

Derivatives High/Low Report

High/Low for 13/12/2007

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
13/12/2007	\$ / R 2007/12/14			Currency Future	6.6953	6.7433	0.717	6.7200	0.0000	25,304
13/12/2007	\$ / R 2008/03/17			Currency Future	6.8065	6.8550	0.713	6.9000	0.0000	42,771
13/12/2007	\$ / R 2008/06/13			Currency Future	6.9244	6.9739	0.715	6.9800	0.0000	14,253
13/12/2007	\$ / R 2008/09/15			Currency Future	0.0000	7.1033	100.000	0.0000	0.0000	0
13/12/2007	£ / R 2007/12/14			Currency Future	13.7069	13.7494	0.310	0.0000	0.0000	37
13/12/2007	£ / R 2008/03/17			Currency Future	13.8882	13.9333	0.325	0.0000	0.0000	1,037
13/12/2007	£ / R 2008/06/13			Currency Future	14.0837	14.1303	0.331	0.0000	0.0000	1,150
13/12/2007	£ / R 2008/09/15			Currency Future	0.0000	14.3421	100.000	0.0000	0.0000	0
13/12/2007	€ / R 2007/12/14			Currency Future	9.8311	9.8813	0.511	0.0000	0.0000	2
13/12/2007	€ / R 2008/03/17			Currency Future	9.9991	10.0512	0.521	10.0200	0.0000	1,752
13/12/2007	€ / R 2008/06/13			Currency Future	10.1685	10.2211	0.517	0.0000	0.0000	1,241
13/12/2007	€ / R 2008/09/15			Currency Future	0.0000	10.3987	100.000	0.0000	0.0000	0

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13/12/2007	ALBI	2008/02/07			Index Future	262.9850	262.6410	(0.131)	0.0000	0.0000	517
13/12/2007	ALBI	2008/02/07	254.00	Call	Index Future	90,657.0000	87,317.0000	(3.684)	0	0	0
13/12/2007	ALBI	2008/02/07	254.00	Put	Index Future	807.0000	907.0000	12.392	0	0	0
13/12/2007	ALBI	2008/05/02			Index Future	269.4720	269.0840	(0.144)	0.0000	0.0000	0
13/12/2007	ALBI	2008/05/02	265.00	Call	Index Future	60,282.0000	57,456.0000	(4.688)	0	0	0
13/12/2007	ALBI	2008/05/02	265.00	Put	Index Future	15,562.0000	16,616.0000	6.773	0	0	0
13/12/2007	ALBI	2008/08/07			Index Future	277.2560	277.1720	(0.030)	0.0000	0.0000	0
13/12/2007	ALBI	2008/08/07	265.00	Call	Index Future	129,829.0000	129,047.0000	(0.602)	0	0	0
13/12/2007	ALBI	2008/08/07	265.00	Put	Index Future	7,269.0000	7,327.0000	0.798	0	0	0
13/12/2007	ALBI	2008/11/06			Index Future	284.8540	284.7680	(0.030)	0.0000	0.0000	0
13/12/2007	ALBI	2008/11/06	265.00	Call	Index Future	202,199.0000	201,367.0000	(0.411)	0	0	0
13/12/2007	ALBI	2008/11/06	265.00	Put	Index Future	3,659.0000	3,687.0000	0.765	0	0	0
13/12/2007	CRD1	2008/02/07			Index Future	112.7360	112.6180	(0.105)	0.0000	0.0000	0
13/12/2007	CRD1	2008/05/02			Index Future	115.6930	115.5710	(0.105)	0.0000	0.0000	0
13/12/2007	CRD1	2008/08/07			Index Future	120.2150	120.1780	(0.031)	0.0000	0.0000	0
13/12/2007	CRD1	2008/11/06			Index Future	122.4120	122.2840	(0.105)	0.0000	0.0000	8
13/12/2007	GOVI	2008/02/07			jGovi	264.1720	263.8515	(0.121)	0.0000	0.0000	7
13/12/2007	GOVI	2008/02/07	265.00	Call	jGovi	12,421.0000	10,979.0000	(11.609)	0	0	0
13/12/2007	GOVI	2008/02/07	265.00	Put	jGovi	20,701.0000	22,464.0000	8.516	0	0	0
13/12/2007	GOVI	2008/05/02			jGovi	271.5780	271.2470	(0.122)	0.0000	0.0000	0
13/12/2007	GOVI	2008/05/02	264.00	Put	jGovi	8,272.0000	8,798.0000	6.359	0	0	0
13/12/2007	GOVI	2008/05/02	264.00	Call	jGovi	84,052.0000	81,268.0000	(3.312)	0	0	0
13/12/2007	GOVI	2008/08/07			jGovi	279.2260	278.8865	(0.122)	0.0000	0.0000	0
13/12/2007	GOVI	2008/08/07	274.00	Call	jGovi	75,556.0000	73,157.0000	(3.175)	0	0	0
13/12/2007	GOVI	2008/08/07	274.00	Put	jGovi	23,296.0000	24,292.0000	4.275	0	0	0

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13/12/2007	GOVI	2008/11/06			jGovi	286.8460	286.4985	(0.121)	0.0000	0.0000	60
13/12/2007	GOVI	2008/11/06	274.00	Put	jGovi	11,891.0000	12,412.0000	4.381	0	0	0
13/12/2007	GOVI	2008/11/06	274.00	Call	jGovi	140,351.0000	137,397.0000	(2.105)	0	0	0
13/12/2007	ILBI	2008/02/07			Index Future	299.6110	299.5210	(0.030)	0.0000	0.0000	0
13/12/2007	J153	2010/08/31			jSwap	10.4140	10.4120	(0.019)	0.0000	0.0000	0
13/12/2007	J157	2015/09/15			jSwap	9.3530	9.3570	0.043	0.0000	0.0000	0
13/12/2007	J186	2026/12/21			jSwap	8.4450	8.4550	0.118	0.0000	0.0000	0
13/12/2007	J201	2014/12/22			jSwap	9.4590	9.4580	(0.011)	0.0000	0.0000	0
13/12/2007	J203	2017/09/15			jSwap	9.1500	9.1530	0.033	0.0000	0.0000	0
13/12/2007	J204	2018/12/21			jSwap	9.0570	9.0640	0.077	0.0000	0.0000	0
13/12/2007	J207	2020/01/15			jSwap	8.9580	8.9680	0.112	0.0000	0.0000	0
13/12/2007	JBAR	2005/12/21			jBar	11.2290	11.2250	(0.036)	0.0000	0.0000	0
13/12/2007	JFRA	2008/02/07			jFra	11.2560	11.2380	(0.160)	0.0000	0.0000	0
13/12/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	13,256.0000	13,166.0000	(0.679)	0	0	0
13/12/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	4,105.0000	4,057.0000	(1.169)	0	0	0
13/12/2007	JFRA	2008/05/02			jFra	11.2350	11.2310	(0.036)	0.0000	0.0000	0
13/12/2007	JFRA	2008/05/02	10.25	Call	Option on jFra	13,734.0000	13,685.0000	(0.357)	0	0	0
13/12/2007	JFRA	2008/05/02	10.25	Put	Option on jFra	11,199.0000	11,160.0000	(0.348)	0	0	0
13/12/2007	JFRA	2008/08/07			jFra	11.0350	11.0150	(0.181)	0.0000	0.0000	0
13/12/2007	JFRA	2008/08/07	10.25	Put	Option on jFra	15,190.0000	15,180.0000	(0.066)	0	0	0
13/12/2007	JFRA	2008/08/07	10.25	Call	Option on jFra	17,095.0000	17,036.0000	(0.345)	0	0	0

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13/12/2007	JFRA	2008/11/06			jFra	10.7200	10.7310	0.103	0.0000	0.0000	0
13/12/2007	JFRA	2008/11/06	10.25	Call	Option on jFra	19,530.0000	19,515.0000	(0.077)	0	0	0
13/12/2007	JFRA	2008/11/06	10.25	Put	Option on jFra	18,389.0000	18,347.0000	(0.228)	0	0	0
13/12/2007	JFRA	2009/02/05			jFra	10.3980	10.3900	(0.077)	0.0000	0.0000	0
13/12/2007	JFRA	2009/02/05	10.00	Put	Option on jFra	20,930.0000	20,914.0000	(0.076)	0	0	0
13/12/2007	JFRA	2009/02/05	10.00	Call	Option on jFra	21,897.0000	21,862.0000	(0.160)	0	0	0
13/12/2007	JFRA	2009/05/07			jFra	10.0590	10.0670	0.080	0.0000	0.0000	0
13/12/2007	JFRA	2009/08/06			jFra	9.7800	9.7650	(0.153)	0.0000	0.0000	0
13/12/2007	JFRA	2009/08/06	10.00	Put	Option on jFra	25,910.0000	25,907.0000	(0.012)	0	0	0
13/12/2007	JFRA	2009/08/06	10.00	Call	Option on jFra	25,374.0000	25,335.0000	(0.154)	0	0	0
13/12/2007	JFRA	2009/11/05			jFra	9.4680	9.4620	(0.063)	0.0000	0.0000	0
13/12/2007	JN02	2008/02/07			jNote	10.5300	10.5240	(0.057)	0.0000	0.0000	0
13/12/2007	JN02	2008/02/07	9.00	Put	Option on jNote	728.0000	711.0000	(2.335)	0	0	0
13/12/2007	JN02	2008/02/07	9.00	Call	Option on jNote	27,849.0000	27,719.0000	(0.467)	0	0	0
13/12/2007	JN02	2008/05/02			jNote	10.2800	10.2770	(0.029)	0.0000	0.0000	0
13/12/2007	JN02	2008/05/02	10.00	Put	Option on jNote	9,390.0000	9,369.0000	(0.224)	0	0	0
13/12/2007	JN02	2008/05/02	10.00	Call	Option on jNote	15,963.0000	15,890.0000	(0.457)	0	0	0
13/12/2007	JN02	2008/08/07			jNote	9.9930	9.9920	(0.010)	0.0000	0.0000	0
13/12/2007	JN05	2008/02/07			jNote	9.5260	9.5320	0.063	0.0000	0.0000	0
13/12/2007	JN05	2008/02/07	9.00	Call	Option on jNote	22,009.0000	22,169.0000	0.727	0	0	0
13/12/2007	JN05	2008/02/07	9.00	Put	Option on jNote	1,481.0000	1,407.0000	(4.997)	0	0	0
13/12/2007	JN05	2008/05/02			jNote	9.3790	9.3890	0.107	0.0000	0.0000	0
13/12/2007	JN05	2008/05/02	9.50	Call	Option on jNote	10,889.0000	11,024.0000	1.240	0	0	0
13/12/2007	JN05	2008/05/02	9.50	Put	Option on jNote	14,171.0000	13,913.0000	(1.821)	0	0	0
13/12/2007	JN05	2008/08/07			jNote	9.2100	9.2200	0.109	0.0000	0.0000	0

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13/12/2007	JN10	2008/02/07			jNote	8.9190	8.9240	0.056	0.0000	0.0000	0
13/12/2007	JN10	2008/02/07	9.00	Put	Option on jNote	10,794.0000	10,531.0000	(2.437)	0	0	0
13/12/2007	JN10	2008/02/07	9.00	Call	Option on jNote	5,560.0000	5,621.0000	1.097	0	0	0
13/12/2007	JN10	2008/05/02			jNote	8.8120	8.8190	0.079	0.0000	0.0000	0
13/12/2007	JN10	2008/05/02	9.00	Put	Option on jNote	18,681.0000	18,346.0000	(1.793)	0	0	0
13/12/2007	JN10	2008/05/02	9.00	Call	Option on jNote	7,822.0000	7,946.0000	1.585	0	0	0
13/12/2007	JN10	2008/08/07			jNote	8.6900	8.6990	0.104	0.0000	0.0000	0
13/12/2007	JROD	2007/12/31			jRod	10.2700	10.2660	(0.039)	0.0000	0.0000	0
13/12/2007	JROD	2008/01/31			jRod	10.6810	10.6720	(0.084)	0.0000	0.0000	0
13/12/2007	JROD	2008/02/29			jRod	11.0840	11.0720	(0.108)	0.0000	0.0000	0
13/12/2007	JROD	2008/03/31			jRod	10.7980	10.7920	(0.056)	0.0000	0.0000	0
13/12/2007	JROD	2008/04/30			jRod	11.0470	11.0420	(0.045)	0.0000	0.0000	0
13/12/2007	JROD	2008/05/30			jRod	11.2410	11.2370	(0.036)	0.0000	0.0000	0
13/12/2007	JROD	2008/06/30			jRod	10.9780	10.9750	(0.027)	0.0000	0.0000	0
13/12/2007	JROD	2008/07/31			jRod	11.1490	11.1460	(0.027)	0.0000	0.0000	0
13/12/2007	OTH1	2008/02/07			Index Future	257.9490	257.4590	(0.190)	0.0000	0.0000	0
13/12/2007	OTH1	2008/05/02			Index Future	264.7150	264.2110	(0.190)	0.0000	0.0000	0
13/12/2007	OTH1	2008/08/07			Index Future	271.7130	271.6300	(0.031)	0.0000	0.0000	0
13/12/2007	OTH1	2008/11/06			Index Future	280.0890	279.5580	(0.190)	0.0000	0.0000	12

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13/12/2007	R153	2008/02/07			Bond Future	9.1620	9.2020	0.437	0.0000	0.0000	8,404
13/12/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	2,185.0000	2,275.0000	4.119	0	0	0
13/12/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	18.0000	14.0000	(22.222)	0	0	0
13/12/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
13/12/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	2,775.0000	2,868.0000	3.351	0	0	0
13/12/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	3,380.0000	3,474.0000	2.781	0	0	0
13/12/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	4.0000	3.0000	(25.000)	0	0	0
13/12/2007	R153	2008/05/02			Bond Future	8.9150	8.9550	0.449	0.0000	0.0000	0
13/12/2007	R153	2008/05/02	9.00	Put	Option on Bond Future	639.0000	677.0000	5.947	0	0	0
13/12/2007	R153	2008/05/02	9.00	Call	Option on Bond Future	823.0000	774.0000	(5.954)	0	0	0
13/12/2007	R153	2008/08/07			Bond Future	8.6380	8.6780	0.463	0.0000	0.0000	0
13/12/2007	R153	2008/08/07	8.50	Put	Option on Bond Future	958.0000	1,000.0000	4.384	0	0	0
13/12/2007	R153	2008/08/07	8.50	Call	Option on Bond Future	690.0000	654.0000	(5.217)	0	0	0
13/12/2007	R157	2008/02/07			Bond Future	8.2890	8.3190	0.362	0.0000	0.0000	9,138
13/12/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	7,083.0000	7,277.0000	2.739	0	0	0
13/12/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	13.0000	10.0000	(23.077)	0	0	0
13/12/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	5,387.0000	5,572.0000	3.434	0	0	0
13/12/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	64.0000	52.0000	(18.750)	0	0	0
13/12/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	3,826.0000	3,992.0000	4.339	0	0	0
13/12/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	221.0000	189.0000	(14.480)	0	0	0
13/12/2007	R157	2008/05/02			Bond Future	8.1530	8.1830	0.368	0.0000	0.0000	0
13/12/2007	R157	2008/05/02	8.75	Put	Option on Bond Future	758.0000	799.0000	5.409	0	0	0
13/12/2007	R157	2008/05/02	8.75	Call	Option on Bond Future	4,538.0000	4,384.0000	(3.394)	0	0	0
13/12/2007	R157	2008/05/02	8.50	Call	Option on Bond Future	3,392.0000	3,257.0000	(3.980)	0	0	0
13/12/2007	R157	2008/05/02	8.50	Put	Option on Bond Future	1,178.0000	1,236.0000	4.924	0	0	2,000
13/12/2007	R157	2008/08/07			Bond Future	8.0150	8.0450	0.374	0.0000	0.0000	2,500
13/12/2007	R157	2008/08/07	8.00	Call	Option on Bond Future	2,607.0000	2,507.0000	(3.836)	0	0	0
13/12/2007	R157	2008/08/07	8.00	Put	Option on Bond Future	2,701.0000	2,791.0000	3.332	0	0	0
13/12/2007	R186	2008/02/07			Bond Future	7.9090	7.9290	0.253	0.0000	0.0000	0
13/12/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	1,410.0000	1,307.0000	(7.305)	0	0	0

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13/12/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	3,263.0000	3,390.0000	3.892	0	0	0
13/12/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	8,121.0000	8,329.0000	2.561	0	0	0
13/12/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	565.0000	509.0000	(9.912)	0	0	0
13/12/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	5,415.0000	5,589.0000	3.213	0	0	0
13/12/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	168.0000	146.0000	(13.095)	0	0	0
13/12/2007	R186	2008/05/02			Bond Future	7.8260	7.8460	0.256	0.0000	0.0000	0
13/12/2007	R186	2008/05/02	8.00	Call	Option on Bond Future	4,634.0000	4,484.0000	(3.237)	0	0	0
13/12/2007	R186	2008/05/02	8.00	Put	Option on Bond Future	2,644.0000	2,725.0000	3.064	0	0	0
13/12/2007	R186	2008/08/07			Bond Future	7.7450	7.7650	0.258	0.0000	0.0000	0
13/12/2007	R186	2008/08/07	7.75	Put	Option on Bond Future	4,704.0000	4,806.0000	2.168	0	0	0
13/12/2007	R186	2008/08/07	7.75	Call	Option on Bond Future	4,762.0000	4,632.0000	(2.730)	0	0	0
13/12/2007	R196	2008/02/07			Bond Future	9.9440	9.9880	0.442	0.0000	0.0000	0
13/12/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	4.0000	3.0000	(25.000)	0	0	0
13/12/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	1,420.0000	1,462.0000	2.958	0	0	0
13/12/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	1,666.0000	1,708.0000	2.521	0	0	0
13/12/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
13/12/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	1,179.0000	1,220.0000	3.478	0	0	0
13/12/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	11.0000	9.0000	(18.182)	0	0	0
13/12/2007	R196	2008/05/02			Bond Future	9.6180	9.6720	0.561	0.0000	0.0000	0
13/12/2007	R196	2008/05/02	9.00	Put	Option on Bond Future	594.0000	624.0000	5.051	0	0	0
13/12/2007	R196	2008/05/02	9.00	Call	Option on Bond Future	116.0000	105.0000	(9.483)	0	0	0
13/12/2007	R196	2008/08/07			Bond Future	9.1610	9.1610	-	0.0000	0.0000	0
13/12/2007	R196	2008/08/07	8.75	Put	Option on Bond Future	1,806.0000	1,803.0000	(0.166)	0	0	0
13/12/2007	R196	2008/08/07	8.75	Call	Option on Bond Future	1,588.0000	1,585.0000	(0.189)	0	0	0
13/12/2007	R201	2008/02/07			Bond Future	8.3520	8.3720	0.239	0.0000	0.0000	0
13/12/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	33.0000	28.0000	(15.152)	0	0	0
13/12/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	127.0000	113.0000	(11.024)	0	0	0
13/12/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	4,595.0000	4,694.0000	2.155	0	0	0
13/12/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	3,324.0000	3,414.0000	2.708	0	0	0
13/12/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	5,956.0000	6,059.0000	1.729	0	0	0

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13/12/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	8.0000	6.0000	(25.000)	0	0	0
13/12/2007	R201	2008/05/02			Bond Future	8.2190	8.2390	0.243	0.0000	0.0000	0
13/12/2007	R201	2008/05/02	8.50	Call	Option on Bond Future	2,457.0000	2,386.0000	(2.890)	0	0	0
13/12/2007	R201	2008/05/02	8.50	Put	Option on Bond Future	1,032.0000	1,063.0000	3.004	0	0	0
13/12/2007	R201	2008/08/07			Bond Future	8.0870	8.1070	0.247	0.0000	0.0000	0
13/12/2007	R201	2008/08/07	8.00	Call	Option on Bond Future	1,864.0000	1,813.0000	(2.736)	0	0	0
13/12/2007	R201	2008/08/07	8.00	Put	Option on Bond Future	2,300.0000	2,348.0000	2.087	0	0	0
13/12/2007	R203	2008/02/07			Bond Future	8.1640	8.1840	0.245	0.0000	0.0000	0
13/12/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	117.0000	102.0000	(12.821)	0	0	0
13/12/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	4,617.0000	4,734.0000	2.534	0	0	0
13/12/2007	R203	2008/05/02			Bond Future	8.0550	8.0750	0.248	0.0000	0.0000	0
13/12/2007	R203	2008/05/02	8.25	Put	Option on Bond Future	1,146.0000	1,190.0000	3.839	0	0	0
13/12/2007	R203	2008/05/02	8.25	Call	Option on Bond Future	2,411.0000	2,325.0000	(3.567)	0	0	0
13/12/2007	R203	2008/08/07			Bond Future	7.9450	7.9650	0.252	0.0000	0.0000	0
13/12/2007	R203	2008/08/07	7.75	Put	Option on Bond Future	2,420.0000	2,496.0000	3.140	0	0	0
13/12/2007	R203	2008/08/07	7.75	Call	Option on Bond Future	1,149.0000	1,095.0000	(4.700)	0	0	0
13/12/2007	R204	2008/02/07			Bond Future	8.1590	8.1690	0.123	0.0000	0.0000	3,331
13/12/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	5,124.0000	5,176.0000	1.015	0	0	0
13/12/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	323.0000	304.0000	(5.882)	0	0	0
13/12/2007	R204	2008/05/02			Bond Future	8.0600	8.0700	0.124	0.0000	0.0000	0
13/12/2007	R204	2008/05/02	8.25	Call	Option on Bond Future	2,567.0000	2,517.0000	(1.948)	0	0	0
13/12/2007	R204	2008/05/02	8.25	Put	Option on Bond Future	1,243.0000	1,263.0000	1.609	0	0	0
13/12/2007	R204	2008/08/07			Bond Future	7.9620	7.9720	0.126	0.0000	0.0000	0
13/12/2007	R204	2008/08/07	7.75	Put	Option on Bond Future	2,502.0000	2,543.0000	1.639	0	0	0
13/12/2007	R204	2008/08/07	7.75	Call	Option on Bond Future	1,008.0000	979.0000	(2.877)	0	0	0
13/12/2007	R206	2008/02/07			Bond Future	8.4260	8.4560	0.356	0.0000	0.0000	0
13/12/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	75.0000	63.0000	(16.000)	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
13/12/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	3,156.0000	3,277.0000	3.834	0	0	0
13/12/2007	R206	2008/05/02			Bond Future	8.2870	8.3170	0.362	0.0000	0.0000	0
13/12/2007	R206	2008/05/02	8.25	Put	Option on Bond Future	1,283.0000	1,347.0000	4.988	0	0	0
13/12/2007	R206	2008/05/02	8.25	Call	Option on Bond Future	1,121.0000	1,054.0000	(5.977)	0	0	0
13/12/2007	R206	2008/08/07			Bond Future	8.1440	8.1740	0.368	0.0000	0.0000	0
13/12/2007	R206	2008/08/07	8.00	Put	Option on Bond Future	1,909.0000	1,977.0000	3.562	0	0	0
13/12/2007	R206	2008/08/07	8.00	Call	Option on Bond Future	1,295.0000	1,236.0000	(4.556)	0	0	0
13/12/2007	R207	2008/02/07			Bond Future	8.1220	8.1420	0.246	0.0000	0.0000	0
13/12/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	4,747.0000	4,876.0000	2.718	0	0	0
13/12/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	113.0000	98.0000	(13.274)	0	0	0
13/12/2007	R207	2008/05/02			Bond Future	8.0310	8.0510	0.249	0.0000	0.0000	0
13/12/2007	R207	2008/05/02	8.25	Put	Option on Bond Future	1,193.0000	1,239.0000	3.856	0	0	0
13/12/2007	R207	2008/05/02	8.25	Call	Option on Bond Future	2,752.0000	2,655.0000	(3.525)	0	0	0
13/12/2007	R207	2008/08/07			Bond Future	7.9400	7.9600	0.252	0.0000	0.0000	0
13/12/2007	R207	2008/08/07	8.00	Call	Option on Bond Future	1,761.0000	1,679.0000	(4.656)	0	0	0
13/12/2007	R207	2008/08/07	8.00	Put	Option on Bond Future	1,332.0000	1,394.0000	4.655	0	0	0
13/12/2007	R209	2008/02/07			Bond Future	7.5950	7.6250	0.395	0.0000	0.0000	6,590
13/12/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	6,521.0000	6,796.0000	4.217	0	0	0
13/12/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	154.0000	126.0000	(18.182)	0	0	0
13/12/2007	R209	2008/05/02			Bond Future	7.5260	7.5560	0.399	0.0000	0.0000	0
13/12/2007	R209	2008/05/02	7.75	Put	Option on Bond Future	1,740.0000	1,842.0000	5.862	0	0	0
13/12/2007	R209	2008/05/02	7.75	Call	Option on Bond Future	3,979.0000	3,776.0000	(5.102)	0	0	0
13/12/2007	R209	2008/08/07			Bond Future	7.4570	7.4870	0.402	0.0000	0.0000	0
13/12/2007	R209	2008/08/07	7.75	Put	Option on Bond Future	394.0000	456.0000	15.736	0	0	0
13/12/2007	R209	2008/08/07	7.75	Call	Option on Bond Future	3,336.0000	3,089.0000	(7.404)	0	0	0
13/12/2007	TRT1	2008/02/07			Index Future	260.9570	260.6350	(0.123)	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
13/12/2007	TRT1 2008/05/02			Index Future	267.8020	267.4700	(0.124)	0.0000	0.0000	0
13/12/2007	TRT1 2008/08/07			Index Future	275.4890	120.1780	(56.376)	0.0000	0.0000	0
13/12/2007	TRT1 2008/11/06			Index Future	283.3540	283.0060	(0.123)	0.0000	0.0000	400
Grand Total:										120,514