

Derivatives High/Low Report

High/Low for 26/11/2007

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
26/11/2007	\$ / R 2007/12/14			Currency Future	6.8690	6.8588	(0.148)	6.8300	6.8200	24,435
26/11/2007	\$ / R 2008/03/17			Currency Future	6.9794	6.9690	(0.149)	6.9900	6.9000	23,117
26/11/2007	\$ / R 2008/06/13			Currency Future	7.0984	7.0878	(0.149)	7.0400	7.0400	6,443
26/11/2007	£ / R 2007/12/14			Currency Future	14.0969	14.1680	0.504	0.0000	0.0000	37
26/11/2007	£ / R 2008/03/17			Currency Future	14.2760	14.3477	0.502	0.0000	0.0000	0
26/11/2007	£ / R 2008/06/13			Currency Future	14.4690	14.5435	0.515	14.5900	14.5900	42
26/11/2007	€ / R 2007/12/14			Currency Future	10.1685	10.1852	0.164	0.0000	0.0000	1
26/11/2007	€ / R 2008/03/17			Currency Future	10.3397	10.3581	0.178	0.0000	0.0000	751
26/11/2007	€ / R 2008/06/13			Currency Future	10.5133	10.5322	0.180	0.0000	0.0000	72
26/11/2007	ALBI 2008/02/07			Index Future	262.1960	262.0710	(0.048)	0.0000	0.0000	508
26/11/2007	ALBI 2008/02/07	254.00	Put	Index Future	2,197.0000	2,120.0000	(3.505)	0	0	0
26/11/2007	ALBI 2008/02/07	254.00	Call	Index Future	84,157.0000	82,830.0000	(1.577)	0	0	0
26/11/2007	ALBI 2008/05/02			Index Future	268.9890	268.9410	(0.018)	0.0000	0.0000	0
26/11/2007	ALBI 2008/05/02	265.00	Put	Index Future	18,945.0000	18,799.0000	(0.771)	0	0	0
26/11/2007	ALBI 2008/05/02	265.00	Call	Index Future	58,835.0000	58,209.0000	(1.064)	0	0	0

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26/11/2007	ALBI	2008/08/07			Index Future	276.9410	276.9070	(0.012)	0.0000	0.0000	0
26/11/2007	ALBI	2008/08/07	265.00	Call	Index Future	128,053.0000	127,609.0000	(0.347)	0	0	0
26/11/2007	ALBI	2008/08/07	265.00	Put	Index Future	8,643.0000	8,539.0000	(1.203)	0	0	0
26/11/2007	ALBI	2008/11/06			Index Future	284.4260	284.4080	(0.006)	0.0000	0.0000	0
26/11/2007	ALBI	2008/11/06	265.00	Put	Index Future	4,434.0000	4,366.0000	(1.534)	0	0	0
26/11/2007	ALBI	2008/11/06	265.00	Call	Index Future	198,694.0000	198,446.0000	(0.125)	0	0	0
26/11/2007	CRD1	2008/02/07			Index Future	112.6080	112.6000	(0.007)	0.0000	0.0000	0
26/11/2007	CRD1	2008/05/02			Index Future	115.4490	115.4400	(0.008)	0.0000	0.0000	0
26/11/2007	CRD1	2008/08/07			Index Future	120.1960	120.2060	0.008	0.0000	0.0000	0
26/11/2007	CRD1	2008/11/06			Index Future	121.8950	121.8870	(0.007)	0.0000	0.0000	8
26/11/2007	GOVI	2008/02/07			jGovi	263.4690	263.3990	(0.027)	0.0000	0.0000	7
26/11/2007	GOVI	2008/02/07	265.00	Put	jGovi	27,354.0000	27,442.0000	0.322	0	0	0
26/11/2007	GOVI	2008/02/07	265.00	Call	jGovi	12,044.0000	11,432.0000	(5.081)	0	0	0
26/11/2007	GOVI	2008/05/02			jGovi	270.5725	270.5005	(0.027)	0.0000	0.0000	0
26/11/2007	GOVI	2008/05/02	264.00	Put	jGovi	11,832.0000	11,742.0000	(0.761)	0	0	0
26/11/2007	GOVI	2008/05/02	264.00	Call	jGovi	77,557.0000	76,747.0000	(1.044)	0	0	0
26/11/2007	GOVI	2008/08/07			jGovi	277.8795	277.8060	(0.026)	0.0000	0.0000	0
26/11/2007	GOVI	2008/08/07	274.00	Call	jGovi	68,234.0000	67,510.0000	(1.061)	0	0	0
26/11/2007	GOVI	2008/08/07	274.00	Put	jGovi	29,439.0000	29,450.0000	0.037	0	0	0
26/11/2007	GOVI	2008/11/06			jGovi	285.1970	285.1230	(0.026)	0.0000	0.0000	60
26/11/2007	GOVI	2008/11/06	274.00	Call	jGovi	127,848.0000	127,087.0000	(0.595)	0	0	0
26/11/2007	GOVI	2008/11/06	274.00	Put	jGovi	15,878.0000	15,857.0000	(0.132)	0	0	0
26/11/2007	ILBI	2008/02/07			Index Future	299.7520	299.5940	(0.053)	0.0000	0.0000	0

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26/11/2007	J153	2010/08/31			jSwap	10.4400	10.4530	0.125	0.0000	0.0000	0
26/11/2007	J157	2015/09/15			jSwap	9.2790	9.3110	0.345	0.0000	0.0000	0
26/11/2007	J186	2026/12/21			jSwap	8.3800	8.4210	0.489	0.0000	0.0000	0
26/11/2007	J201	2014/12/22			jSwap	9.4090	9.4340	0.266	0.0000	0.0000	0
26/11/2007	J203	2017/09/15			jSwap	9.0430	9.0800	0.409	0.0000	0.0000	0
26/11/2007	J204	2018/12/21			jSwap	8.9560	8.9910	0.391	0.0000	0.0000	0
26/11/2007	J207	2020/01/15			jSwap	8.8610	8.8980	0.418	0.0000	0.0000	0
26/11/2007	JBAR	2005/12/21			jBar	10.9750	11.0500	0.683	0.0000	0.0000	0
26/11/2007	JFRA	2008/02/07			jFra	10.9890	11.0020	0.118	0.0000	0.0000	0
26/11/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	5,455.0000	5,278.0000	(3.245)	0	0	0
26/11/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	13,914.0000	13,760.0000	(1.107)	0	0	0
26/11/2007	JFRA	2008/05/02			jFra	10.9990	11.0170	0.164	0.0000	0.0000	0
26/11/2007	JFRA	2008/05/02	10.25	Call	Option on jFra	14,224.0000	14,125.0000	(0.696)	0	0	0
26/11/2007	JFRA	2008/05/02	10.25	Put	Option on jFra	12,290.0000	12,143.0000	(1.196)	0	0	0
26/11/2007	JFRA	2008/08/07			jFra	10.8550	10.8830	0.258	0.0000	0.0000	0
26/11/2007	JFRA	2008/08/07	10.25	Call	Option on jFra	17,501.0000	17,438.0000	(0.360)	0	0	0
26/11/2007	JFRA	2008/08/07	10.25	Put	Option on jFra	16,033.0000	15,902.0000	(0.817)	0	0	0
26/11/2007	JFRA	2008/11/06			jFra	10.6850	10.6670	(0.168)	0.0000	0.0000	0
26/11/2007	JFRA	2008/11/06	10.25	Call	Option on jFra	20,026.0000	19,920.0000	(0.529)	0	0	0
26/11/2007	JFRA	2008/11/06	10.25	Put	Option on jFra	18,969.0000	18,907.0000	(0.327)	0	0	0
26/11/2007	JFRA	2009/02/05			jFra	10.3810	10.4180	0.356	0.0000	0.0000	0
26/11/2007	JFRA	2009/02/05	10.00	Put	Option on jFra	21,428.0000	21,308.0000	(0.560)	0	0	0
26/11/2007	JFRA	2009/02/05	10.00	Call	Option on jFra	22,354.0000	22,324.0000	(0.134)	0	0	0

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26/11/2007	JFRA	2009/05/07			jFra	10.1110	10.1210	0.099	0.0000	0.0000	0
26/11/2007	JFRA	2009/08/06			jFra	9.8050	9.8130	0.082	0.0000	0.0000	0
26/11/2007	JFRA	2009/08/06	10.00	Put	Option on jFra	26,279.0000	26,206.0000	(0.278)	0	0	0
26/11/2007	JFRA	2009/08/06	10.00	Call	Option on jFra	25,804.0000	25,751.0000	(0.205)	0	0	0
26/11/2007	JFRA	2009/11/05			jFra	9.7270	9.7330	0.062	0.0000	0.0000	0
26/11/2007	JN02	2008/02/07			jNote	10.4710	10.4840	0.124	0.0000	0.0000	0
26/11/2007	JN02	2008/02/07	9.00	Put	Option on jNote	1,371.0000	1,253.0000	(8.607)	0	0	0
26/11/2007	JN02	2008/02/07	9.00	Call	Option on jNote	27,487.0000	27,596.0000	0.397	0	0	0
26/11/2007	JN02	2008/05/02			jNote	10.2970	10.3090	0.117	0.0000	0.0000	0
26/11/2007	JN02	2008/05/02	10.00	Put	Option on jNote	10,038.0000	9,827.0000	(2.102)	0	0	0
26/11/2007	JN02	2008/05/02	10.00	Call	Option on jNote	16,936.0000	16,940.0000	0.024	0	0	0
26/11/2007	JN02	2008/08/07			jNote	10.0890	10.0980	0.089	0.0000	0.0000	0
26/11/2007	JN05	2008/02/07			jNote	9.5350	9.5510	0.168	0.0000	0.0000	0
26/11/2007	JN05	2008/02/07	9.00	Call	Option on jNote	23,041.0000	23,436.0000	1.714	0	0	0
26/11/2007	JN05	2008/02/07	9.00	Put	Option on jNote	2,167.0000	1,945.0000	(10.245)	0	0	0
26/11/2007	JN05	2008/05/02			jNote	9.3940	9.4120	0.192	0.0000	0.0000	0
26/11/2007	JN05	2008/05/02	9.50	Put	Option on jNote	14,645.0000	14,143.0000	(3.428)	0	0	0
26/11/2007	JN05	2008/05/02	9.50	Call	Option on jNote	11,971.0000	12,176.0000	1.712	0	0	0
26/11/2007	JN05	2008/08/07			jNote	9.2300	9.2490	0.206	0.0000	0.0000	0
26/11/2007	JN10	2008/02/07			jNote	8.8100	8.8470	0.420	0.0000	0.0000	0
26/11/2007	JN10	2008/02/07	9.00	Put	Option on jNote	16,597.0000	14,771.0000	(11.002)	0	0	0
26/11/2007	JN10	2008/02/07	9.00	Call	Option on jNote	4,290.0000	4,871.0000	13.543	0	0	0
26/11/2007	JN10	2008/05/02			jNote	8.7090	8.7480	0.448	0.0000	0.0000	0
26/11/2007	JN10	2008/05/02	9.00	Call	Option on jNote	6,371.0000	7,046.0000	10.595	0	0	0

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26/11/2007	JN10	2008/05/02	9.00	Put	Option on jNote	23,956.0000	22,068.0000	(7.881)	0	0	0
26/11/2007	JN10	2008/08/07			jNote	8.5950	8.6340	0.454	0.0000	0.0000	0
26/11/2007	JROD	2007/11/30			jRod	9.9530	9.9510	(0.020)	0.0000	0.0000	0
26/11/2007	JROD	2007/12/31			jRod	10.2700	10.2700	-	0.0000	0.0000	0
26/11/2007	JROD	2008/01/31			jRod	10.6700	10.6980	0.262	0.0000	0.0000	0
26/11/2007	JROD	2008/02/29			jRod	10.4910	10.5160	0.238	0.0000	0.0000	0
26/11/2007	JROD	2008/03/31			jRod	10.7560	10.7800	0.223	0.0000	0.0000	0
26/11/2007	JROD	2008/04/30			jRod	10.9770	10.9900	0.118	0.0000	0.0000	0
26/11/2007	JROD	2008/05/30			jRod	10.7360	10.7350	(0.009)	0.0000	0.0000	0
26/11/2007	JROD	2008/06/30			jRod	10.8980	10.8920	(0.055)	0.0000	0.0000	0
26/11/2007	JROD	2008/07/31			jRod	11.0490	11.0450	(0.036)	0.0000	0.0000	0
26/11/2007	OTH1	2008/02/07			Index Future	256.4450	256.1780	(0.104)	0.0000	0.0000	0
26/11/2007	OTH1	2008/05/02			Index Future	262.9130	262.6400	(0.104)	0.0000	0.0000	0
26/11/2007	OTH1	2008/08/07			Index Future	270.7570	270.6630	(0.035)	0.0000	0.0000	0
26/11/2007	OTH1	2008/11/06			Index Future	277.5930	277.3070	(0.103)	0.0000	0.0000	12
26/11/2007	R153	2008/02/07			Bond Future	9.1420	9.1590	0.186	0.0000	0.0000	8,734
26/11/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	39.0000	34.0000	(12.821)	0	0	0
26/11/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	2,160.0000	2,194.0000	1.574	0	0	0
26/11/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	3,336.0000	3,375.0000	1.169	0	0	0
26/11/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	2,736.0000	2,774.0000	1.389	0	0	0

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26/11/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	3.0000	3.0000	-	0	0	0
26/11/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	12.0000	9.0000	(25.000)	0	0	0
26/11/2007	R153	2008/05/02			Bond Future	8.9060	8.9150	0.101	0.0000	0.0000	0
26/11/2007	R153	2008/05/02	9.00	Call	Option on Bond Future	880.0000	862.0000	(2.045)	0	0	0
26/11/2007	R153	2008/05/02	9.00	Put	Option on Bond Future	677.0000	679.0000	0.295	0	0	0
26/11/2007	R153	2008/08/07			Bond Future	8.6810	8.6780	(0.035)	0.0000	0.0000	0
26/11/2007	R153	2008/08/07	8.50	Put	Option on Bond Future	1,036.0000	1,028.0000	(0.772)	0	0	0
26/11/2007	R153	2008/08/07	8.50	Call	Option on Bond Future	684.0000	682.0000	(0.292)	0	0	0
26/11/2007	R157	2008/02/07			Bond Future	8.3030	8.3270	0.289	0.0000	0.0000	9,138
26/11/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	32.0000	25.0000	(21.875)	0	0	0
26/11/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	116.0000	96.0000	(17.241)	0	0	0
26/11/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	7,195.0000	7,345.0000	2.085	0	0	0
26/11/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	4,021.0000	4,135.0000	2.835	0	0	0
26/11/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	5,532.0000	5,669.0000	2.477	0	0	0
26/11/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	323.0000	281.0000	(13.003)	0	0	0
26/11/2007	R157	2008/05/02			Bond Future	8.1730	8.1910	0.220	0.0000	0.0000	0
26/11/2007	R157	2008/05/02	8.75	Put	Option on Bond Future	900.0000	913.0000	1.444	0	0	0
26/11/2007	R157	2008/05/02	8.75	Call	Option on Bond Future	4,550.0000	4,447.0000	(2.264)	0	0	0
26/11/2007	R157	2008/05/02	8.50	Put	Option on Bond Future	1,347.0000	1,368.0000	1.559	0	0	2,000
26/11/2007	R157	2008/05/02	8.50	Call	Option on Bond Future	3,433.0000	3,338.0000	(2.767)	0	0	0
26/11/2007	R157	2008/08/07			Bond Future	8.0590	8.0700	0.136	0.0000	0.0000	2,500
26/11/2007	R157	2008/08/07	8.00	Put	Option on Bond Future	2,944.0000	2,964.0000	0.679	0	0	0
26/11/2007	R157	2008/08/07	8.00	Call	Option on Bond Future	2,572.0000	2,523.0000	(1.905)	0	0	0
26/11/2007	R186	2008/02/07			Bond Future	8.0240	8.0510	0.336	0.0000	0.0000	0
26/11/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	1,268.0000	1,129.0000	(10.962)	0	0	0
26/11/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	4,435.0000	4,602.0000	3.766	0	0	0
26/11/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	545.0000	466.0000	(14.495)	0	0	0
26/11/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	184.0000	149.0000	(19.022)	0	0	0
26/11/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	6,709.0000	6,936.0000	3.384	0	0	0
26/11/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	9,452.0000	9,722.0000	2.857	0	0	0

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26/11/2007	R186	2008/05/02			Bond Future	7.9430	7.9700	0.340	0.0000	0.0000	0
26/11/2007	R186	2008/05/02	8.00	Call	Option on Bond Future	4,093.0000	3,894.0000	(4.862)	0	0	0
26/11/2007	R186	2008/05/02	8.00	Put	Option on Bond Future	3,447.0000	3,554.0000	3.104	0	0	0
26/11/2007	R186	2008/08/07			Bond Future	7.8740	7.9010	0.343	0.0000	0.0000	0
26/11/2007	R186	2008/08/07	7.75	Call	Option on Bond Future	4,208.0000	4,036.0000	(4.087)	0	0	0
26/11/2007	R186	2008/08/07	7.75	Put	Option on Bond Future	5,635.0000	5,771.0000	2.413	0	0	0
26/11/2007	R196	2008/02/07			Bond Future	9.8990	9.8940	(0.051)	0.0000	0.0000	0
26/11/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	1,384.0000	1,378.0000	(0.434)	0	0	0
26/11/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	1,626.0000	1,620.0000	(0.369)	0	0	0
26/11/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	5.0000	4.0000	(20.000)	0	0	0
26/11/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	11.0000	10.0000	(9.091)	0	0	0
26/11/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	1,150.0000	1,143.0000	(0.609)	0	0	0
26/11/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	24.0000	23.0000	(4.167)	0	0	0
26/11/2007	R196	2008/05/02			Bond Future	9.4990	9.4900	(0.095)	0.0000	0.0000	0
26/11/2007	R196	2008/05/02	9.00	Put	Option on Bond Future	545.0000	537.0000	(1.468)	0	0	0
26/11/2007	R196	2008/05/02	9.00	Call	Option on Bond Future	159.0000	158.0000	(0.629)	0	0	0
26/11/2007	R196	2008/08/07			Bond Future	9.0250	9.0130	(0.133)	0.0000	0.0000	0
26/11/2007	R196	2008/08/07	8.75	Put	Option on Bond Future	1,836.0000	1,822.0000	(0.763)	0	0	0
26/11/2007	R196	2008/08/07	8.75	Call	Option on Bond Future	1,690.0000	1,683.0000	(0.414)	0	0	0
26/11/2007	R201	2008/02/07			Bond Future	8.3780	8.4100	0.382	0.0000	0.0000	910
26/11/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	188.0000	156.0000	(17.021)	0	0	0
26/11/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	4,759.0000	4,912.0000	3.215	0	0	0
26/11/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	3,520.0000	3,654.0000	3.807	0	0	0
26/11/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	63.0000	49.0000	(22.222)	0	0	0
26/11/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	19.0000	14.0000	(26.316)	0	0	0
26/11/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	6,103.0000	6,264.0000	2.638	0	0	0
26/11/2007	R201	2008/05/02			Bond Future	8.2430	8.2790	0.437	0.0000	0.0000	0
26/11/2007	R201	2008/05/02	8.50	Put	Option on Bond Future	1,178.0000	1,233.0000	4.669	0	0	0
26/11/2007	R201	2008/05/02	8.50	Call	Option on Bond Future	2,480.0000	2,351.0000	(5.202)	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
26/11/2007	R201	2008/08/07			Bond Future	8.1270	8.1650	0.468	0.0000	0.0000	0
26/11/2007	R201	2008/08/07	8.00	Put	Option on Bond Future	2,486.0000	2,577.0000	3.660	0	0	0
26/11/2007	R201	2008/08/07	8.00	Call	Option on Bond Future	1,851.0000	1,752.0000	(5.348)	0	0	0
26/11/2007	R203	2008/02/07			Bond Future	8.2350	8.2560	0.255	0.0000	0.0000	0
26/11/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	5,119.0000	5,233.0000	2.227	0	0	0
26/11/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	153.0000	129.0000	(15.686)	0	0	0
26/11/2007	R203	2008/05/02			Bond Future	8.1250	8.1490	0.295	0.0000	0.0000	0
26/11/2007	R203	2008/05/02	8.25	Put	Option on Bond Future	1,436.0000	1,485.0000	3.412	0	0	0
26/11/2007	R203	2008/05/02	8.25	Call	Option on Bond Future	2,244.0000	2,138.0000	(4.724)	0	0	0
26/11/2007	R203	2008/08/07			Bond Future	8.0300	8.0550	0.311	0.0000	0.0000	0
26/11/2007	R203	2008/08/07	7.75	Call	Option on Bond Future	1,009.0000	944.0000	(6.442)	0	0	0
26/11/2007	R203	2008/08/07	7.75	Put	Option on Bond Future	2,828.0000	2,925.0000	3.430	0	0	0
26/11/2007	R204	2008/02/07			Bond Future	8.2310	8.2610	0.364	0.0000	0.0000	3,331
26/11/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	405.0000	350.0000	(13.580)	0	0	0
26/11/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	5,712.0000	5,867.0000	2.714	0	0	0
26/11/2007	R204	2008/05/02			Bond Future	8.1310	8.1630	0.394	0.0000	0.0000	0
26/11/2007	R204	2008/05/02	8.25	Call	Option on Bond Future	2,384.0000	2,239.0000	(6.082)	0	0	0
26/11/2007	R204	2008/05/02	8.25	Put	Option on Bond Future	1,557.0000	1,636.0000	5.074	0	0	0
26/11/2007	R204	2008/08/07			Bond Future	8.0460	8.0800	0.423	0.0000	0.0000	0
26/11/2007	R204	2008/08/07	7.75	Put	Option on Bond Future	2,944.0000	3,097.0000	5.197	0	0	0
26/11/2007	R204	2008/08/07	7.75	Call	Option on Bond Future	866.0000	784.0000	(9.469)	0	0	0
26/11/2007	R206	2008/02/07			Bond Future	8.4280	8.4630	0.415	0.0000	0.0000	0
26/11/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	130.0000	105.0000	(19.231)	0	0	0
26/11/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	3,219.0000	3,351.0000	4.101	0	0	0
26/11/2007	R206	2008/05/02			Bond Future	8.2840	8.3250	0.495	0.0000	0.0000	0
26/11/2007	R206	2008/05/02	8.25	Put	Option on Bond Future	1,353.0000	1,435.0000	6.061	0	0	0
26/11/2007	R206	2008/05/02	8.25	Call	Option on Bond Future	1,205.0000	1,108.0000	(8.050)	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
26/11/2007	R206	2008/08/07			Bond Future	8.1560	8.2020	0.564	0.0000	0.0000	0
26/11/2007	R206	2008/08/07	8.00	Call	Option on Bond Future	1,334.0000	1,240.0000	(7.046)	0	0	0
26/11/2007	R206	2008/08/07	8.00	Put	Option on Bond Future	1,998.0000	2,098.0000	5.005	0	0	0
26/11/2007	R207	2008/02/07			Bond Future	8.1860	8.2140	0.342	0.0000	0.0000	0
26/11/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	5,244.0000	5,417.0000	3.299	0	0	0
26/11/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	150.0000	122.0000	(18.667)	0	0	0
26/11/2007	R207	2008/05/02			Bond Future	8.0950	8.1240	0.358	0.0000	0.0000	0
26/11/2007	R207	2008/05/02	8.25	Put	Option on Bond Future	1,484.0000	1,551.0000	4.515	0	0	0
26/11/2007	R207	2008/05/02	8.25	Call	Option on Bond Future	2,585.0000	2,444.0000	(5.455)	0	0	0
26/11/2007	R207	2008/08/07			Bond Future	8.0170	8.0460	0.362	0.0000	0.0000	0
26/11/2007	R207	2008/08/07	8.00	Call	Option on Bond Future	1,532.0000	1,423.0000	(7.115)	0	0	0
26/11/2007	R207	2008/08/07	8.00	Put	Option on Bond Future	1,653.0000	1,750.0000	5.868	0	0	0
26/11/2007	R209	2008/02/07			Bond Future	7.7230	7.7590	0.466	0.0000	0.0000	6,590
26/11/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	152.0000	117.0000	(23.026)	0	0	0
26/11/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	7,795.0000	8,114.0000	4.092	0	0	0
26/11/2007	R209	2008/05/02			Bond Future	7.6550	7.6910	0.470	0.0000	0.0000	0
26/11/2007	R209	2008/05/02	7.75	Call	Option on Bond Future	3,361.0000	3,135.0000	(6.724)	0	0	0
26/11/2007	R209	2008/05/02	7.75	Put	Option on Bond Future	2,423.0000	2,554.0000	5.407	0	0	0
26/11/2007	R209	2008/08/07			Bond Future	7.5960	7.6320	0.474	0.0000	0.0000	0
26/11/2007	R209	2008/08/07	7.75	Put	Option on Bond Future	807.0000	924.0000	14.498	0	0	0
26/11/2007	R209	2008/08/07	7.75	Call	Option on Bond Future	2,332.0000	2,089.0000	(10.420)	0	0	0
26/11/2007	TRT1	2008/02/07			Index Future	260.2410	260.1660	(0.029)	0.0000	0.0000	0
26/11/2007	TRT1	2008/05/02			Index Future	266.8050	266.7280	(0.029)	0.0000	0.0000	0
26/11/2007	TRT1	2008/08/07			Index Future	274.9480	274.9220	(0.009)	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
26/11/2007	TRT1 2008/11/06			Index Future	281.7030	281.6240	(0.028)	0.0000	0.0000	400
Grand Total:										89,096