

Derivatives High/Low Report

High/Low for 14/12/2007

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
14/12/2007	\$ / R 2007/12/14			Currency Future	6.7433	6.8192	1.126	6.8200	0.0000	0
14/12/2007	\$ / R 2008/03/17			Currency Future	6.8550	6.9534	1.435	6.9700	0.0000	44,804
14/12/2007	\$ / R 2008/06/13			Currency Future	6.9739	7.0743	1.440	0.0000	0.0000	14,253
14/12/2007	\$ / R 2008/09/15			Currency Future	7.1033	7.2057	1.442	0.0000	0.0000	0
14/12/2007	£ / R 2007/12/14			Currency Future	13.7494	13.8385	0.648	13.8400	0.0000	0
14/12/2007	£ / R 2008/03/17			Currency Future	13.9333	14.0257	0.663	0.0000	0.0000	1,037
14/12/2007	£ / R 2008/06/13			Currency Future	14.1303	14.2268	0.683	0.0000	0.0000	1,150
14/12/2007	£ / R 2008/09/15			Currency Future	14.3421	14.4428	0.702	0.0000	0.0000	0
14/12/2007	€ / R 2007/12/14			Currency Future	9.8813	9.9144	0.335	9.9100	0.0000	0
14/12/2007	€ / R 2008/03/17			Currency Future	10.0512	10.0717	0.204	0.0000	0.0000	1,752
14/12/2007	€ / R 2008/06/13			Currency Future	10.2211	10.2443	0.227	0.0000	0.0000	1,241
14/12/2007	€ / R 2008/09/15			Currency Future	10.3987	10.4222	0.226	0.0000	0.0000	0

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14/12/2007	ALBI	2008/02/07			Index Future	262.6410	262.0980	(0.207)	0.0000	0.0000	517
14/12/2007	ALBI	2008/02/07	254.00	Call	Index Future	87,317.0000	82,098.0000	(5.977)	0	0	0
14/12/2007	ALBI	2008/02/07	254.00	Put	Index Future	907.0000	1,118.0000	23.264	0	0	0
14/12/2007	ALBI	2008/05/02			Index Future	269.0840	269.0020	(0.030)	0.0000	0.0000	0
14/12/2007	ALBI	2008/05/02	265.00	Put	Index Future	16,616.0000	16,763.0000	0.885	0	0	0
14/12/2007	ALBI	2008/05/02	265.00	Call	Index Future	57,456.0000	56,783.0000	(1.171)	0	0	0
14/12/2007	ALBI	2008/08/07			Index Future	277.1720	277.0880	(0.030)	0.0000	0.0000	0
14/12/2007	ALBI	2008/08/07	265.00	Put	Index Future	7,327.0000	7,386.0000	0.805	0	0	0
14/12/2007	ALBI	2008/08/07	265.00	Call	Index Future	129,047.0000	128,266.0000	(0.605)	0	0	0
14/12/2007	ALBI	2008/11/06			Index Future	284.7680	284.6820	(0.030)	0.0000	0.0000	0
14/12/2007	ALBI	2008/11/06	265.00	Put	Index Future	3,687.0000	3,716.0000	0.787	0	0	0
14/12/2007	ALBI	2008/11/06	265.00	Call	Index Future	201,367.0000	200,536.0000	(0.413)	0	0	0
14/12/2007	CRD1	2008/02/07			Index Future	112.6180	112.4420	(0.156)	0.0000	0.0000	0
14/12/2007	CRD1	2008/05/02			Index Future	115.5710	115.3910	(0.156)	0.0000	0.0000	0
14/12/2007	CRD1	2008/08/07			Index Future	120.1780	120.1420	(0.030)	0.0000	0.0000	0
14/12/2007	CRD1	2008/11/06			Index Future	122.2840	122.0940	(0.155)	0.0000	0.0000	8
14/12/2007	GOVI	2008/02/07			jGovi	263.8515	263.3265	(0.199)	0.0000	0.0000	7
14/12/2007	GOVI	2008/02/07	265.00	Put	jGovi	22,464.0000	25,661.0000	14.232	0	0	0
14/12/2007	GOVI	2008/02/07	265.00	Call	jGovi	10,979.0000	8,926.0000	(18.699)	0	0	0
14/12/2007	GOVI	2008/05/02			jGovi	271.2470	270.7065	(0.199)	0.0000	0.0000	0
14/12/2007	GOVI	2008/05/02	264.00	Call	jGovi	81,268.0000	76,839.0000	(5.450)	0	0	0
14/12/2007	GOVI	2008/05/02	264.00	Put	jGovi	8,798.0000	9,774.0000	11.093	0	0	0
14/12/2007	GOVI	2008/08/07			jGovi	278.8865	278.3310	(0.199)	0.0000	0.0000	0
14/12/2007	GOVI	2008/08/07	274.00	Put	jGovi	24,292.0000	26,051.0000	7.241	0	0	0
14/12/2007	GOVI	2008/08/07	274.00	Call	jGovi	73,157.0000	69,361.0000	(5.189)	0	0	0

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14/12/2007	GOVI	2008/11/06			jGovi	286.4985	285.9300	(0.198)	0.0000	0.0000	60
14/12/2007	GOVI	2008/11/06	274.00	Call	jGovi	137,397.0000	132,642.0000	(3.461)	0	0	0
14/12/2007	GOVI	2008/11/06	274.00	Put	jGovi	12,412.0000	13,342.0000	7.493	0	0	0
14/12/2007	ILBI	2008/02/07			Index Future	299.5210	299.4320	(0.030)	0.0000	0.0000	0
14/12/2007	J153	2010/08/31			jSwap	10.4120	10.4150	0.029	0.0000	0.0000	0
14/12/2007	J157	2015/09/15			jSwap	9.3570	9.3590	0.021	0.0000	0.0000	0
14/12/2007	J186	2026/12/21			jSwap	8.4550	8.4560	0.012	0.0000	0.0000	0
14/12/2007	J201	2014/12/22			jSwap	9.4580	9.4590	0.011	0.0000	0.0000	0
14/12/2007	J203	2017/09/15			jSwap	9.1530	9.1550	0.022	0.0000	0.0000	0
14/12/2007	J204	2018/12/21			jSwap	9.0640	9.0650	0.011	0.0000	0.0000	0
14/12/2007	J207	2020/01/15			jSwap	8.9680	8.9690	0.011	0.0000	0.0000	0
14/12/2007	JBAR	2005/12/21			jBar	11.2250	11.2290	0.036	0.0000	0.0000	0
14/12/2007	JFRA	2008/02/07			jFra	11.2380	11.2360	(0.018)	0.0000	0.0000	0
14/12/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	13,166.0000	13,101.0000	(0.494)	0	0	0
14/12/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	4,057.0000	3,996.0000	(1.504)	0	0	0
14/12/2007	JFRA	2008/05/02			jFra	11.2310	11.2320	0.009	0.0000	0.0000	0
14/12/2007	JFRA	2008/05/02	10.25	Put	Option on jFra	11,160.0000	11,115.0000	(0.403)	0	0	0
14/12/2007	JFRA	2008/05/02	10.25	Call	Option on jFra	13,685.0000	13,642.0000	(0.314)	0	0	0
14/12/2007	JFRA	2008/08/07			jFra	11.0150	11.0190	0.036	0.0000	0.0000	0
14/12/2007	JFRA	2008/08/07	10.25	Call	Option on jFra	17,036.0000	17,008.0000	(0.164)	0	0	0
14/12/2007	JFRA	2008/08/07	10.25	Put	Option on jFra	15,180.0000	15,142.0000	(0.250)	0	0	0

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14/12/2007	JFRA	2008/11/06			jFra	10.7310	10.7300	(0.009)	0.0000	0.0000	0
14/12/2007	JFRA	2008/11/06	10.25	Call	Option on jFra	19,515.0000	19,485.0000	(0.154)	0	0	0
14/12/2007	JFRA	2008/11/06	10.25	Put	Option on jFra	18,347.0000	18,319.0000	(0.153)	0	0	0
14/12/2007	JFRA	2009/02/05			jFra	10.3900	10.4010	0.106	0.0000	0.0000	0
14/12/2007	JFRA	2009/02/05	10.00	Call	Option on jFra	21,862.0000	21,850.0000	(0.055)	0	0	0
14/12/2007	JFRA	2009/02/05	10.00	Put	Option on jFra	20,914.0000	20,875.0000	(0.186)	0	0	0
14/12/2007	JFRA	2009/05/07			jFra	10.0670	10.0710	0.040	0.0000	0.0000	0
14/12/2007	JFRA	2009/08/06			jFra	9.7650	9.7630	(0.020)	0.0000	0.0000	0
14/12/2007	JFRA	2009/08/06	10.00	Call	Option on jFra	25,335.0000	25,312.0000	(0.091)	0	0	0
14/12/2007	JFRA	2009/08/06	10.00	Put	Option on jFra	25,907.0000	25,888.0000	(0.073)	0	0	0
14/12/2007	JFRA	2009/11/05			jFra	9.4620	9.4650	0.032	0.0000	0.0000	0
14/12/2007	JN02	2008/02/07			jNote	10.5240	10.5260	0.019	0.0000	0.0000	0
14/12/2007	JN02	2008/02/07	9.00	Call	Option on jNote	27,719.0000	27,729.0000	0.036	0	0	0
14/12/2007	JN02	2008/02/07	9.00	Put	Option on jNote	711.0000	683.0000	(3.938)	0	0	0
14/12/2007	JN02	2008/05/02			jNote	10.2770	10.2800	0.029	0.0000	0.0000	0
14/12/2007	JN02	2008/05/02	10.00	Call	Option on jNote	15,890.0000	15,878.0000	(0.076)	0	0	0
14/12/2007	JN02	2008/05/02	10.00	Put	Option on jNote	9,369.0000	9,304.0000	(0.694)	0	0	0
14/12/2007	JN02	2008/08/07			jNote	9.9920	9.9950	0.030	0.0000	0.0000	0
14/12/2007	JN05	2008/02/07			jNote	9.5320	9.5350	0.031	0.0000	0.0000	0
14/12/2007	JN05	2008/02/07	9.00	Put	Option on jNote	1,407.0000	1,352.0000	(3.909)	0	0	0
14/12/2007	JN05	2008/02/07	9.00	Call	Option on jNote	22,169.0000	22,230.0000	0.275	0	0	0
14/12/2007	JN05	2008/05/02			jNote	9.3890	9.3910	0.021	0.0000	0.0000	0
14/12/2007	JN05	2008/05/02	9.50	Put	Option on jNote	13,913.0000	13,826.0000	(0.625)	0	0	0
14/12/2007	JN05	2008/05/02	9.50	Call	Option on jNote	11,024.0000	11,016.0000	(0.073)	0	0	0
14/12/2007	JN05	2008/08/07			jNote	9.2200	9.2240	0.043	0.0000	0.0000	0

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14/12/2007	JN10	2008/02/07			jNote	8.9240	8.9260	0.022	0.0000	0.0000	0
14/12/2007	JN10	2008/02/07	9.00	Put	Option on jNote	10,531.0000	10,385.0000	(1.386)	0	0	0
14/12/2007	JN10	2008/02/07	9.00	Call	Option on jNote	5,621.0000	5,604.0000	(0.302)	0	0	0
14/12/2007	JN10	2008/05/02			jNote	8.8190	8.8210	0.023	0.0000	0.0000	0
14/12/2007	JN10	2008/05/02	9.00	Put	Option on jNote	18,346.0000	18,221.0000	(0.681)	0	0	0
14/12/2007	JN10	2008/05/02	9.00	Call	Option on jNote	7,946.0000	7,952.0000	0.076	0	0	0
14/12/2007	JN10	2008/08/07			jNote	8.6990	8.7010	0.023	0.0000	0.0000	0
14/12/2007	JROD	2007/12/31			jRod	10.2660	10.2620	(0.039)	0.0000	0.0000	0
14/12/2007	JROD	2008/01/31			jRod	10.6720	10.6640	(0.075)	0.0000	0.0000	0
14/12/2007	JROD	2008/02/29			jRod	11.0720	11.0620	(0.090)	0.0000	0.0000	0
14/12/2007	JROD	2008/03/31			jRod	10.7920	10.7870	(0.046)	0.0000	0.0000	0
14/12/2007	JROD	2008/04/30			jRod	11.0420	11.0360	(0.054)	0.0000	0.0000	0
14/12/2007	JROD	2008/05/30			jRod	11.2370	11.2300	(0.062)	0.0000	0.0000	0
14/12/2007	JROD	2008/06/30			jRod	10.9750	10.9690	(0.055)	0.0000	0.0000	0
14/12/2007	JROD	2008/07/31			jRod	11.1460	11.1390	(0.063)	0.0000	0.0000	0
14/12/2007	OTH1	2008/02/07			Index Future	257.4590	256.8050	(0.254)	0.0000	0.0000	0
14/12/2007	OTH1	2008/05/02			Index Future	264.2110	263.5390	(0.254)	0.0000	0.0000	0
14/12/2007	OTH1	2008/08/07			Index Future	271.6300	271.5480	(0.030)	0.0000	0.0000	0
14/12/2007	OTH1	2008/11/06			Index Future	279.5580	278.8480	(0.254)	0.0000	0.0000	12

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14/12/2007	R153	2008/02/07			Bond Future	9.2020	9.2420	0.435	9.2400	0.0000	8,311
14/12/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	14.0000	11.0000	(21.429)	0	0	0
14/12/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	2,275.0000	2,365.0000	3.956	0	0	0
14/12/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	3,474.0000	3,567.0000	2.677	0	0	0
14/12/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
14/12/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	2,868.0000	2,961.0000	3.243	0	0	0
14/12/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
14/12/2007	R153	2008/05/02			Bond Future	8.9550	8.9950	0.447	0.0000	0.0000	0
14/12/2007	R153	2008/05/02	9.00	Call	Option on Bond Future	774.0000	727.0000	(6.072)	0	0	0
14/12/2007	R153	2008/05/02	9.00	Put	Option on Bond Future	677.0000	716.0000	5.761	0	0	0
14/12/2007	R153	2008/08/07			Bond Future	8.6780	8.7180	0.461	0.0000	0.0000	0
14/12/2007	R153	2008/08/07	8.50	Call	Option on Bond Future	654.0000	619.0000	(5.352)	0	0	0
14/12/2007	R153	2008/08/07	8.50	Put	Option on Bond Future	1,000.0000	1,042.0000	4.200	0	0	0
14/12/2007	R157	2008/02/07			Bond Future	8.3190	8.3590	0.481	8.3600	0.0000	9,138
14/12/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	52.0000	40.0000	(23.077)	0	0	0
14/12/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	5,572.0000	5,822.0000	4.487	0	0	0
14/12/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	7,277.0000	7,536.0000	3.559	0	0	0
14/12/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	10.0000	7.0000	(30.000)	0	0	0
14/12/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	189.0000	154.0000	(18.519)	0	0	0
14/12/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	3,992.0000	4,219.0000	5.686	0	0	0
14/12/2007	R157	2008/05/02			Bond Future	8.1830	8.2230	0.489	0.0000	0.0000	0
14/12/2007	R157	2008/05/02	8.75	Put	Option on Bond Future	799.0000	857.0000	7.259	0	0	0
14/12/2007	R157	2008/05/02	8.75	Call	Option on Bond Future	4,384.0000	4,186.0000	(4.516)	0	0	0
14/12/2007	R157	2008/05/02	8.50	Call	Option on Bond Future	3,257.0000	3,083.0000	(5.342)	0	0	0
14/12/2007	R157	2008/05/02	8.50	Put	Option on Bond Future	1,236.0000	1,319.0000	6.715	0	0	2,000
14/12/2007	R157	2008/08/07			Bond Future	8.0450	8.0850	0.497	0.0000	0.0000	2,500
14/12/2007	R157	2008/08/07	8.00	Call	Option on Bond Future	2,507.0000	2,379.0000	(5.106)	0	0	0
14/12/2007	R157	2008/08/07	8.00	Put	Option on Bond Future	2,791.0000	2,915.0000	4.443	0	0	0
14/12/2007	R186	2008/02/07			Bond Future	7.9290	7.9690	0.504	0.0000	0.0000	0
14/12/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	3,390.0000	3,673.0000	8.348	0	0	0

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14/12/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	1,307.0000	1,132.0000	(13.389)	0	0	0
14/12/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	146.0000	113.0000	(22.603)	0	0	0
14/12/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	5,589.0000	5,959.0000	6.620	0	0	0
14/12/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	509.0000	421.0000	(17.289)	0	0	0
14/12/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	8,329.0000	8,755.0000	5.115	0	0	0
14/12/2007	R186	2008/05/02			Bond Future	7.8460	7.8860	0.510	0.0000	0.0000	0
14/12/2007	R186	2008/05/02	8.00	Put	Option on Bond Future	2,725.0000	2,905.0000	6.606	0	0	0
14/12/2007	R186	2008/05/02	8.00	Call	Option on Bond Future	4,484.0000	4,204.0000	(6.244)	0	0	0
14/12/2007	R186	2008/08/07			Bond Future	7.7650	7.8050	0.515	0.0000	0.0000	0
14/12/2007	R186	2008/08/07	7.75	Call	Option on Bond Future	4,632.0000	4,389.0000	(5.246)	0	0	0
14/12/2007	R186	2008/08/07	7.75	Put	Option on Bond Future	4,806.0000	5,025.0000	4.557	0	0	0
14/12/2007	R196	2008/02/07			Bond Future	9.9880	9.9880	-	0.0000	0.0000	0
14/12/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
14/12/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	1,708.0000	1,708.0000	-	0	0	0
14/12/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	1,462.0000	1,462.0000	-	0	0	0
14/12/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	3.0000	3.0000	-	0	0	0
14/12/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	9.0000	8.0000	(11.111)	0	0	0
14/12/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	1,220.0000	1,220.0000	-	0	0	0
14/12/2007	R196	2008/05/02			Bond Future	9.6720	9.6750	0.031	0.0000	0.0000	0
14/12/2007	R196	2008/05/02	9.00	Put	Option on Bond Future	624.0000	625.0000	0.160	0	0	0
14/12/2007	R196	2008/05/02	9.00	Call	Option on Bond Future	105.0000	103.0000	(1.905)	0	0	0
14/12/2007	R196	2008/08/07			Bond Future	9.1610	0.1460	(98.406)	0.0000	0.0000	0
14/12/2007	R196	2008/08/07	8.75	Put	Option on Bond Future	1,803.0000	295.0000	(83.638)	0	0	0
14/12/2007	R196	2008/08/07	8.75	Call	Option on Bond Future	1,585.0000	5,075.0000	220.189	0	0	0
14/12/2007	R201	2008/02/07			Bond Future	8.3720	8.4120	0.478	0.0000	0.0000	0
14/12/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	3,414.0000	3,599.0000	5.419	0	0	0
14/12/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	113.0000	90.0000	(20.354)	0	0	0
14/12/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	4,694.0000	4,895.0000	4.282	0	0	0
14/12/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	28.0000	21.0000	(25.000)	0	0	0
14/12/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	6,059.0000	6,265.0000	3.400	0	0	0

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14/12/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	6.0000	4.0000	(33.333)	0	0	0
14/12/2007	R201	2008/05/02			Bond Future	8.2390	8.2790	0.485	0.0000	0.0000	0
14/12/2007	R201	2008/05/02	8.50	Call	Option on Bond Future	2,386.0000	2,253.0000	(5.574)	0	0	0
14/12/2007	R201	2008/05/02	8.50	Put	Option on Bond Future	1,063.0000	1,134.0000	6.679	0	0	0
14/12/2007	R201	2008/08/07			Bond Future	8.1070	8.1470	0.493	0.0000	0.0000	0
14/12/2007	R201	2008/08/07	8.00	Put	Option on Bond Future	2,348.0000	2,452.0000	4.429	0	0	0
14/12/2007	R201	2008/08/07	8.00	Call	Option on Bond Future	1,813.0000	1,716.0000	(5.350)	0	0	0
14/12/2007	R203	2008/02/07			Bond Future	8.1840	8.2240	0.489	0.0000	0.0000	0
14/12/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	4,734.0000	4,975.0000	5.091	0	0	0
14/12/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	102.0000	81.0000	(20.588)	0	0	0
14/12/2007	R203	2008/05/02			Bond Future	8.0750	8.1150	0.495	0.0000	0.0000	0
14/12/2007	R203	2008/05/02	8.25	Call	Option on Bond Future	2,325.0000	2,162.0000	(7.011)	0	0	0
14/12/2007	R203	2008/05/02	8.25	Put	Option on Bond Future	1,190.0000	1,288.0000	8.235	0	0	0
14/12/2007	R203	2008/08/07			Bond Future	7.9650	8.0050	0.502	0.0000	0.0000	0
14/12/2007	R203	2008/08/07	7.75	Put	Option on Bond Future	2,496.0000	2,656.0000	6.410	0	0	0
14/12/2007	R203	2008/08/07	7.75	Call	Option on Bond Future	1,095.0000	997.0000	(8.950)	0	0	0
14/12/2007	R204	2008/02/07			Bond Future	8.1690	8.2090	0.490	0.0000	0.0000	3,331
14/12/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	304.0000	259.0000	(14.803)	0	0	0
14/12/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	5,176.0000	5,412.0000	4.560	0	0	0
14/12/2007	R204	2008/05/02			Bond Future	8.0700	8.1100	0.496	0.0000	0.0000	0
14/12/2007	R204	2008/05/02	8.25	Put	Option on Bond Future	1,263.0000	1,368.0000	8.314	0	0	0
14/12/2007	R204	2008/05/02	8.25	Call	Option on Bond Future	2,517.0000	2,341.0000	(6.992)	0	0	0
14/12/2007	R204	2008/08/07			Bond Future	7.9720	8.0120	0.502	0.0000	0.0000	0
14/12/2007	R204	2008/08/07	7.75	Call	Option on Bond Future	979.0000	880.0000	(10.112)	0	0	0
14/12/2007	R204	2008/08/07	7.75	Put	Option on Bond Future	2,543.0000	2,722.0000	7.039	0	0	0
14/12/2007	R206	2008/02/07			Bond Future	8.4560	8.5260	0.828	0.0000	0.0000	0
14/12/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	3,277.0000	3,568.0000	8.880	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
14/12/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	63.0000	42.0000	(33.333)	0	0	0
14/12/2007	R206	2008/05/02			Bond Future	8.3170	8.3870	0.842	0.0000	0.0000	0
14/12/2007	R206	2008/05/02	8.25	Put	Option on Bond Future	1,347.0000	1,511.0000	12.175	0	0	0
14/12/2007	R206	2008/05/02	8.25	Call	Option on Bond Future	1,054.0000	914.0000	(13.283)	0	0	0
14/12/2007	R206	2008/08/07			Bond Future	8.1740	8.1740	-	0.0000	0.0000	0
14/12/2007	R206	2008/08/07	8.00	Put	Option on Bond Future	1,977.0000	1,973.0000	(0.202)	0	0	0
14/12/2007	R206	2008/08/07	8.00	Call	Option on Bond Future	1,236.0000	1,233.0000	(0.243)	0	0	0
14/12/2007	R207	2008/02/07			Bond Future	8.1420	8.1820	0.491	0.0000	0.0000	0
14/12/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	98.0000	76.0000	(22.449)	0	0	0
14/12/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	4,876.0000	5,142.0000	5.455	0	0	0
14/12/2007	R207	2008/05/02			Bond Future	8.0510	8.0910	0.497	0.0000	0.0000	0
14/12/2007	R207	2008/05/02	8.25	Put	Option on Bond Future	1,239.0000	1,343.0000	8.394	0	0	0
14/12/2007	R207	2008/05/02	8.25	Call	Option on Bond Future	2,655.0000	2,471.0000	(6.930)	0	0	0
14/12/2007	R207	2008/08/07			Bond Future	7.9600	8.0000	0.503	0.0000	0.0000	0
14/12/2007	R207	2008/08/07	8.00	Put	Option on Bond Future	1,394.0000	1,527.0000	9.541	0	0	0
14/12/2007	R207	2008/08/07	8.00	Call	Option on Bond Future	1,679.0000	1,527.0000	(9.053)	0	0	0
14/12/2007	R209	2008/02/07			Bond Future	7.6250	7.6550	0.393	0.0000	0.0000	6,590
14/12/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	126.0000	103.0000	(18.254)	0	0	0
14/12/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	6,796.0000	7,072.0000	4.061	0	0	0
14/12/2007	R209	2008/05/02			Bond Future	7.5560	7.5860	0.397	0.0000	0.0000	0
14/12/2007	R209	2008/05/02	7.75	Call	Option on Bond Future	3,776.0000	3,579.0000	(5.217)	0	0	0
14/12/2007	R209	2008/05/02	7.75	Put	Option on Bond Future	1,842.0000	1,949.0000	5.809	0	0	0
14/12/2007	R209	2008/08/07			Bond Future	7.4870	7.5170	0.401	0.0000	0.0000	0
14/12/2007	R209	2008/08/07	7.75	Put	Option on Bond Future	456.0000	525.0000	15.132	0	0	0
14/12/2007	R209	2008/08/07	7.75	Call	Option on Bond Future	3,089.0000	2,851.0000	(7.705)	0	0	0
14/12/2007	TRT1	2008/02/07			Index Future	260.6350	260.1130	(0.200)	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
14/12/2007	TRT1 2008/05/02			Index Future	267.4700	266.9340	(0.200)	0.0000	0.0000	0
14/12/2007	TRT1 2008/08/07			Index Future	120.1780	275.0080	128.834	0.0000	0.0000	0
14/12/2007	TRT1 2008/11/06			Index Future	283.0060	282.4400	(0.200)	0.0000	0.0000	400
Grand Total:										97,111