

Derivatives High/Low Report

High/Low for 18/12/2007

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
18/12/2007	\$ / R 2008/03/17			Currency Future	6.9534	7.0131	0.859	7.0500	0.0000	45,175
18/12/2007	\$ / R 2008/06/13			Currency Future	7.0743	7.1365	0.879	0.0000	0.0000	14,253
18/12/2007	\$ / R 2008/09/15			Currency Future	7.2057	7.2691	0.880	7.2900	0.0000	100
18/12/2007	£ / R 2008/03/17			Currency Future	14.0257	14.1215	0.683	0.0000	0.0000	1,037
18/12/2007	£ / R 2008/06/13			Currency Future	14.2268	14.3272	0.706	14.3100	0.0000	1,155
18/12/2007	£ / R 2008/09/15			Currency Future	14.4428	14.5441	0.701	0.0000	0.0000	0
18/12/2007	€ / R 2008/03/17			Currency Future	10.0717	10.1225	0.504	0.0000	0.0000	1,752
18/12/2007	€ / R 2008/06/13			Currency Future	10.2443	10.2986	0.530	10.2700	0.0000	1,248
18/12/2007	€ / R 2008/09/15			Currency Future	10.4222	10.4798	0.553	0.0000	0.0000	0
18/12/2007	ALBI 2008/02/07			Index Future	262.0980	261.3740	(0.276)	0.0000	0.0000	517
18/12/2007	ALBI 2008/02/07	254.00	Call	Index Future	82,098.0000	75,054.0000	(8.580)	0	0	0
18/12/2007	ALBI 2008/02/07	254.00	Put	Index Future	1,118.0000	1,314.0000	17.531	0	0	0
18/12/2007	ALBI 2008/05/02			Index Future	269.0020	268.9050	(0.036)	0.0000	0.0000	0
18/12/2007	ALBI 2008/05/02	265.00	Call	Index Future	56,783.0000	55,691.0000	(1.923)	0	0	0
18/12/2007	ALBI 2008/05/02	265.00	Put	Index Future	16,763.0000	16,641.0000	(0.728)	0	0	0

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18/12/2007	ALBI	2008/08/07			Index Future	277.0880	276.9870	(0.036)	0.0000	0.0000	0
18/12/2007	ALBI	2008/08/07	265.00	Call	Index Future	128,266.0000	127,187.0000	(0.841)	0	0	0
18/12/2007	ALBI	2008/08/07	265.00	Put	Index Future	7,386.0000	7,317.0000	(0.934)	0	0	0
18/12/2007	ALBI	2008/11/06			Index Future	284.6820	284.5790	(0.036)	0.0000	0.0000	0
18/12/2007	ALBI	2008/11/06	265.00	Call	Index Future	200,536.0000	199,469.0000	(0.532)	0	0	0
18/12/2007	ALBI	2008/11/06	265.00	Put	Index Future	3,716.0000	3,679.0000	(0.996)	0	0	0
18/12/2007	CRD1	2008/02/07			Index Future	112.4420	112.2250	(0.193)	0.0000	0.0000	0
18/12/2007	CRD1	2008/05/02			Index Future	115.3910	115.1670	(0.194)	0.0000	0.0000	0
18/12/2007	CRD1	2008/08/07			Index Future	120.1420	120.0980	(0.037)	0.0000	0.0000	0
18/12/2007	CRD1	2008/11/06			Index Future	122.0940	121.8590	(0.192)	0.0000	0.0000	8
18/12/2007	GOVI	2008/02/07			jGovi	263.3265	262.6465	(0.258)	0.0000	0.0000	7
18/12/2007	GOVI	2008/02/07	265.00	Call	jGovi	8,926.0000	6,330.0000	(29.084)	0	0	0
18/12/2007	GOVI	2008/02/07	265.00	Put	jGovi	25,661.0000	29,865.0000	16.383	0	0	0
18/12/2007	GOVI	2008/05/02			jGovi	270.7065	270.0055	(0.259)	0.0000	0.0000	0
18/12/2007	GOVI	2008/05/02	264.00	Call	jGovi	76,839.0000	70,985.0000	(7.619)	0	0	0
18/12/2007	GOVI	2008/05/02	264.00	Put	jGovi	9,774.0000	10,930.0000	11.827	0	0	0
18/12/2007	GOVI	2008/08/07			jGovi	278.3310	277.6115	(0.259)	0.0000	0.0000	0
18/12/2007	GOVI	2008/08/07	274.00	Call	jGovi	69,361.0000	64,350.0000	(7.225)	0	0	0
18/12/2007	GOVI	2008/08/07	274.00	Put	jGovi	26,051.0000	28,235.0000	8.384	0	0	0
18/12/2007	GOVI	2008/11/06			jGovi	285.9300	285.1930	(0.258)	0.0000	0.0000	60
18/12/2007	GOVI	2008/11/06	274.00	Put	jGovi	13,342.0000	14,481.0000	8.537	0	0	0
18/12/2007	GOVI	2008/11/06	274.00	Call	jGovi	132,642.0000	126,411.0000	(4.698)	0	0	0
18/12/2007	ILBI	2008/02/07			Index Future	299.4320	299.3270	(0.035)	0.0000	0.0000	0

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18/12/2007	J153	2010/08/31			jSwap	10.4150	10.5280	1.085	0.0000	0.0000	0
18/12/2007	J157	2015/09/15			jSwap	9.3590	9.4770	1.261	0.0000	0.0000	0
18/12/2007	J186	2026/12/21			jSwap	8.4560	8.5630	1.265	0.0000	0.0000	0
18/12/2007	J201	2014/12/22			jSwap	9.4590	9.5780	1.258	0.0000	0.0000	0
18/12/2007	J203	2017/09/15			jSwap	9.1550	9.2700	1.256	0.0000	0.0000	0
18/12/2007	J204	2018/12/21			jSwap	9.0650	9.1750	1.213	0.0000	0.0000	0
18/12/2007	J207	2020/01/15			jSwap	8.9690	9.0790	1.226	0.0000	0.0000	0
18/12/2007	JBAR	2005/12/21			jBar	11.2290	11.2250	(0.036)	0.0000	0.0000	0
18/12/2007	JFRA	2008/02/07			jFra	11.2360	11.2610	0.222	0.0000	0.0000	0
18/12/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	13,101.0000	12,900.0000	(1.534)	0	0	0
18/12/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	3,996.0000	3,716.0000	(7.007)	0	0	0
18/12/2007	JFRA	2008/05/02			jFra	11.2320	11.3020	0.623	0.0000	0.0000	0
18/12/2007	JFRA	2008/05/02	10.25	Call	Option on jFra	13,642.0000	13,559.0000	(0.608)	0	0	0
18/12/2007	JFRA	2008/05/02	10.25	Put	Option on jFra	11,115.0000	10,854.0000	(2.348)	0	0	0
18/12/2007	JFRA	2008/08/07			jFra	11.0190	11.1260	0.971	0.0000	0.0000	0
18/12/2007	JFRA	2008/08/07	10.25	Call	Option on jFra	17,008.0000	17,004.0000	(0.024)	0	0	0
18/12/2007	JFRA	2008/08/07	10.25	Put	Option on jFra	15,142.0000	14,879.0000	(1.737)	0	0	0
18/12/2007	JFRA	2008/11/06			jFra	10.7300	10.8840	1.435	0.0000	0.0000	0
18/12/2007	JFRA	2008/11/06	10.25	Call	Option on jFra	19,485.0000	19,557.0000	0.370	0	0	0
18/12/2007	JFRA	2008/11/06	10.25	Put	Option on jFra	18,319.0000	18,018.0000	(1.643)	0	0	0
18/12/2007	JFRA	2009/02/05			jFra	10.4010	10.5220	1.163	0.0000	0.0000	0
18/12/2007	JFRA	2009/02/05	10.00	Put	Option on jFra	20,875.0000	20,626.0000	(1.193)	0	0	0
18/12/2007	JFRA	2009/02/05	10.00	Call	Option on jFra	21,850.0000	21,894.0000	0.201	0	0	0

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18/12/2007	JFRA	2009/05/07			jFra	10.0710	10.1820	1.102	0.0000	0.0000	0
18/12/2007	JFRA	2009/08/06			jFra	9.7630	9.8970	1.373	0.0000	0.0000	0
18/12/2007	JFRA	2009/08/06	10.00	Put	Option on jFra	25,888.0000	25,635.0000	(0.977)	0	0	0
18/12/2007	JFRA	2009/08/06	10.00	Call	Option on jFra	25,312.0000	25,384.0000	0.284	0	0	0
18/12/2007	JFRA	2009/11/05			jFra	9.4650	9.6440	1.891	0.0000	0.0000	0
18/12/2007	JN02	2008/02/07			jNote	10.5260	10.6370	1.055	0.0000	0.0000	0
18/12/2007	JN02	2008/02/07	9.00	Call	Option on jNote	27,729.0000	29,446.0000	6.192	0	0	0
18/12/2007	JN02	2008/02/07	9.00	Put	Option on jNote	683.0000	455.0000	(33.382)	0	0	0
18/12/2007	JN02	2008/05/02			jNote	10.2800	10.4150	1.313	0.0000	0.0000	0
18/12/2007	JN02	2008/05/02	10.00	Call	Option on jNote	15,878.0000	17,137.0000	7.929	0	0	0
18/12/2007	JN02	2008/05/02	10.00	Put	Option on jNote	9,304.0000	8,156.0000	(12.339)	0	0	0
18/12/2007	JN02	2008/08/07			jNote	9.9950	10.1490	1.541	0.0000	0.0000	0
18/12/2007	JN05	2008/02/07			jNote	9.5350	9.6790	1.510	0.0000	0.0000	0
18/12/2007	JN05	2008/02/07	9.00	Call	Option on jNote	22,230.0000	27,042.0000	21.646	0	0	0
18/12/2007	JN05	2008/02/07	9.00	Put	Option on jNote	1,352.0000	630.0000	(53.402)	0	0	0
18/12/2007	JN05	2008/05/02			jNote	9.3910	9.5390	1.576	0.0000	0.0000	0
18/12/2007	JN05	2008/05/02	9.50	Put	Option on jNote	13,826.0000	10,724.0000	(22.436)	0	0	0
18/12/2007	JN05	2008/05/02	9.50	Call	Option on jNote	11,016.0000	13,707.0000	24.428	0	0	0
18/12/2007	JN05	2008/08/07			jNote	9.2240	9.3720	1.605	0.0000	0.0000	0
18/12/2007	JN10	2008/02/07			jNote	8.9260	9.0450	1.333	0.0000	0.0000	0
18/12/2007	JN10	2008/02/07	9.00	Put	Option on jNote	10,385.0000	6,090.0000	(41.358)	0	0	0
18/12/2007	JN10	2008/02/07	9.00	Call	Option on jNote	5,604.0000	8,978.0000	60.207	0	0	0
18/12/2007	JN10	2008/05/02			jNote	8.8210	8.9430	1.383	0.0000	0.0000	0
18/12/2007	JN10	2008/05/02	9.00	Call	Option on jNote	7,952.0000	11,065.0000	39.147	0	0	0

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18/12/2007	JN10	2008/05/02	9.00	Put	Option on jNote	18,221.0000	13,384.0000	(26.546)	0	0	0
18/12/2007	JN10	2008/08/07			jNote	8.7010	8.8230	1.402	0.0000	0.0000	0
18/12/2007	JROD	2007/12/31			jRod	10.2620	10.2540	(0.078)	0.0000	0.0000	0
18/12/2007	JROD	2008/01/31			jRod	10.6640	10.6390	(0.234)	0.0000	0.0000	0
18/12/2007	JROD	2008/02/29			jRod	11.0620	11.0290	(0.298)	0.0000	0.0000	0
18/12/2007	JROD	2008/03/31			jRod	10.7870	10.7720	(0.139)	0.0000	0.0000	0
18/12/2007	JROD	2008/04/30			jRod	11.0360	11.0230	(0.118)	0.0000	0.0000	0
18/12/2007	JROD	2008/05/30			jRod	11.2300	11.2190	(0.098)	0.0000	0.0000	0
18/12/2007	JROD	2008/06/30			jRod	10.9690	10.9630	(0.055)	0.0000	0.0000	0
18/12/2007	JROD	2008/07/31			jRod	11.1390	11.1340	(0.045)	0.0000	0.0000	0
18/12/2007	OTH1	2008/02/07			Index Future	256.8050	255.8140	(0.386)	0.0000	0.0000	0
18/12/2007	OTH1	2008/05/02			Index Future	263.5390	262.5190	(0.387)	0.0000	0.0000	0
18/12/2007	OTH1	2008/08/07			Index Future	271.5480	271.4490	(0.036)	0.0000	0.0000	0
18/12/2007	OTH1	2008/11/06			Index Future	278.8480	277.7730	(0.386)	0.0000	0.0000	12
18/12/2007	R153	2008/02/07			Bond Future	9.2420	9.3120	0.757	9.3200	0.0000	8,197
18/12/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
18/12/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	2,365.0000	2,524.0000	6.723	0	0	0
18/12/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	2,961.0000	3,123.0000	5.471	0	0	0
18/12/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	11.0000	6.0000	(45.455)	0	0	0
18/12/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	3,567.0000	3,731.0000	4.598	0	0	0
18/12/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0

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18/12/2007	R153	2008/05/02			Bond Future	8.9950	9.0650	0.778	0.0000	0.0000	0
18/12/2007	R153	2008/05/02	9.00	Call	Option on Bond Future	727.0000	643.0000	(11.554)	0	0	0
18/12/2007	R153	2008/05/02	9.00	Put	Option on Bond Future	716.0000	783.0000	9.358	0	0	0
18/12/2007	R153	2008/08/07			Bond Future	8.7180	8.7880	0.803	0.0000	0.0000	0
18/12/2007	R153	2008/08/07	8.50	Call	Option on Bond Future	619.0000	557.0000	(10.016)	0	0	0
18/12/2007	R153	2008/08/07	8.50	Put	Option on Bond Future	1,042.0000	1,116.0000	7.102	0	0	0
18/12/2007	R157	2008/02/07			Bond Future	8.3590	8.4190	0.718	8.4200	0.0000	9,138
18/12/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	4,219.0000	4,556.0000	7.988	0	0	0
18/12/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	7,536.0000	7,924.0000	5.149	0	0	0
18/12/2007	R157	2008/02/07	8.25	Call	Option on Bond Future	0.0000	793.0000	100.000	5	5	250
18/12/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	154.0000	101.0000	(34.416)	0	0	0
18/12/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	5,822.0000	6,196.0000	6.424	0	0	0
18/12/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	40.0000	22.0000	(45.000)	0	0	0
18/12/2007	R157	2008/02/07	8.25	Put	Option on Bond Future	0.0000	1,900.0000	100.000	0	0	0
18/12/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	7.0000	3.0000	(57.143)	0	0	0
18/12/2007	R157	2008/02/07	8.50	Put	Option on Bond Future	0.0000	1,047.0000	100.000	7	7	250
18/12/2007	R157	2008/02/07	8.50	Call	Option on Bond Future	0.0000	1,573.0000	100.000	0	0	0
18/12/2007	R157	2008/05/02			Bond Future	8.2230	8.2830	0.730	0.0000	0.0000	0
18/12/2007	R157	2008/05/02	8.75	Call	Option on Bond Future	4,186.0000	3,879.0000	(7.334)	0	0	0
18/12/2007	R157	2008/05/02	8.75	Put	Option on Bond Future	857.0000	935.0000	9.102	0	0	0
18/12/2007	R157	2008/05/02	8.50	Call	Option on Bond Future	3,083.0000	2,813.0000	(8.758)	0	0	0
18/12/2007	R157	2008/05/02	8.50	Put	Option on Bond Future	1,319.0000	1,434.0000	8.719	0	0	2,000
18/12/2007	R157	2008/08/07			Bond Future	8.0850	8.1450	0.742	0.0000	0.0000	2,500
18/12/2007	R157	2008/08/07	8.00	Call	Option on Bond Future	2,379.0000	2,182.0000	(8.281)	0	0	0
18/12/2007	R157	2008/08/07	8.00	Put	Option on Bond Future	2,915.0000	3,093.0000	6.106	0	0	0
18/12/2007	R186	2008/02/07			Bond Future	7.9690	8.0290	0.753	0.0000	0.0000	0
18/12/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	8,755.0000	9,391.0000	7.264	0	0	0
18/12/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	3,673.0000	4,080.0000	11.081	0	0	0
18/12/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	1,132.0000	856.0000	(24.382)	0	0	0
18/12/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	113.0000	66.0000	(41.593)	0	0	0

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18/12/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	5,959.0000	6,506.0000	9.179	0	0	0
18/12/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	421.0000	285.0000	(32.304)	0	0	0
18/12/2007	R186	2008/05/02			Bond Future	7.8860	7.9460	0.761	0.0000	0.0000	0
18/12/2007	R186	2008/05/02	8.00	Call	Option on Bond Future	4,204.0000	3,771.0000	(10.300)	0	0	0
18/12/2007	R186	2008/05/02	8.00	Put	Option on Bond Future	2,905.0000	3,159.0000	8.744	0	0	0
18/12/2007	R186	2008/08/07			Bond Future	7.8050	7.8650	0.769	0.0000	0.0000	0
18/12/2007	R186	2008/08/07	7.75	Call	Option on Bond Future	4,389.0000	4,016.0000	(8.499)	0	0	0
18/12/2007	R186	2008/08/07	7.75	Put	Option on Bond Future	5,025.0000	5,340.0000	6.269	0	0	0
18/12/2007	R196	2008/02/07			Bond Future	9.9880	10.1240	1.362	0.0000	0.0000	0
18/12/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	1,462.0000	1,592.0000	8.892	0	0	0
18/12/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	1,708.0000	1,839.0000	7.670	0	0	0
18/12/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	3.0000	1.0000	(66.667)	0	0	0
18/12/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
18/12/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	8.0000	4.0000	(50.000)	0	0	0
18/12/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	1,220.0000	1,347.0000	10.410	0	0	0
18/12/2007	R196	2008/05/02			Bond Future	9.6750	9.8270	1.571	0.0000	0.0000	0
18/12/2007	R196	2008/05/02	9.00	Call	Option on Bond Future	103.0000	75.0000	(27.184)	0	0	0
18/12/2007	R196	2008/05/02	9.00	Put	Option on Bond Future	625.0000	713.0000	14.080	0	0	0
18/12/2007	R196	2008/08/07			Bond Future	0.1460	9.4380	6364.384	0.0000	0.0000	0
18/12/2007	R196	2008/08/07	8.75	Put	Option on Bond Future	295.0000	1,861.0000	530.847	0	0	0
18/12/2007	R196	2008/08/07	8.75	Call	Option on Bond Future	5,075.0000	1,497.0000	(70.502)	0	0	0
18/12/2007	R201	2008/02/07			Bond Future	8.4120	8.4720	0.713	0.0000	0.0000	0
18/12/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	21.0000	12.0000	(42.857)	0	0	0
18/12/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	4,895.0000	5,196.0000	6.149	0	0	0
18/12/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	6,265.0000	6,573.0000	4.916	0	0	0
18/12/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	4.0000	2.0000	(50.000)	0	0	0
18/12/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	3,599.0000	3,877.0000	7.724	0	0	0
18/12/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	90.0000	57.0000	(36.667)	0	0	0
18/12/2007	R201	2008/05/02			Bond Future	8.2790	8.3390	0.725	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
18/12/2007	R201	2008/05/02	8.50	Call	Option on Bond Future	2,253.0000	2,047.0000	(9.143)	0	0	0
18/12/2007	R201	2008/05/02	8.50	Put	Option on Bond Future	1,134.0000	1,233.0000	8.730	0	0	0
18/12/2007	R201	2008/08/07			Bond Future	8.1470	8.2070	0.736	0.0000	0.0000	0
18/12/2007	R201	2008/08/07	8.00	Call	Option on Bond Future	1,716.0000	1,568.0000	(8.625)	0	0	0
18/12/2007	R201	2008/08/07	8.00	Put	Option on Bond Future	2,452.0000	2,601.0000	6.077	0	0	0
18/12/2007	R203	2008/02/07			Bond Future	8.2240	8.2840	0.730	0.0000	0.0000	0
18/12/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	81.0000	49.0000	(39.506)	0	0	0
18/12/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	4,975.0000	5,336.0000	7.256	0	0	0
18/12/2007	R203	2008/05/02			Bond Future	8.1150	8.1750	0.739	0.0000	0.0000	0
18/12/2007	R203	2008/05/02	8.25	Put	Option on Bond Future	1,288.0000	1,431.0000	11.102	0	0	0
18/12/2007	R203	2008/05/02	8.25	Call	Option on Bond Future	2,162.0000	1,915.0000	(11.425)	0	0	0
18/12/2007	R203	2008/08/07			Bond Future	8.0050	8.0650	0.750	0.0000	0.0000	0
18/12/2007	R203	2008/08/07	7.75	Call	Option on Bond Future	997.0000	854.0000	(14.343)	0	0	0
18/12/2007	R203	2008/08/07	7.75	Put	Option on Bond Future	2,656.0000	2,898.0000	9.111	0	0	0
18/12/2007	R204	2008/02/07			Bond Future	8.2090	8.2790	0.853	0.0000	0.0000	3,331
18/12/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	5,412.0000	5,819.0000	7.520	0	0	0
18/12/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	259.0000	176.0000	(32.046)	0	0	0
18/12/2007	R204	2008/05/02			Bond Future	8.1100	8.1800	0.863	0.0000	0.0000	0
18/12/2007	R204	2008/05/02	8.25	Call	Option on Bond Future	2,341.0000	2,036.0000	(13.029)	0	0	0
18/12/2007	R204	2008/05/02	8.25	Put	Option on Bond Future	1,368.0000	1,551.0000	13.377	0	0	0
18/12/2007	R204	2008/08/07			Bond Future	8.0120	8.0820	0.874	0.0000	0.0000	0
18/12/2007	R204	2008/08/07	7.75	Call	Option on Bond Future	880.0000	716.0000	(18.636)	0	0	0
18/12/2007	R204	2008/08/07	7.75	Put	Option on Bond Future	2,722.0000	3,043.0000	11.793	0	0	0
18/12/2007	R206	2008/02/07			Bond Future	8.5260	8.5860	0.704	0.0000	0.0000	0
18/12/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	42.0000	25.0000	(40.476)	0	0	0
18/12/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	3,568.0000	3,817.0000	6.979	0	0	0
18/12/2007	R206	2008/05/02			Bond Future	8.3870	8.4470	0.715	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
18/12/2007	R206	2008/05/02	8.25	Call	Option on Bond Future	914.0000	791.0000	(13.457)	0	0	0
18/12/2007	R206	2008/05/02	8.25	Put	Option on Bond Future	1,511.0000	1,649.0000	9.133	0	0	0
18/12/2007	R206	2008/08/07			Bond Future	8.1740	8.3040	1.590	0.0000	0.0000	0
18/12/2007	R206	2008/08/07	8.00	Put	Option on Bond Future	1,973.0000	2,286.0000	15.864	0	0	0
18/12/2007	R206	2008/08/07	8.00	Call	Option on Bond Future	1,233.0000	997.0000	(19.140)	0	0	0
18/12/2007	R207	2008/02/07			Bond Future	8.1820	8.2420	0.733	0.0000	0.0000	0
18/12/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	5,142.0000	5,539.0000	7.721	0	0	0
18/12/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	76.0000	44.0000	(42.105)	0	0	0
18/12/2007	R207	2008/05/02			Bond Future	8.0910	8.1510	0.742	0.0000	0.0000	0
18/12/2007	R207	2008/05/02	8.25	Put	Option on Bond Future	1,343.0000	1,493.0000	11.169	0	0	0
18/12/2007	R207	2008/05/02	8.25	Call	Option on Bond Future	2,471.0000	2,194.0000	(11.210)	0	0	0
18/12/2007	R207	2008/08/07			Bond Future	8.0000	8.0600	0.750	0.0000	0.0000	0
18/12/2007	R207	2008/08/07	8.00	Call	Option on Bond Future	1,527.0000	1,307.0000	(14.407)	0	0	0
18/12/2007	R207	2008/08/07	8.00	Put	Option on Bond Future	1,527.0000	1,733.0000	13.491	0	0	0
18/12/2007	R209	2008/02/07			Bond Future	7.6550	7.7150	0.784	0.0000	0.0000	6,590
18/12/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	7,072.0000	7,624.0000	7.805	0	0	0
18/12/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	103.0000	59.0000	(42.718)	0	0	0
18/12/2007	R209	2008/05/02			Bond Future	7.5860	7.6460	0.791	0.0000	0.0000	0
18/12/2007	R209	2008/05/02	7.75	Put	Option on Bond Future	1,949.0000	2,155.0000	10.570	0	0	0
18/12/2007	R209	2008/05/02	7.75	Call	Option on Bond Future	3,579.0000	3,183.0000	(11.065)	0	0	0
18/12/2007	R209	2008/08/07			Bond Future	7.5170	7.5770	0.798	0.0000	0.0000	0
18/12/2007	R209	2008/08/07	7.75	Call	Option on Bond Future	2,851.0000	2,399.0000	(15.854)	0	0	0
18/12/2007	R209	2008/08/07	7.75	Put	Option on Bond Future	525.0000	682.0000	29.905	0	0	0
18/12/2007	TRT1	2008/02/07			Index Future	260.1130	259.4330	(0.261)	0.0000	0.0000	0
18/12/2007	TRT1	2008/05/02			Index Future	266.9340	266.2340	(0.262)	0.0000	0.0000	0
18/12/2007	TRT1	2008/08/07			Index Future	275.0080	274.9080	(0.036)	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
18/12/2007	TRT1 2008/11/06			Index Future	282.4400	281.7040	(0.261)	0.0000	0.0000	400
Grand Total:										97,980