

Derivatives High/Low Report

High/Low for 28/11/2007

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
28/11/2007	\$ / R 2007/12/14			Currency Future	7.0795	6.9398	(1.973)	7.0500	6.9500	24,660
28/11/2007	\$ / R 2008/03/17			Currency Future	7.1943	7.0534	(1.958)	7.1800	7.1000	23,147
28/11/2007	\$ / R 2008/06/13			Currency Future	7.3185	7.1764	(1.942)	0.0000	0.0000	6,443
28/11/2007	£ / R 2007/12/14			Currency Future	14.6440	14.3636	(1.915)	0.0000	0.0000	37
28/11/2007	£ / R 2008/03/17			Currency Future	14.8322	14.5511	(1.895)	0.0000	0.0000	0
28/11/2007	£ / R 2008/06/13			Currency Future	15.0336	14.7508	(1.881)	0.0000	0.0000	42
28/11/2007	€ / R 2007/12/14			Currency Future	10.5324	10.2466	(2.714)	0.0000	0.0000	1
28/11/2007	€ / R 2008/03/17			Currency Future	10.7126	10.4245	(2.689)	0.0000	0.0000	752
28/11/2007	€ / R 2008/06/13			Currency Future	10.8934	10.6024	(2.671)	0.0000	0.0000	90
28/11/2007	ALBI 2008/02/07			Index Future	261.2100	261.8620	0.250	0.0000	0.0000	508
28/11/2007	ALBI 2008/02/07	254.00	Call	Index Future	74,931.0000	80,788.0000	7.817	0	0	0
28/11/2007	ALBI 2008/02/07	254.00	Put	Index Future	2,831.0000	2,168.0000	(23.419)	0	0	0
28/11/2007	ALBI 2008/05/02			Index Future	268.0120	268.6880	0.252	0.0000	0.0000	0
28/11/2007	ALBI 2008/05/02	265.00	Call	Index Future	51,974.0000	56,301.0000	8.325	0	0	0
28/11/2007	ALBI 2008/05/02	265.00	Put	Index Future	21,854.0000	19,421.0000	(11.133)	0	0	0

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28/11/2007	ALBI	2008/08/07			Index Future	275.9540	276.6860	0.265	0.0000	0.0000	0
28/11/2007	ALBI	2008/08/07	265.00	Call	Index Future	119,465.0000	125,613.0000	5.146	0	0	0
28/11/2007	ALBI	2008/08/07	265.00	Put	Index Future	9,925.0000	8,753.0000	(11.809)	0	0	0
28/11/2007	ALBI	2008/11/06			Index Future	283.4370	284.1990	0.269	0.0000	0.0000	0
28/11/2007	ALBI	2008/11/06	265.00	Call	Index Future	189,433.0000	196,449.0000	3.704	0	0	0
28/11/2007	ALBI	2008/11/06	265.00	Put	Index Future	5,063.0000	4,459.0000	(11.930)	0	0	0
28/11/2007	CRD1	2008/02/07			Index Future	112.2420	112.3290	0.078	0.0000	0.0000	0
28/11/2007	CRD1	2008/05/02			Index Future	115.0730	115.1620	0.077	0.0000	0.0000	0
28/11/2007	CRD1	2008/08/07			Index Future	119.8090	119.9250	0.097	0.0000	0.0000	0
28/11/2007	CRD1	2008/11/06			Index Future	121.5000	121.5970	0.080	0.0000	0.0000	8
28/11/2007	GOVI	2008/02/07			jGovi	262.5090	263.0590	0.210	0.0000	0.0000	7
28/11/2007	GOVI	2008/02/07	265.00	Call	jGovi	8,375.0000	10,000.0000	19.403	0	0	0
28/11/2007	GOVI	2008/02/07	265.00	Put	jGovi	33,285.0000	29,410.0000	(11.642)	0	0	0
28/11/2007	GOVI	2008/05/02			jGovi	269.5860	270.1510	0.210	0.0000	0.0000	0
28/11/2007	GOVI	2008/05/02	264.00	Call	jGovi	69,712.0000	73,885.0000	5.986	0	0	0
28/11/2007	GOVI	2008/05/02	264.00	Put	jGovi	13,852.0000	12,375.0000	(10.663)	0	0	0
28/11/2007	GOVI	2008/08/07			jGovi	276.8680	277.4495	0.210	0.0000	0.0000	0
28/11/2007	GOVI	2008/08/07	274.00	Call	jGovi	61,589.0000	65,086.0000	5.678	0	0	0
28/11/2007	GOVI	2008/08/07	274.00	Put	jGovi	32,909.0000	30,591.0000	(7.044)	0	0	0
28/11/2007	GOVI	2008/11/06			jGovi	284.1615	284.7625	0.211	0.0000	0.0000	60
28/11/2007	GOVI	2008/11/06	274.00	Put	jGovi	17,816.0000	16,477.0000	(7.516)	0	0	0
28/11/2007	GOVI	2008/11/06	274.00	Call	jGovi	119,431.0000	124,102.0000	3.911	0	0	0
28/11/2007	ILBI	2008/02/07			Index Future	299.0900	298.4690	(0.208)	0.0000	0.0000	0

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28/11/2007	J153	2010/08/31			jSwap	10.4810	10.4940	0.124	0.0000	0.0000	0
28/11/2007	J157	2015/09/15			jSwap	9.4030	9.4170	0.149	0.0000	0.0000	0
28/11/2007	J186	2026/12/21			jSwap	8.5050	8.5470	0.494	0.0000	0.0000	0
28/11/2007	J201	2014/12/22			jSwap	9.5280	9.5420	0.147	0.0000	0.0000	0
28/11/2007	J203	2017/09/15			jSwap	9.1750	9.1980	0.251	0.0000	0.0000	0
28/11/2007	J204	2018/12/21			jSwap	9.0810	9.1050	0.264	0.0000	0.0000	0
28/11/2007	J207	2020/01/15			jSwap	8.9840	9.0110	0.301	0.0000	0.0000	0
28/11/2007	JBAR	2005/12/21			jBar	11.0670	11.0670	-	0.0000	0.0000	0
28/11/2007	JFRA	2008/02/07			jFra	11.0010	11.0680	0.609	0.0000	0.0000	0
28/11/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	5,223.0000	5,109.0000	(2.183)	0	0	0
28/11/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	13,701.0000	13,750.0000	0.358	0	0	0
28/11/2007	JFRA	2008/05/02			jFra	11.0210	11.0730	0.472	0.0000	0.0000	0
28/11/2007	JFRA	2008/05/02	10.25	Call	Option on jFra	14,089.0000	14,117.0000	0.199	0	0	0
28/11/2007	JFRA	2008/05/02	10.25	Put	Option on jFra	12,096.0000	11,990.0000	(0.876)	0	0	0
28/11/2007	JFRA	2008/08/07			jFra	10.8940	10.9100	0.147	0.0000	0.0000	0
28/11/2007	JFRA	2008/08/07	10.25	Call	Option on jFra	17,419.0000	17,406.0000	(0.075)	0	0	0
28/11/2007	JFRA	2008/08/07	10.25	Put	Option on jFra	15,856.0000	15,804.0000	(0.328)	0	0	0
28/11/2007	JFRA	2008/11/06			jFra	10.7050	10.7230	0.168	0.0000	0.0000	0
28/11/2007	JFRA	2008/11/06	10.25	Call	Option on jFra	19,938.0000	19,932.0000	(0.030)	0	0	0
28/11/2007	JFRA	2008/11/06	10.25	Put	Option on jFra	18,833.0000	18,783.0000	(0.265)	0	0	0
28/11/2007	JFRA	2009/02/05			jFra	10.4390	10.4520	0.125	0.0000	0.0000	0
28/11/2007	JFRA	2009/02/05	10.00	Put	Option on jFra	21,258.0000	21,217.0000	(0.193)	0	0	0
28/11/2007	JFRA	2009/02/05	10.00	Call	Option on jFra	22,324.0000	22,315.0000	(0.040)	0	0	0

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28/11/2007	JFRA	2009/05/07			jFra	10.1200	10.1250	0.049	0.0000	0.0000	0
28/11/2007	JFRA	2009/08/06			jFra	9.8570	9.8980	0.416	0.0000	0.0000	0
28/11/2007	JFRA	2009/08/06	10.00	Put	Option on jFra	26,130.0000	26,057.0000	(0.279)	0	0	0
28/11/2007	JFRA	2009/08/06	10.00	Call	Option on jFra	25,782.0000	25,809.0000	0.105	0	0	0
28/11/2007	JFRA	2009/11/05			jFra	9.7800	9.7790	(0.010)	0.0000	0.0000	0
28/11/2007	JN02	2008/02/07			jNote	10.5040	10.5310	0.257	0.0000	0.0000	0
28/11/2007	JN02	2008/02/07	9.00	Put	Option on jNote	1,184.0000	1,103.0000	(6.841)	0	0	0
28/11/2007	JN02	2008/02/07	9.00	Call	Option on jNote	27,873.0000	28,265.0000	1.406	0	0	0
28/11/2007	JN02	2008/05/02			jNote	10.3400	10.3560	0.155	0.0000	0.0000	0
28/11/2007	JN02	2008/05/02	10.00	Call	Option on jNote	17,223.0000	17,349.0000	0.732	0	0	0
28/11/2007	JN02	2008/05/02	10.00	Put	Option on jNote	9,555.0000	9,398.0000	(1.643)	0	0	0
28/11/2007	JN02	2008/08/07			jNote	10.1380	10.1460	0.079	0.0000	0.0000	0
28/11/2007	JN05	2008/02/07			jNote	9.6590	9.6830	0.248	0.0000	0.0000	0
28/11/2007	JN05	2008/02/07	9.00	Put	Option on jNote	1,305.0000	1,167.0000	(10.575)	0	0	0
28/11/2007	JN05	2008/02/07	9.00	Call	Option on jNote	26,968.0000	27,752.0000	2.907	0	0	0
28/11/2007	JN05	2008/05/02			jNote	9.5280	9.5530	0.262	0.0000	0.0000	0
28/11/2007	JN05	2008/05/02	9.50	Call	Option on jNote	14,392.0000	14,868.0000	3.307	0	0	0
28/11/2007	JN05	2008/05/02	9.50	Put	Option on jNote	11,818.0000	11,320.0000	(4.214)	0	0	0
28/11/2007	JN05	2008/08/07			jNote	9.3720	9.3970	0.267	0.0000	0.0000	0
28/11/2007	JN10	2008/02/07			jNote	8.9450	8.9710	0.291	0.0000	0.0000	0
28/11/2007	JN10	2008/02/07	9.00	Put	Option on jNote	10,761.0000	9,772.0000	(9.191)	0	0	0
28/11/2007	JN10	2008/02/07	9.00	Call	Option on jNote	7,214.0000	7,902.0000	9.537	0	0	0
28/11/2007	JN10	2008/05/02			jNote	8.8490	8.8730	0.271	0.0000	0.0000	0
28/11/2007	JN10	2008/05/02	9.00	Call	Option on jNote	9,360.0000	9,948.0000	6.282	0	0	0

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28/11/2007	JN10	2008/05/02	9.00	Put	Option on jNote	17,764.0000	16,789.0000	(5.489)	0	0	0
28/11/2007	JN10	2008/08/07			jNote	8.7370	8.7610	0.275	0.0000	0.0000	0
28/11/2007	JROD	2007/11/30			jRod	9.9510	9.9500	(0.010)	0.0000	0.0000	0
28/11/2007	JROD	2007/12/31			jRod	10.2650	10.2570	(0.078)	0.0000	0.0000	0
28/11/2007	JROD	2008/01/31			jRod	10.6960	10.6840	(0.112)	0.0000	0.0000	0
28/11/2007	JROD	2008/02/29			jRod	10.5180	10.5120	(0.057)	0.0000	0.0000	0
28/11/2007	JROD	2008/03/31			jRod	10.7840	10.7790	(0.046)	0.0000	0.0000	0
28/11/2007	JROD	2008/04/30			jRod	10.9950	10.9900	(0.045)	0.0000	0.0000	0
28/11/2007	JROD	2008/05/30			jRod	10.7370	10.7340	(0.028)	0.0000	0.0000	0
28/11/2007	JROD	2008/06/30			jRod	10.8930	10.8900	(0.028)	0.0000	0.0000	0
28/11/2007	JROD	2008/07/31			jRod	11.0460	11.0420	(0.036)	0.0000	0.0000	0
28/11/2007	OTH1	2008/02/07			Index Future	255.4840	256.7520	0.496	0.0000	0.0000	0
28/11/2007	OTH1	2008/05/02			Index Future	261.9280	263.2270	0.496	0.0000	0.0000	0
28/11/2007	OTH1	2008/08/07			Index Future	269.7560	270.9950	0.459	0.0000	0.0000	0
28/11/2007	OTH1	2008/11/06			Index Future	276.5570	277.9350	0.498	0.0000	0.0000	12
28/11/2007	R153	2008/02/07			Bond Future	9.2690	9.2790	0.108	0.0000	0.0000	8,734
28/11/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	2,438.0000	2,460.0000	0.902	0	0	0
28/11/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	3,027.0000	3,050.0000	0.760	0	0	0
28/11/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	5.0000	5.0000	-	0	0	0
28/11/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	20.0000	19.0000	(5.000)	0	0	0

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28/11/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	3,631.0000	3,654.0000	0.633	0	0	0
28/11/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
28/11/2007	R153	2008/05/02			Bond Future	9.0250	9.0350	0.111	0.0000	0.0000	0
28/11/2007	R153	2008/05/02	9.00	Put	Option on Bond Future	791.0000	799.0000	1.011	0	0	0
28/11/2007	R153	2008/05/02	9.00	Call	Option on Bond Future	737.0000	724.0000	(1.764)	0	0	0
28/11/2007	R153	2008/08/07			Bond Future	8.7880	8.7980	0.114	0.0000	0.0000	0
28/11/2007	R153	2008/08/07	8.50	Put	Option on Bond Future	1,150.0000	1,160.0000	0.870	0	0	0
28/11/2007	R153	2008/08/07	8.50	Call	Option on Bond Future	591.0000	582.0000	(1.523)	0	0	0
28/11/2007	R157	2008/02/07			Bond Future	8.4070	8.3570	(0.595)	0.0000	0.0000	9,138
28/11/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	205.0000	241.0000	17.561	0	0	0
28/11/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	4,583.0000	4,292.0000	(6.350)	0	0	0
28/11/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	7,858.0000	7,535.0000	(4.110)	0	0	0
28/11/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	16.0000	20.0000	25.000	0	0	0
28/11/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	6,161.0000	5,848.0000	(5.080)	0	0	0
28/11/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	65.0000	79.0000	21.538	0	0	0
28/11/2007	R157	2008/05/02			Bond Future	8.2710	8.2210	(0.605)	0.0000	0.0000	0
28/11/2007	R157	2008/05/02	8.50	Call	Option on Bond Future	3,008.0000	3,201.0000	6.416	0	0	0
28/11/2007	R157	2008/05/02	8.75	Call	Option on Bond Future	4,067.0000	4,293.0000	5.557	0	0	0
28/11/2007	R157	2008/05/02	8.75	Put	Option on Bond Future	1,047.0000	952.0000	(9.074)	0	0	0
28/11/2007	R157	2008/05/02	8.50	Put	Option on Bond Future	1,552.0000	1,424.0000	(8.247)	0	0	2,000
28/11/2007	R157	2008/08/07			Bond Future	8.1500	8.1000	(0.613)	0.0000	0.0000	2,500
28/11/2007	R157	2008/08/07	8.00	Put	Option on Bond Future	3,224.0000	3,051.0000	(5.366)	0	0	0
28/11/2007	R157	2008/08/07	8.00	Call	Option on Bond Future	2,282.0000	2,422.0000	6.135	0	0	0
28/11/2007	R186	2008/02/07			Bond Future	8.0910	7.9910	(1.236)	0.0000	0.0000	0
28/11/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	987.0000	1,314.0000	33.131	0	0	0
28/11/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	10,144.0000	9,076.0000	(10.528)	0	0	0
28/11/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	120.0000	183.0000	52.500	0	0	0
28/11/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	392.0000	557.0000	42.092	0	0	0
28/11/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	7,313.0000	6,346.0000	(13.223)	0	0	0
28/11/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	4,911.0000	4,106.0000	(16.392)	0	0	0

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28/11/2007	R186	2008/05/02			Bond Future	8.0100	7.9100	(1.248)	0.0000	0.0000	0
28/11/2007	R186	2008/05/02	8.00	Call	Option on Bond Future	3,647.0000	4,242.0000	16.315	0	0	0
28/11/2007	R186	2008/05/02	8.00	Put	Option on Bond Future	3,760.0000	3,218.0000	(14.415)	0	0	0
28/11/2007	R186	2008/08/07			Bond Future	7.9410	7.8410	(1.259)	0.0000	0.0000	0
28/11/2007	R186	2008/08/07	7.75	Put	Option on Bond Future	6,008.0000	5,391.0000	(10.270)	0	0	0
28/11/2007	R186	2008/08/07	7.75	Call	Option on Bond Future	3,821.0000	4,342.0000	13.635	0	0	0
28/11/2007	R196	2008/02/07			Bond Future	10.0210	10.0400	0.190	0.0000	0.0000	0
28/11/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	1,259.0000	1,276.0000	1.350	0	0	0
28/11/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
28/11/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	1,742.0000	1,760.0000	1.033	0	0	0
28/11/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	6.0000	6.0000	-	0	0	0
28/11/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	15.0000	14.0000	(6.667)	0	0	0
28/11/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	1,497.0000	1,515.0000	1.202	0	0	0
28/11/2007	R196	2008/05/02			Bond Future	9.6390	9.6490	0.104	0.0000	0.0000	0
28/11/2007	R196	2008/05/02	9.00	Call	Option on Bond Future	124.0000	121.0000	(2.419)	0	0	0
28/11/2007	R196	2008/05/02	9.00	Put	Option on Bond Future	618.0000	623.0000	0.809	0	0	0
28/11/2007	R196	2008/08/07			Bond Future	9.1790	9.1650	(0.153)	0.0000	0.0000	0
28/11/2007	R196	2008/08/07	8.75	Put	Option on Bond Future	1,864.0000	1,856.0000	(0.429)	0	0	0
28/11/2007	R196	2008/08/07	8.75	Call	Option on Bond Future	1,636.0000	1,636.0000	-	0	0	0
28/11/2007	R201	2008/02/07			Bond Future	8.4800	8.4300	(0.590)	0.0000	0.0000	910
28/11/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	5,259.0000	5,008.0000	(4.773)	0	0	0
28/11/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	34.0000	41.0000	20.588	0	0	0
28/11/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	6,621.0000	6,365.0000	(3.866)	0	0	0
28/11/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	9.0000	11.0000	22.222	0	0	0
28/11/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	116.0000	137.0000	18.103	0	0	0
28/11/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	3,976.0000	3,740.0000	(5.936)	0	0	0
28/11/2007	R201	2008/05/02			Bond Future	8.3490	8.2990	(0.599)	0.0000	0.0000	0
28/11/2007	R201	2008/05/02	8.50	Put	Option on Bond Future	1,372.0000	1,262.0000	(8.017)	0	0	0
28/11/2007	R201	2008/05/02	8.50	Call	Option on Bond Future	2,134.0000	2,279.0000	6.795	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
28/11/2007	R201	2008/08/07			Bond Future	8.2350	8.1850	(0.607)	0.0000	0.0000	0
28/11/2007	R201	2008/08/07	8.00	Put	Option on Bond Future	2,769.0000	2,624.0000	(5.237)	0	0	0
28/11/2007	R201	2008/08/07	8.00	Call	Option on Bond Future	1,596.0000	1,700.0000	6.516	0	0	0
28/11/2007	R203	2008/02/07			Bond Future	8.3260	8.2660	(0.721)	0.0000	0.0000	0
28/11/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	93.0000	117.0000	25.806	0	0	0
28/11/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	5,653.0000	5,286.0000	(6.492)	0	0	0
28/11/2007	R203	2008/05/02			Bond Future	8.2190	8.1590	(0.730)	0.0000	0.0000	0
28/11/2007	R203	2008/05/02	8.25	Call	Option on Bond Future	1,885.0000	2,090.0000	10.875	0	0	0
28/11/2007	R203	2008/05/02	8.25	Put	Option on Bond Future	1,685.0000	1,502.0000	(10.861)	0	0	0
28/11/2007	R203	2008/08/07			Bond Future	8.1250	8.0650	(0.738)	0.0000	0.0000	0
28/11/2007	R203	2008/08/07	7.75	Put	Option on Bond Future	3,228.0000	2,961.0000	(8.271)	0	0	0
28/11/2007	R203	2008/08/07	7.75	Call	Option on Bond Future	800.0000	917.0000	14.625	0	0	0
28/11/2007	R204	2008/02/07			Bond Future	8.3210	8.2510	(0.841)	0.0000	0.0000	3,331
28/11/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	287.0000	344.0000	19.861	0	0	0
28/11/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	6,223.0000	5,792.0000	(6.926)	0	0	0
28/11/2007	R204	2008/05/02			Bond Future	8.2230	8.1530	(0.851)	0.0000	0.0000	0
28/11/2007	R204	2008/05/02	8.25	Call	Option on Bond Future	2,007.0000	2,266.0000	12.905	0	0	0
28/11/2007	R204	2008/05/02	8.25	Put	Option on Bond Future	1,821.0000	1,593.0000	(12.521)	0	0	0
28/11/2007	R204	2008/08/07			Bond Future	8.1400	8.0700	(0.860)	0.0000	0.0000	0
28/11/2007	R204	2008/08/07	7.75	Put	Option on Bond Future	3,391.0000	3,043.0000	(10.262)	0	0	0
28/11/2007	R204	2008/08/07	7.75	Call	Option on Bond Future	664.0000	799.0000	20.331	0	0	0
28/11/2007	R206	2008/02/07			Bond Future	8.5430	8.5030	(0.468)	0.0000	0.0000	0
28/11/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	73.0000	84.0000	15.068	0	0	0
28/11/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	3,675.0000	3,508.0000	(4.544)	0	0	0
28/11/2007	R206	2008/05/02			Bond Future	8.4050	8.3650	(0.476)	0.0000	0.0000	0
28/11/2007	R206	2008/05/02	8.25	Call	Option on Bond Future	949.0000	1,020.0000	7.482	0	0	0
28/11/2007	R206	2008/05/02	8.25	Put	Option on Bond Future	1,625.0000	1,522.0000	(6.338)	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
28/11/2007	R206	2008/08/07			Bond Future	8.2820	8.2420	(0.483)	0.0000	0.0000	0
28/11/2007	R206	2008/08/07	8.00	Put	Option on Bond Future	2,295.0000	2,191.0000	(4.532)	0	0	0
28/11/2007	R206	2008/08/07	8.00	Call	Option on Bond Future	1,098.0000	1,163.0000	5.920	0	0	0
28/11/2007	R207	2008/02/07			Bond Future	8.2840	8.2140	(0.845)	0.0000	0.0000	0
28/11/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	5,879.0000	5,410.0000	(7.978)	0	0	0
28/11/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	86.0000	115.0000	33.721	0	0	0
28/11/2007	R207	2008/05/02			Bond Future	8.1940	8.1240	(0.854)	0.0000	0.0000	0
28/11/2007	R207	2008/05/02	8.25	Put	Option on Bond Future	1,763.0000	1,539.0000	(12.706)	0	0	0
28/11/2007	R207	2008/05/02	8.25	Call	Option on Bond Future	2,158.0000	2,432.0000	12.697	0	0	0
28/11/2007	R207	2008/08/07			Bond Future	8.1160	8.0460	(0.862)	0.0000	0.0000	0
28/11/2007	R207	2008/08/07	8.00	Call	Option on Bond Future	1,197.0000	1,417.0000	18.379	0	0	0
28/11/2007	R207	2008/08/07	8.00	Put	Option on Bond Future	2,019.0000	1,744.0000	(13.621)	0	0	0
28/11/2007	R209	2008/02/07			Bond Future	7.7790	7.6690	(1.414)	0.0000	0.0000	6,590
28/11/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	8,294.0000	7,278.0000	(12.250)	0	0	0
28/11/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	102.0000	169.0000	65.686	0	0	0
28/11/2007	R209	2008/05/02			Bond Future	7.7110	7.6010	(1.427)	0.0000	0.0000	0
28/11/2007	R209	2008/05/02	7.75	Put	Option on Bond Future	2,635.0000	2,154.0000	(18.254)	0	0	0
28/11/2007	R209	2008/05/02	7.75	Call	Option on Bond Future	3,018.0000	3,633.0000	20.378	0	0	0
28/11/2007	R209	2008/08/07			Bond Future	7.6520	7.5420	(1.438)	0.0000	0.0000	0
28/11/2007	R209	2008/08/07	7.75	Call	Option on Bond Future	1,962.0000	2,701.0000	37.666	0	0	0
28/11/2007	R209	2008/08/07	7.75	Put	Option on Bond Future	996.0000	629.0000	(36.847)	0	0	0
28/11/2007	TRT1	2008/02/07			Index Future	259.2930	259.8550	0.217	0.0000	0.0000	0
28/11/2007	TRT1	2008/05/02			Index Future	265.8330	266.4080	0.216	0.0000	0.0000	0
28/11/2007	TRT1	2008/08/07			Index Future	273.9720	274.6280	0.239	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
28/11/2007	TRT1 2008/11/06			Index Future	280.6800	281.2940	0.219	0.0000	0.0000	400
Grand Total:										89,370