

Derivatives High/Low Report

High/Low for 30/11/2007

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
30/11/2007	\$ / R 2007/12/14			Currency Future	6.8464	6.7641	(1.202)	6.8100	6.8000	24,744
30/11/2007	\$ / R 2008/03/17			Currency Future	6.9601	6.8758	(1.211)	6.9100	6.9000	23,357
30/11/2007	\$ / R 2008/06/13			Currency Future	7.0832	6.9970	(1.217)	0.0000	0.0000	6,503
30/11/2007	£ / R 2007/12/14			Currency Future	14.1080	13.9540	(1.092)	0.0000	0.0000	37
30/11/2007	£ / R 2008/03/17			Currency Future	14.2968	14.1382	(1.109)	0.0000	0.0000	0
30/11/2007	£ / R 2008/06/13			Currency Future	14.4965	14.3329	(1.129)	14.5400	14.5400	54
30/11/2007	€ / R 2007/12/14			Currency Future	10.0986	9.9862	(1.113)	0.0000	0.0000	1
30/11/2007	€ / R 2008/03/17			Currency Future	10.2754	10.1599	(1.124)	0.0000	0.0000	752
30/11/2007	€ / R 2008/06/13			Currency Future	10.4528	10.3341	(1.136)	0.0000	0.0000	107
30/11/2007	ALBI 2008/02/07			Index Future	260.8350	261.0560	0.085	0.0000	0.0000	508
30/11/2007	ALBI 2008/02/07	254.00	Call	Index Future	71,430.0000	73,331.0000	2.661	0	0	0
30/11/2007	ALBI 2008/02/07	254.00	Put	Index Future	3,080.0000	2,771.0000	(10.032)	0	0	0
30/11/2007	ALBI 2008/05/02			Index Future	267.7920	267.9830	0.071	0.0000	0.0000	0
30/11/2007	ALBI 2008/05/02	265.00	Call	Index Future	50,362.0000	51,472.0000	2.204	0	0	0
30/11/2007	ALBI 2008/05/02	265.00	Put	Index Future	22,442.0000	21,642.0000	(3.565)	0	0	0

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30/11/2007	ALBI	2008/08/07			Index Future	275.8390	276.0100	0.062	0.0000	0.0000	0
30/11/2007	ALBI	2008/08/07	265.00	Call	Index Future	118,389.0000	119,770.0000	1.166	0	0	0
30/11/2007	ALBI	2008/08/07	265.00	Put	Index Future	9,999.0000	9,670.0000	(3.290)	0	0	0
30/11/2007	ALBI	2008/11/06			Index Future	283.4300	283.5750	0.051	0.0000	0.0000	0
30/11/2007	ALBI	2008/11/06	265.00	Put	Index Future	5,009.0000	4,867.0000	(2.835)	0	0	0
30/11/2007	ALBI	2008/11/06	265.00	Call	Index Future	189,309.0000	190,617.0000	0.691	0	0	0
30/11/2007	CRD1	2008/02/07			Index Future	111.9780	112.0500	0.064	0.0000	0.0000	0
30/11/2007	CRD1	2008/05/02			Index Future	114.8020	114.8750	0.064	0.0000	0.0000	0
30/11/2007	CRD1	2008/08/07			Index Future	119.6270	119.6740	0.039	0.0000	0.0000	0
30/11/2007	CRD1	2008/11/06			Index Future	121.2180	121.2960	0.064	0.0000	0.0000	8
30/11/2007	GOVI	2008/02/07			jGovi	262.1280	262.3390	0.080	0.0000	0.0000	7
30/11/2007	GOVI	2008/02/07	265.00	Call	jGovi	7,096.0000	7,562.0000	6.567	0	0	0
30/11/2007	GOVI	2008/02/07	265.00	Put	jGovi	35,816.0000	34,172.0000	(4.590)	0	0	0
30/11/2007	GOVI	2008/05/02			jGovi	269.1945	269.4110	0.080	0.0000	0.0000	0
30/11/2007	GOVI	2008/05/02	264.00	Call	jGovi	66,642.0000	68,140.0000	2.248	0	0	0
30/11/2007	GOVI	2008/05/02	264.00	Put	jGovi	14,697.0000	14,030.0000	(4.538)	0	0	0
30/11/2007	GOVI	2008/08/07			jGovi	276.4690	276.6910	0.080	0.0000	0.0000	0
30/11/2007	GOVI	2008/08/07	274.00	Call	jGovi	59,019.0000	60,257.0000	2.098	0	0	0
30/11/2007	GOVI	2008/08/07	274.00	Put	jGovi	34,329.0000	33,347.0000	(2.861)	0	0	0
30/11/2007	GOVI	2008/11/06			jGovi	283.7570	283.9870	0.081	0.0000	0.0000	60
30/11/2007	GOVI	2008/11/06	274.00	Call	jGovi	116,171.0000	117,893.0000	1.482	0	0	0
30/11/2007	GOVI	2008/11/06	274.00	Put	jGovi	18,601.0000	18,023.0000	(3.107)	0	0	0
30/11/2007	ILBI	2008/02/07			Index Future	298.4660	298.3260	(0.047)	0.0000	0.0000	0

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30/11/2007	J153	2010/08/31			jSwap	10.5920	10.5750	(0.160)	0.0000	0.0000	0
30/11/2007	J157	2015/09/15			jSwap	9.5420	9.5190	(0.241)	0.0000	0.0000	0
30/11/2007	J186	2026/12/21			jSwap	8.6450	8.6300	(0.174)	0.0000	0.0000	0
30/11/2007	J201	2014/12/22			jSwap	9.6540	9.6340	(0.207)	0.0000	0.0000	0
30/11/2007	J203	2017/09/15			jSwap	9.3220	9.2930	(0.311)	0.0000	0.0000	0
30/11/2007	J204	2018/12/21			jSwap	9.2210	9.1960	(0.271)	0.0000	0.0000	0
30/11/2007	J207	2020/01/15			jSwap	9.1250	9.1020	(0.252)	0.0000	0.0000	0
30/11/2007	JBAR	2005/12/21			jBar	11.0790	11.0790	-	0.0000	0.0000	0
30/11/2007	JFRA	2008/02/07			jFra	11.1630	11.1250	(0.340)	0.0000	0.0000	0
30/11/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	4,970.0000	4,946.0000	(0.483)	0	0	0
30/11/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	13,844.0000	13,724.0000	(0.867)	0	0	0
30/11/2007	JFRA	2008/05/02			jFra	11.1780	11.1410	(0.331)	0.0000	0.0000	0
30/11/2007	JFRA	2008/05/02	10.25	Call	Option on jFra	14,216.0000	14,125.0000	(0.640)	0	0	0
30/11/2007	JFRA	2008/05/02	10.25	Put	Option on jFra	11,819.0000	11,823.0000	0.034	0	0	0
30/11/2007	JFRA	2008/08/07			jFra	11.0540	11.0110	(0.389)	0.0000	0.0000	0
30/11/2007	JFRA	2008/08/07	10.25	Put	Option on jFra	15,600.0000	15,618.0000	0.115	0	0	0
30/11/2007	JFRA	2008/08/07	10.25	Call	Option on jFra	17,551.0000	17,465.0000	(0.490)	0	0	0
30/11/2007	JFRA	2008/11/06			jFra	10.8670	10.8240	(0.396)	0.0000	0.0000	0
30/11/2007	JFRA	2008/11/06	10.25	Call	Option on jFra	20,078.0000	19,998.0000	(0.398)	0	0	0
30/11/2007	JFRA	2008/11/06	10.25	Put	Option on jFra	18,581.0000	18,604.0000	0.124	0	0	0
30/11/2007	JFRA	2009/02/05			jFra	10.5500	10.5110	(0.370)	0.0000	0.0000	0
30/11/2007	JFRA	2009/02/05	10.00	Call	Option on jFra	22,408.0000	22,336.0000	(0.321)	0	0	0
30/11/2007	JFRA	2009/02/05	10.00	Put	Option on jFra	21,072.0000	21,095.0000	0.109	0	0	0

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30/11/2007	JFRA	2009/05/07			jFra	10.2560	10.2250	(0.302)	0.0000	0.0000	0
30/11/2007	JFRA	2009/08/06			jFra	10.0340	9.9860	(0.478)	0.0000	0.0000	0
30/11/2007	JFRA	2009/08/06	10.00	Put	Option on jFra	25,867.0000	25,905.0000	0.147	0	0	0
30/11/2007	JFRA	2009/08/06	10.00	Call	Option on jFra	25,949.0000	25,871.0000	(0.301)	0	0	0
30/11/2007	JFRA	2009/11/05			jFra	9.8730	9.8910	0.182	0.0000	0.0000	0
30/11/2007	JN02	2008/02/07			jNote	10.6500	10.6170	(0.310)	0.0000	0.0000	0
30/11/2007	JN02	2008/02/07	9.00	Call	Option on jNote	30,104.0000	29,553.0000	(1.830)	0	0	0
30/11/2007	JN02	2008/02/07	9.00	Put	Option on jNote	873.0000	901.0000	3.207	0	0	0
30/11/2007	JN02	2008/05/02			jNote	10.4740	10.4530	(0.200)	0.0000	0.0000	0
30/11/2007	JN02	2008/05/02	10.00	Call	Option on jNote	18,575.0000	18,308.0000	(1.437)	0	0	0
30/11/2007	JN02	2008/05/02	10.00	Put	Option on jNote	8,524.0000	8,627.0000	1.208	0	0	0
30/11/2007	JN02	2008/08/07			jNote	10.2660	10.2500	(0.156)	0.0000	0.0000	0
30/11/2007	JN05	2008/02/07			jNote	9.8060	9.7850	(0.214)	0.0000	0.0000	0
30/11/2007	JN05	2008/02/07	9.00	Call	Option on jNote	31,987.0000	31,228.0000	(2.373)	0	0	0
30/11/2007	JN05	2008/02/07	9.00	Put	Option on jNote	705.0000	744.0000	5.532	0	0	0
30/11/2007	JN05	2008/05/02			jNote	9.6720	9.6550	(0.176)	0.0000	0.0000	0
30/11/2007	JN05	2008/05/02	9.50	Call	Option on jNote	17,441.0000	17,012.0000	(2.460)	0	0	0
30/11/2007	JN05	2008/05/02	9.50	Put	Option on jNote	9,266.0000	9,496.0000	2.482	0	0	0
30/11/2007	JN05	2008/08/07			jNote	9.5140	9.4980	(0.168)	0.0000	0.0000	0
30/11/2007	JN10	2008/02/07			jNote	9.0970	9.0670	(0.330)	0.0000	0.0000	0
30/11/2007	JN10	2008/02/07	9.00	Put	Option on jNote	5,955.0000	6,678.0000	12.141	0	0	0
30/11/2007	JN10	2008/02/07	9.00	Call	Option on jNote	12,161.0000	10,968.0000	(9.810)	0	0	0
30/11/2007	JN10	2008/05/02			jNote	8.9990	8.9700	(0.322)	0.0000	0.0000	0
30/11/2007	JN10	2008/05/02	9.00	Put	Option on jNote	12,342.0000	13,238.0000	7.260	0	0	0

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30/11/2007	JN10	2008/05/02	9.00	Call	Option on jNote	13,658.0000	12,685.0000	(7.124)	0	0	0
30/11/2007	JN10	2008/08/07			jNote	8.8860	8.8580	(0.315)	0.0000	0.0000	0
30/11/2007	JROD	2007/11/30			jRod	9.9500	9.9504	0.004	0.0000	0.0000	0
30/11/2007	JROD	2007/12/31			jRod	10.2470	10.2400	(0.068)	0.0000	0.0000	0
30/11/2007	JROD	2008/01/31			jRod	10.6690	10.6600	(0.084)	0.0000	0.0000	0
30/11/2007	JROD	2008/02/29			jRod	10.5110	11.0790	5.404	0.0000	0.0000	0
30/11/2007	JROD	2008/03/31			jRod	10.7970	10.7940	(0.028)	0.0000	0.0000	0
30/11/2007	JROD	2008/04/30			jRod	11.0340	11.0340	-	0.0000	0.0000	0
30/11/2007	JROD	2008/05/30			jRod	10.7810	11.2160	4.035	0.0000	0.0000	0
30/11/2007	JROD	2008/06/30			jRod	10.9530	10.9560	0.027	0.0000	0.0000	0
30/11/2007	JROD	2008/07/31			jRod	11.1180	11.1250	0.063	0.0000	0.0000	0
30/11/2007	OTH1	2008/02/07			Index Future	255.1430	255.4240	0.110	0.0000	0.0000	0
30/11/2007	OTH1	2008/05/02			Index Future	261.5780	261.8650	0.110	0.0000	0.0000	0
30/11/2007	OTH1	2008/08/07			Index Future	269.9580	270.1830	0.083	0.0000	0.0000	0
30/11/2007	OTH1	2008/11/06			Index Future	276.1960	276.5010	0.110	0.0000	0.0000	12
30/11/2007	R153	2008/02/07			Bond Future	9.3690	9.3590	(0.107)	0.0000	0.0000	8,734
30/11/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	2,663.0000	2,640.0000	(0.864)	0	0	0
30/11/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	12.0000	12.0000	-	0	0	0
30/11/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	3,258.0000	3,235.0000	(0.706)	0	0	0
30/11/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	3.0000	3.0000	-	0	0	0

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30/11/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	3,864.0000	3,841.0000	(0.595)	0	0	0
30/11/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
30/11/2007	R153	2008/05/02			Bond Future	9.1250	9.1150	(0.110)	0.0000	0.0000	0
30/11/2007	R153	2008/05/02	9.00	Call	Option on Bond Future	631.0000	638.0000	1.109	0	0	0
30/11/2007	R153	2008/05/02	9.00	Put	Option on Bond Future	900.0000	886.0000	(1.556)	0	0	0
30/11/2007	R153	2008/08/07			Bond Future	8.8880	8.8780	(0.113)	0.0000	0.0000	0
30/11/2007	R153	2008/08/07	8.50	Call	Option on Bond Future	514.0000	520.0000	1.167	0	0	0
30/11/2007	R153	2008/08/07	8.50	Put	Option on Bond Future	1,266.0000	1,253.0000	(1.027)	0	0	0
30/11/2007	R157	2008/02/07			Bond Future	8.4370	8.4170	(0.237)	0.0000	0.0000	9,138
30/11/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	6,343.0000	6,216.0000	(2.002)	0	0	0
30/11/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	53.0000	56.0000	5.660	0	0	0
30/11/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	12.0000	13.0000	8.333	0	0	0
30/11/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	8,049.0000	7,920.0000	(1.603)	0	0	0
30/11/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	4,747.0000	4,626.0000	(2.549)	0	0	0
30/11/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	174.0000	183.0000	5.172	0	0	0
30/11/2007	R157	2008/05/02			Bond Future	8.3010	8.2810	(0.241)	0.0000	0.0000	0
30/11/2007	R157	2008/05/02	8.50	Call	Option on Bond Future	2,878.0000	2,948.0000	2.432	0	0	0
30/11/2007	R157	2008/05/02	8.75	Put	Option on Bond Future	1,091.0000	1,047.0000	(4.033)	0	0	0
30/11/2007	R157	2008/05/02	8.50	Put	Option on Bond Future	1,614.0000	1,556.0000	(3.594)	0	0	2,000
30/11/2007	R157	2008/05/02	8.75	Call	Option on Bond Future	3,919.0000	4,003.0000	2.143	0	0	0
30/11/2007	R157	2008/08/07			Bond Future	8.1800	8.1600	(0.244)	0.0000	0.0000	2,500
30/11/2007	R157	2008/08/07	8.00	Put	Option on Bond Future	3,317.0000	3,242.0000	(2.261)	0	0	0
30/11/2007	R157	2008/08/07	8.00	Call	Option on Bond Future	2,187.0000	2,237.0000	2.286	0	0	0
30/11/2007	R186	2008/02/07			Bond Future	8.0510	8.0310	(0.248)	0.0000	0.0000	0
30/11/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	4,558.0000	4,385.0000	(3.796)	0	0	0
30/11/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	1,085.0000	1,138.0000	4.885	0	0	0
30/11/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	6,907.0000	6,705.0000	(2.925)	0	0	0
30/11/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	437.0000	461.0000	5.492	0	0	0
30/11/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	9,708.0000	9,490.0000	(2.246)	0	0	0
30/11/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	135.0000	143.0000	5.926	0	0	0

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30/11/2007	R186	2008/05/02			Bond Future	7.9700	7.9500	(0.251)	0.0000	0.0000	0
30/11/2007	R186	2008/05/02	8.00	Put	Option on Bond Future	3,519.0000	3,401.0000	(3.353)	0	0	0
30/11/2007	R186	2008/05/02	8.00	Call	Option on Bond Future	3,858.0000	3,968.0000	2.851	0	0	0
30/11/2007	R186	2008/08/07			Bond Future	7.9010	7.8810	(0.253)	0.0000	0.0000	0
30/11/2007	R186	2008/08/07	7.75	Put	Option on Bond Future	5,742.0000	5,611.0000	(2.281)	0	0	0
30/11/2007	R186	2008/08/07	7.75	Call	Option on Bond Future	4,008.0000	4,105.0000	2.420	0	0	0
30/11/2007	R196	2008/02/07			Bond Future	10.1510	10.1580	0.069	0.0000	0.0000	0
30/11/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	4.0000	3.0000	(25.000)	0	0	0
30/11/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	1,866.0000	1,873.0000	0.375	0	0	0
30/11/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	1,621.0000	1,627.0000	0.370	0	0	0
30/11/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
30/11/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	1,379.0000	1,385.0000	0.435	0	0	0
30/11/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	9.0000	8.0000	(11.111)	0	0	0
30/11/2007	R196	2008/05/02			Bond Future	9.7680	9.7780	0.102	0.0000	0.0000	0
30/11/2007	R196	2008/05/02	9.00	Put	Option on Bond Future	691.0000	697.0000	0.868	0	0	0
30/11/2007	R196	2008/05/02	9.00	Call	Option on Bond Future	99.0000	96.0000	(3.030)	0	0	0
30/11/2007	R196	2008/08/07			Bond Future	9.3030	9.3120	0.097	0.0000	0.0000	0
30/11/2007	R196	2008/08/07	8.75	Call	Option on Bond Future	1,597.0000	1,592.0000	(0.313)	0	0	0
30/11/2007	R196	2008/08/07	8.75	Put	Option on Bond Future	1,890.0000	1,889.0000	(0.053)	0	0	0
30/11/2007	R201	2008/02/07			Bond Future	8.5100	8.4900	(0.235)	0.0000	0.0000	910
30/11/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	96.0000	102.0000	6.250	0	0	0
30/11/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	7.0000	7.0000	-	0	0	0
30/11/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	4,112.0000	4,014.0000	(2.383)	0	0	0
30/11/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	5,407.0000	5,305.0000	(1.886)	0	0	0
30/11/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	27.0000	28.0000	3.704	0	0	0
30/11/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	6,774.0000	6,671.0000	(1.521)	0	0	0
30/11/2007	R201	2008/05/02			Bond Future	8.3790	8.3590	(0.239)	0.0000	0.0000	0
30/11/2007	R201	2008/05/02	8.50	Put	Option on Bond Future	1,426.0000	1,377.0000	(3.436)	0	0	0
30/11/2007	R201	2008/05/02	8.50	Call	Option on Bond Future	2,037.0000	2,089.0000	2.553	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
30/11/2007	R201	2008/08/07			Bond Future	8.2650	8.2450	(0.242)	0.0000	0.0000	0
30/11/2007	R201	2008/08/07	8.00	Call	Option on Bond Future	1,526.0000	1,563.0000	2.425	0	0	0
30/11/2007	R201	2008/08/07	8.00	Put	Option on Bond Future	2,847.0000	2,785.0000	(2.178)	0	0	0
30/11/2007	R203	2008/02/07			Bond Future	8.3260	8.3060	(0.240)	0.0000	0.0000	0
30/11/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	5,648.0000	5,522.0000	(2.231)	0	0	0
30/11/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	88.0000	93.0000	5.682	0	0	0
30/11/2007	R203	2008/05/02			Bond Future	8.2190	8.1990	(0.243)	0.0000	0.0000	0
30/11/2007	R203	2008/05/02	8.25	Call	Option on Bond Future	1,873.0000	1,936.0000	3.364	0	0	0
30/11/2007	R203	2008/05/02	8.25	Put	Option on Bond Future	1,674.0000	1,608.0000	(3.943)	0	0	0
30/11/2007	R203	2008/08/07			Bond Future	8.1250	8.1050	(0.246)	0.0000	0.0000	0
30/11/2007	R203	2008/08/07	7.75	Put	Option on Bond Future	3,222.0000	3,130.0000	(2.855)	0	0	0
30/11/2007	R203	2008/08/07	7.75	Call	Option on Bond Future	794.0000	830.0000	4.534	0	0	0
30/11/2007	R204	2008/02/07			Bond Future	8.3210	8.3010	(0.240)	0.0000	0.0000	3,331
30/11/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	6,210.0000	6,080.0000	(2.093)	0	0	0
30/11/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	274.0000	284.0000	3.650	0	0	0
30/11/2007	R204	2008/05/02			Bond Future	8.2230	8.2030	(0.243)	0.0000	0.0000	0
30/11/2007	R204	2008/05/02	8.25	Call	Option on Bond Future	1,995.0000	2,063.0000	3.409	0	0	0
30/11/2007	R204	2008/05/02	8.25	Put	Option on Bond Future	1,808.0000	1,737.0000	(3.927)	0	0	0
30/11/2007	R204	2008/08/07			Bond Future	8.1400	8.1200	(0.246)	0.0000	0.0000	0
30/11/2007	R204	2008/08/07	7.75	Put	Option on Bond Future	3,385.0000	3,282.0000	(3.043)	0	0	0
30/11/2007	R204	2008/08/07	7.75	Call	Option on Bond Future	659.0000	694.0000	5.311	0	0	0
30/11/2007	R206	2008/02/07			Bond Future	8.5930	8.5730	(0.233)	0.0000	0.0000	0
30/11/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	55.0000	58.0000	5.455	0	0	0
30/11/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	3,879.0000	3,793.0000	(2.217)	0	0	0
30/11/2007	R206	2008/05/02			Bond Future	8.4550	8.4350	(0.237)	0.0000	0.0000	0
30/11/2007	R206	2008/05/02	8.25	Put	Option on Bond Future	1,746.0000	1,690.0000	(3.207)	0	0	0
30/11/2007	R206	2008/05/02	8.25	Call	Option on Bond Future	853.0000	884.0000	3.634	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
30/11/2007	R206	2008/08/07			Bond Future	8.3320	8.3120	(0.240)	0.0000	0.0000	0
30/11/2007	R206	2008/08/07	8.00	Put	Option on Bond Future	2,419.0000	2,363.0000	(2.315)	0	0	0
30/11/2007	R206	2008/08/07	8.00	Call	Option on Bond Future	1,012.0000	1,041.0000	2.866	0	0	0
30/11/2007	R207	2008/02/07			Bond Future	8.2840	8.2740	(0.121)	0.0000	0.0000	0
30/11/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	80.0000	81.0000	1.250	0	0	0
30/11/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	5,873.0000	5,803.0000	(1.192)	0	0	0
30/11/2007	R207	2008/05/02			Bond Future	8.1940	8.1840	(0.122)	0.0000	0.0000	0
30/11/2007	R207	2008/05/02	8.25	Put	Option on Bond Future	1,750.0000	1,712.0000	(2.171)	0	0	0
30/11/2007	R207	2008/05/02	8.25	Call	Option on Bond Future	2,146.0000	2,178.0000	1.491	0	0	0
30/11/2007	R207	2008/08/07			Bond Future	8.1160	8.1060	(0.123)	0.0000	0.0000	0
30/11/2007	R207	2008/08/07	8.00	Call	Option on Bond Future	1,191.0000	1,218.0000	2.267	0	0	0
30/11/2007	R207	2008/08/07	8.00	Put	Option on Bond Future	2,013.0000	1,969.0000	(2.186)	0	0	0
30/11/2007	R209	2008/02/07			Bond Future	7.7290	7.7090	(0.259)	0.0000	0.0000	6,590
30/11/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	7,825.0000	7,636.0000	(2.415)	0	0	0
30/11/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	123.0000	131.0000	6.504	0	0	0
30/11/2007	R209	2008/05/02			Bond Future	7.6610	7.6410	(0.261)	0.0000	0.0000	0
30/11/2007	R209	2008/05/02	7.75	Put	Option on Bond Future	2,396.0000	2,301.0000	(3.965)	0	0	0
30/11/2007	R209	2008/05/02	7.75	Call	Option on Bond Future	3,274.0000	3,379.0000	3.207	0	0	0
30/11/2007	R209	2008/08/07			Bond Future	7.6020	7.5820	(0.263)	0.0000	0.0000	0
30/11/2007	R209	2008/08/07	7.75	Put	Option on Bond Future	811.0000	743.0000	(8.385)	0	0	0
30/11/2007	R209	2008/08/07	7.75	Call	Option on Bond Future	2,277.0000	2,410.0000	5.841	0	0	0
30/11/2007	TRT1	2008/02/07			Index Future	258.9160	259.1260	0.081	0.0000	0.0000	0
30/11/2007	TRT1	2008/05/02			Index Future	265.4450	265.6600	0.081	0.0000	0.0000	0
30/11/2007	TRT1	2008/08/07			Index Future	273.8150	273.9770	0.059	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
30/11/2007	TRT1 2008/11/06			Index Future	280.2790	280.5080	0.082	0.0000	0.0000	400
Grand Total:										89,753