

Derivatives High/Low Report

High/Low for 23/11/2007

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/11/2007	\$ / R 2007/12/14			Currency Future	6.8144	6.8690	0.801	6.8500	6.8200	24,435
23/11/2007	\$ / R 2008/03/17			Currency Future	6.9248	6.9794	0.788	6.9500	6.9500	22,937
23/11/2007	\$ / R 2008/06/13			Currency Future	7.0436	7.0984	0.778	0.0000	0.0000	6,403
23/11/2007	£ / R 2007/12/14			Currency Future	14.0581	14.0969	0.276	0.0000	0.0000	37
23/11/2007	£ / R 2008/03/17			Currency Future	14.2377	14.2760	0.269	0.0000	0.0000	0
23/11/2007	£ / R 2008/06/13			Currency Future	14.4333	14.4690	0.247	0.0000	0.0000	38
23/11/2007	€ / R 2007/12/14			Currency Future	10.1168	10.1685	0.511	0.0000	0.0000	1
23/11/2007	€ / R 2008/03/17			Currency Future	10.2883	10.3397	0.500	0.0000	0.0000	751
23/11/2007	€ / R 2008/06/13			Currency Future	10.4616	10.5133	0.494	0.0000	0.0000	72
23/11/2007	ALBI 2008/02/07			Index Future	262.3440	262.1960	(0.056)	0.0000	0.0000	508
23/11/2007	ALBI 2008/02/07	254.00	Call	Index Future	85,578.0000	84,157.0000	(1.660)	0	0	0
23/11/2007	ALBI 2008/02/07	254.00	Put	Index Future	2,138.0000	2,197.0000	2.760	0	0	0
23/11/2007	ALBI 2008/05/02			Index Future	269.1890	268.9890	(0.074)	0.0000	0.0000	0
23/11/2007	ALBI 2008/05/02	265.00	Call	Index Future	60,300.0000	58,835.0000	(2.430)	0	0	0
23/11/2007	ALBI 2008/05/02	265.00	Put	Index Future	18,410.0000	18,945.0000	2.906	0	0	0

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23/11/2007	ALBI	2008/08/07			Index Future	277.1530	276.9410	(0.076)	0.0000	0.0000	0
23/11/2007	ALBI	2008/08/07	265.00	Call	Index Future	129,925.0000	128,053.0000	(1.441)	0	0	0
23/11/2007	ALBI	2008/08/07	265.00	Put	Index Future	8,395.0000	8,643.0000	2.954	0	0	0
23/11/2007	ALBI	2008/11/06			Index Future	284.6520	284.4260	(0.079)	0.0000	0.0000	0
23/11/2007	ALBI	2008/11/06	265.00	Call	Index Future	200,823.0000	198,694.0000	(1.060)	0	0	0
23/11/2007	ALBI	2008/11/06	265.00	Put	Index Future	4,303.0000	4,434.0000	3.044	0	0	0
23/11/2007	CRD1	2008/02/07			Index Future	112.6990	112.6080	(0.081)	0.0000	0.0000	0
23/11/2007	CRD1	2008/05/02			Index Future	115.5420	115.4490	(0.080)	0.0000	0.0000	0
23/11/2007	CRD1	2008/08/07			Index Future	120.2690	120.1960	(0.061)	0.0000	0.0000	0
23/11/2007	CRD1	2008/11/06			Index Future	121.9930	121.8950	(0.080)	0.0000	0.0000	8
23/11/2007	GOVI	2008/02/07			jGovi	263.5700	263.4690	(0.038)	0.0000	0.0000	7
23/11/2007	GOVI	2008/02/07	265.00	Call	jGovi	12,545.0000	12,044.0000	(3.994)	0	0	0
23/11/2007	GOVI	2008/02/07	265.00	Put	jGovi	26,845.0000	27,354.0000	1.896	0	0	0
23/11/2007	GOVI	2008/05/02			jGovi	270.6760	270.5725	(0.038)	0.0000	0.0000	0
23/11/2007	GOVI	2008/05/02	264.00	Put	jGovi	11,684.0000	11,832.0000	1.267	0	0	0
23/11/2007	GOVI	2008/05/02	264.00	Call	jGovi	78,444.0000	77,557.0000	(1.131)	0	0	0
23/11/2007	GOVI	2008/08/07			jGovi	277.9850	277.8795	(0.038)	0.0000	0.0000	0
23/11/2007	GOVI	2008/08/07	274.00	Call	jGovi	68,994.0000	68,234.0000	(1.102)	0	0	0
23/11/2007	GOVI	2008/08/07	274.00	Put	jGovi	29,144.0000	29,439.0000	1.012	0	0	0
23/11/2007	GOVI	2008/11/06			jGovi	285.3040	285.1970	(0.038)	0.0000	0.0000	60
23/11/2007	GOVI	2008/11/06	274.00	Put	jGovi	15,721.0000	15,878.0000	0.999	0	0	0
23/11/2007	GOVI	2008/11/06	274.00	Call	jGovi	128,761.0000	127,848.0000	(0.709)	0	0	0
23/11/2007	ILBI	2008/02/07			Index Future	299.6380	299.7520	0.038	0.0000	0.0000	0

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23/11/2007	J153	2010/08/31			jSwap	10.4300	10.4400	0.096	0.0000	0.0000	0
23/11/2007	J157	2015/09/15			jSwap	9.2720	9.2790	0.075	0.0000	0.0000	0
23/11/2007	J186	2026/12/21			jSwap	8.3760	8.3800	0.048	0.0000	0.0000	0
23/11/2007	J201	2014/12/22			jSwap	9.4000	9.4090	0.096	0.0000	0.0000	0
23/11/2007	J203	2017/09/15			jSwap	9.0360	9.0430	0.077	0.0000	0.0000	0
23/11/2007	J204	2018/12/21			jSwap	8.9490	8.9560	0.078	0.0000	0.0000	0
23/11/2007	J207	2020/01/15			jSwap	8.8540	8.8610	0.079	0.0000	0.0000	0
23/11/2007	JBAR	2005/12/21			jBar	10.9750	10.9750	-	0.0000	0.0000	0
23/11/2007	JFRA	2008/02/07			jFra	10.9900	10.9890	(0.009)	0.0000	0.0000	0
23/11/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	5,509.0000	5,455.0000	(0.980)	0	0	0
23/11/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	13,972.0000	13,914.0000	(0.415)	0	0	0
23/11/2007	JFRA	2008/05/02			jFra	11.0080	10.9990	(0.082)	0.0000	0.0000	0
23/11/2007	JFRA	2008/05/02	10.25	Put	Option on jFra	12,319.0000	12,290.0000	(0.235)	0	0	0
23/11/2007	JFRA	2008/05/02	10.25	Call	Option on jFra	14,277.0000	14,224.0000	(0.371)	0	0	0
23/11/2007	JFRA	2008/08/07			jFra	10.8690	10.8550	(0.129)	0.0000	0.0000	0
23/11/2007	JFRA	2008/08/07	10.25	Call	Option on jFra	17,551.0000	17,501.0000	(0.285)	0	0	0
23/11/2007	JFRA	2008/08/07	10.25	Put	Option on jFra	16,048.0000	16,033.0000	(0.093)	0	0	0
23/11/2007	JFRA	2008/11/06			jFra	10.6590	10.6850	0.244	0.0000	0.0000	0
23/11/2007	JFRA	2008/11/06	10.25	Put	Option on jFra	19,029.0000	18,969.0000	(0.315)	0	0	0
23/11/2007	JFRA	2008/11/06	10.25	Call	Option on jFra	20,022.0000	20,026.0000	0.020	0	0	0
23/11/2007	JFRA	2009/02/05			jFra	10.3910	10.3810	(0.096)	0.0000	0.0000	0
23/11/2007	JFRA	2009/02/05	10.00	Put	Option on jFra	21,441.0000	21,428.0000	(0.061)	0	0	0
23/11/2007	JFRA	2009/02/05	10.00	Call	Option on jFra	22,391.0000	22,354.0000	(0.165)	0	0	0

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23/11/2007	JFRA	2009/05/07			jFra	10.0790	10.1110	0.317	0.0000	0.0000	0
23/11/2007	JFRA	2009/08/06			jFra	9.7950	9.8050	0.102	0.0000	0.0000	0
23/11/2007	JFRA	2009/08/06	10.00	Put	Option on jFra	26,312.0000	26,279.0000	(0.125)	0	0	0
23/11/2007	JFRA	2009/08/06	10.00	Call	Option on jFra	25,813.0000	25,804.0000	(0.035)	0	0	0
23/11/2007	JFRA	2009/11/05			jFra	9.6880	9.7270	0.403	0.0000	0.0000	0
23/11/2007	JN02	2008/02/07			jNote	10.4630	10.4710	0.076	0.0000	0.0000	0
23/11/2007	JN02	2008/02/07	9.00	Put	Option on jNote	1,420.0000	1,371.0000	(3.451)	0	0	0
23/11/2007	JN02	2008/02/07	9.00	Call	Option on jNote	27,389.0000	27,487.0000	0.358	0	0	0
23/11/2007	JN02	2008/05/02			jNote	10.2850	10.2970	0.117	0.0000	0.0000	0
23/11/2007	JN02	2008/05/02	10.00	Put	Option on jNote	10,170.0000	10,038.0000	(1.298)	0	0	0
23/11/2007	JN02	2008/05/02	10.00	Call	Option on jNote	16,853.0000	16,936.0000	0.492	0	0	0
23/11/2007	JN02	2008/08/07			jNote	10.0720	10.0890	0.169	0.0000	0.0000	0
23/11/2007	JN05	2008/02/07			jNote	9.5270	9.5350	0.084	0.0000	0.0000	0
23/11/2007	JN05	2008/02/07	9.00	Call	Option on jNote	22,828.0000	23,041.0000	0.933	0	0	0
23/11/2007	JN05	2008/02/07	9.00	Put	Option on jNote	2,262.0000	2,167.0000	(4.200)	0	0	0
23/11/2007	JN05	2008/05/02			jNote	9.3850	9.3940	0.096	0.0000	0.0000	0
23/11/2007	JN05	2008/05/02	9.50	Put	Option on jNote	14,877.0000	14,645.0000	(1.559)	0	0	0
23/11/2007	JN05	2008/05/02	9.50	Call	Option on jNote	11,849.0000	11,971.0000	1.030	0	0	0
23/11/2007	JN05	2008/08/07			jNote	9.2200	9.2300	0.108	0.0000	0.0000	0
23/11/2007	JN10	2008/02/07			jNote	8.8040	8.8100	0.068	0.0000	0.0000	0
23/11/2007	JN10	2008/02/07	9.00	Put	Option on jNote	16,928.0000	16,597.0000	(1.955)	0	0	0
23/11/2007	JN10	2008/02/07	9.00	Call	Option on jNote	4,228.0000	4,290.0000	1.466	0	0	0
23/11/2007	JN10	2008/05/02			jNote	8.7030	8.7090	0.069	0.0000	0.0000	0
23/11/2007	JN10	2008/05/02	9.00	Put	Option on jNote	24,274.0000	23,956.0000	(1.310)	0	0	0

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23/11/2007	JN10	2008/05/02	9.00	Call	Option on jNote	6,291.0000	6,371.0000	1.272	0	0	0
23/11/2007	JN10	2008/08/07			jNote	8.5880	8.5950	0.082	0.0000	0.0000	0
23/11/2007	JROD	2007/11/30			jRod	9.9560	9.9530	(0.030)	0.0000	0.0000	0
23/11/2007	JROD	2007/12/31			jRod	10.2830	10.2700	(0.126)	0.0000	0.0000	0
23/11/2007	JROD	2008/01/31			jRod	10.6920	10.6700	(0.206)	0.0000	0.0000	0
23/11/2007	JROD	2008/02/29			jRod	10.5030	10.4910	(0.114)	0.0000	0.0000	0
23/11/2007	JROD	2008/03/31			jRod	10.7660	10.7560	(0.093)	0.0000	0.0000	0
23/11/2007	JROD	2008/04/30			jRod	10.9850	10.9770	(0.073)	0.0000	0.0000	0
23/11/2007	JROD	2008/05/30			jRod	10.7390	10.7360	(0.028)	0.0000	0.0000	0
23/11/2007	JROD	2008/06/30			jRod	10.9000	10.8980	(0.018)	0.0000	0.0000	0
23/11/2007	JROD	2008/07/31			jRod	11.0510	11.0490	(0.018)	0.0000	0.0000	0
23/11/2007	OTH1	2008/02/07			Index Future	256.6910	256.4450	(0.096)	0.0000	0.0000	0
23/11/2007	OTH1	2008/05/02			Index Future	263.1660	262.9130	(0.096)	0.0000	0.0000	0
23/11/2007	OTH1	2008/08/07			Index Future	271.0630	270.7570	(0.113)	0.0000	0.0000	0
23/11/2007	OTH1	2008/11/06			Index Future	277.8580	277.5930	(0.095)	0.0000	0.0000	12
23/11/2007	R153	2008/02/07			Bond Future	9.1320	9.1420	0.110	0.0000	0.0000	8,734
23/11/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	2,139.0000	2,160.0000	0.982	0	0	0
23/11/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	42.0000	39.0000	(7.143)	0	0	0
23/11/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	4.0000	3.0000	(25.000)	0	0	0
23/11/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	2,713.0000	2,736.0000	0.848	0	0	0

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23/11/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	13.0000	12.0000	(7.692)	0	0	0
23/11/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	3,312.0000	3,336.0000	0.725	0	0	0
23/11/2007	R153	2008/05/02			Bond Future	8.8960	8.9060	0.112	0.0000	0.0000	0
23/11/2007	R153	2008/05/02	9.00	Call	Option on Bond Future	894.0000	880.0000	(1.566)	0	0	0
23/11/2007	R153	2008/05/02	9.00	Put	Option on Bond Future	669.0000	677.0000	1.196	0	0	0
23/11/2007	R153	2008/08/07			Bond Future	8.6710	8.6810	0.115	0.0000	0.0000	0
23/11/2007	R153	2008/08/07	8.50	Call	Option on Bond Future	694.0000	684.0000	(1.441)	0	0	0
23/11/2007	R153	2008/08/07	8.50	Put	Option on Bond Future	1,027.0000	1,036.0000	0.876	0	0	0
23/11/2007	R157	2008/02/07			Bond Future	8.2930	8.3030	0.121	0.0000	0.0000	9,198
23/11/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	125.0000	116.0000	(7.200)	0	0	0
23/11/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	7,132.0000	7,195.0000	0.883	0	0	0
23/11/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	36.0000	32.0000	(11.111)	0	0	0
23/11/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	5,474.0000	5,532.0000	1.060	0	0	0
23/11/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	3,973.0000	4,021.0000	1.208	0	0	0
23/11/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	341.0000	323.0000	(5.279)	0	0	0
23/11/2007	R157	2008/05/02			Bond Future	8.1630	8.1730	0.123	0.0000	0.0000	0
23/11/2007	R157	2008/05/02	8.75	Call	Option on Bond Future	4,604.0000	4,550.0000	(1.173)	0	0	0
23/11/2007	R157	2008/05/02	8.75	Put	Option on Bond Future	890.0000	900.0000	1.124	0	0	0
23/11/2007	R157	2008/05/02	8.50	Put	Option on Bond Future	1,331.0000	1,347.0000	1.202	0	0	2,000
23/11/2007	R157	2008/05/02	8.50	Call	Option on Bond Future	3,481.0000	3,433.0000	(1.379)	0	0	0
23/11/2007	R157	2008/08/07			Bond Future	8.0490	8.0590	0.124	0.0000	0.0000	2,500
23/11/2007	R157	2008/08/07	8.00	Put	Option on Bond Future	2,917.0000	2,944.0000	0.926	0	0	0
23/11/2007	R157	2008/08/07	8.00	Call	Option on Bond Future	2,609.0000	2,572.0000	(1.418)	0	0	0
23/11/2007	R186	2008/02/07			Bond Future	8.0140	8.0240	0.125	0.0000	0.0000	0
23/11/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	1,319.0000	1,268.0000	(3.867)	0	0	0
23/11/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	6,626.0000	6,709.0000	1.253	0	0	0
23/11/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	4,373.0000	4,435.0000	1.418	0	0	0
23/11/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	575.0000	545.0000	(5.217)	0	0	0
23/11/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	198.0000	184.0000	(7.071)	0	0	0
23/11/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	9,352.0000	9,452.0000	1.069	0	0	0

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23/11/2007	R186	2008/05/02			Bond Future	7.9330	7.9430	0.126	0.0000	0.0000	0
23/11/2007	R186	2008/05/02	8.00	Call	Option on Bond Future	4,167.0000	4,093.0000	(1.776)	0	0	0
23/11/2007	R186	2008/05/02	8.00	Put	Option on Bond Future	3,406.0000	3,447.0000	1.204	0	0	0
23/11/2007	R186	2008/08/07			Bond Future	7.8640	7.8740	0.127	0.0000	0.0000	0
23/11/2007	R186	2008/08/07	7.75	Put	Option on Bond Future	5,584.0000	5,635.0000	0.913	0	0	0
23/11/2007	R186	2008/08/07	7.75	Call	Option on Bond Future	4,272.0000	4,208.0000	(1.498)	0	0	0
23/11/2007	R196	2008/02/07			Bond Future	9.8690	9.8990	0.304	0.0000	0.0000	0
23/11/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	6.0000	5.0000	(16.667)	0	0	0
23/11/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	1,597.0000	1,626.0000	1.816	0	0	0
23/11/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	1,356.0000	1,384.0000	2.065	0	0	0
23/11/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	13.0000	11.0000	(15.385)	0	0	0
23/11/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	1,123.0000	1,150.0000	2.404	0	0	0
23/11/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	27.0000	24.0000	(11.111)	0	0	0
23/11/2007	R196	2008/05/02			Bond Future	9.5100	9.4990	(0.116)	0.0000	0.0000	0
23/11/2007	R196	2008/05/02	9.00	Put	Option on Bond Future	551.0000	545.0000	(1.089)	0	0	0
23/11/2007	R196	2008/05/02	9.00	Call	Option on Bond Future	157.0000	159.0000	1.274	0	0	0
23/11/2007	R196	2008/08/07			Bond Future	9.0800	9.0250	(0.606)	0.0000	0.0000	0
23/11/2007	R196	2008/08/07	8.75	Put	Option on Bond Future	1,854.0000	1,836.0000	(0.971)	0	0	0
23/11/2007	R196	2008/08/07	8.75	Call	Option on Bond Future	1,679.0000	1,690.0000	0.655	0	0	0
23/11/2007	R201	2008/02/07			Bond Future	8.3680	8.3780	0.120	0.0000	0.0000	910
23/11/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	199.0000	188.0000	(5.528)	0	0	0
23/11/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	3,479.0000	3,520.0000	1.178	0	0	0
23/11/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	6,053.0000	6,103.0000	0.826	0	0	0
23/11/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	67.0000	63.0000	(5.970)	0	0	0
23/11/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	4,712.0000	4,759.0000	0.997	0	0	0
23/11/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	21.0000	19.0000	(9.524)	0	0	0
23/11/2007	R201	2008/05/02			Bond Future	8.2330	8.2430	0.121	0.0000	0.0000	0
23/11/2007	R201	2008/05/02	8.50	Put	Option on Bond Future	1,164.0000	1,178.0000	1.203	0	0	0
23/11/2007	R201	2008/05/02	8.50	Call	Option on Bond Future	2,518.0000	2,480.0000	(1.509)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/11/2007	R201	2008/08/07			Bond Future	8.1170	8.1270	0.123	0.0000	0.0000	0
23/11/2007	R201	2008/08/07	8.00	Call	Option on Bond Future	1,878.0000	1,851.0000	(1.438)	0	0	0
23/11/2007	R201	2008/08/07	8.00	Put	Option on Bond Future	2,464.0000	2,486.0000	0.893	0	0	0
23/11/2007	R203	2008/02/07			Bond Future	8.2250	8.2350	0.122	0.0000	0.0000	0
23/11/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	5,064.0000	5,119.0000	1.086	0	0	0
23/11/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	163.0000	153.0000	(6.135)	0	0	0
23/11/2007	R203	2008/05/02			Bond Future	8.1150	8.1250	0.123	0.0000	0.0000	0
23/11/2007	R203	2008/05/02	8.25	Put	Option on Bond Future	1,414.0000	1,436.0000	1.556	0	0	0
23/11/2007	R203	2008/05/02	8.25	Call	Option on Bond Future	2,287.0000	2,244.0000	(1.880)	0	0	0
23/11/2007	R203	2008/08/07			Bond Future	8.0200	8.0300	0.125	0.0000	0.0000	0
23/11/2007	R203	2008/08/07	7.75	Call	Option on Bond Future	1,034.0000	1,009.0000	(2.418)	0	0	0
23/11/2007	R203	2008/08/07	7.75	Put	Option on Bond Future	2,790.0000	2,828.0000	1.362	0	0	0
23/11/2007	R204	2008/02/07			Bond Future	8.2210	8.2310	0.122	0.0000	0.0000	3,331
23/11/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	424.0000	405.0000	(4.481)	0	0	0
23/11/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	5,661.0000	5,712.0000	0.901	0	0	0
23/11/2007	R204	2008/05/02			Bond Future	8.1210	8.1310	0.123	0.0000	0.0000	0
23/11/2007	R204	2008/05/02	8.25	Put	Option on Bond Future	1,534.0000	1,557.0000	1.499	0	0	0
23/11/2007	R204	2008/05/02	8.25	Call	Option on Bond Future	2,430.0000	2,384.0000	(1.893)	0	0	0
23/11/2007	R204	2008/08/07			Bond Future	8.0360	8.0460	0.124	0.0000	0.0000	0
23/11/2007	R204	2008/08/07	7.75	Call	Option on Bond Future	892.0000	866.0000	(2.915)	0	0	0
23/11/2007	R204	2008/08/07	7.75	Put	Option on Bond Future	2,900.0000	2,944.0000	1.517	0	0	0
23/11/2007	R206	2008/02/07			Bond Future	8.4180	8.4280	0.119	0.0000	0.0000	0
23/11/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	3,183.0000	3,219.0000	1.131	0	0	0
23/11/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	138.0000	130.0000	(5.797)	0	0	0
23/11/2007	R206	2008/05/02			Bond Future	8.2740	8.2840	0.121	0.0000	0.0000	0
23/11/2007	R206	2008/05/02	8.25	Put	Option on Bond Future	1,335.0000	1,353.0000	1.348	0	0	0
23/11/2007	R206	2008/05/02	8.25	Call	Option on Bond Future	1,230.0000	1,205.0000	(2.033)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/11/2007	R206	2008/08/07			Bond Future	8.1460	8.1560	0.123	0.0000	0.0000	0
23/11/2007	R206	2008/08/07	8.00	Call	Option on Bond Future	1,356.0000	1,334.0000	(1.622)	0	0	0
23/11/2007	R206	2008/08/07	8.00	Put	Option on Bond Future	1,977.0000	1,998.0000	1.062	0	0	0
23/11/2007	R207	2008/02/07			Bond Future	8.1960	8.1860	(0.122)	0.0000	0.0000	0
23/11/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	148.0000	150.0000	1.351	0	0	0
23/11/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	5,313.0000	5,244.0000	(1.299)	0	0	0
23/11/2007	R207	2008/05/02			Bond Future	8.1050	8.0950	(0.123)	0.0000	0.0000	0
23/11/2007	R207	2008/05/02	8.25	Call	Option on Bond Future	2,548.0000	2,585.0000	1.452	0	0	0
23/11/2007	R207	2008/05/02	8.25	Put	Option on Bond Future	1,519.0000	1,484.0000	(2.304)	0	0	0
23/11/2007	R207	2008/08/07			Bond Future	8.0270	8.0170	(0.125)	0.0000	0.0000	0
23/11/2007	R207	2008/08/07	8.00	Put	Option on Bond Future	1,692.0000	1,653.0000	(2.305)	0	0	0
23/11/2007	R207	2008/08/07	8.00	Call	Option on Bond Future	1,500.0000	1,532.0000	2.133	0	0	0
23/11/2007	R209	2008/02/07			Bond Future	7.7330	7.7230	(0.129)	0.0000	0.0000	6,590
23/11/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	149.0000	152.0000	2.013	0	0	0
23/11/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	7,891.0000	7,795.0000	(1.217)	0	0	0
23/11/2007	R209	2008/05/02			Bond Future	7.6650	7.6550	(0.130)	0.0000	0.0000	0
23/11/2007	R209	2008/05/02	7.75	Put	Option on Bond Future	2,475.0000	2,423.0000	(2.101)	0	0	0
23/11/2007	R209	2008/05/02	7.75	Call	Option on Bond Future	3,314.0000	3,361.0000	1.418	0	0	0
23/11/2007	R209	2008/08/07			Bond Future	7.6060	7.5960	(0.131)	0.0000	0.0000	0
23/11/2007	R209	2008/08/07	7.75	Call	Option on Bond Future	2,268.0000	2,332.0000	2.822	0	0	0
23/11/2007	R209	2008/08/07	7.75	Put	Option on Bond Future	843.0000	807.0000	(4.270)	0	0	0
23/11/2007	TRT1	2008/02/07			Index Future	260.3450	260.2410	(0.040)	0.0000	0.0000	0
23/11/2007	TRT1	2008/05/02			Index Future	266.9130	266.8050	(0.040)	0.0000	0.0000	0
23/11/2007	TRT1	2008/08/07			Index Future	275.1440	274.9480	(0.071)	0.0000	0.0000	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/11/2007	TRT1 2008/11/06			Index Future	281.8140	281.7030	(0.039)	0.0000	0.0000	400
Grand Total:										88,932