

Derivatives High/Low Report

High/Low for 19/12/2007

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
19/12/2007	\$ / R 2008/03/17			Currency Future	7.0131	7.0219	0.125	7.0700	0.0000	47,346
19/12/2007	\$ / R 2008/06/13			Currency Future	7.1365	7.1459	0.132	0.0000	0.0000	14,253
19/12/2007	\$ / R 2008/09/15			Currency Future	7.2691	7.2810	0.164	7.3100	0.0000	1,100
19/12/2007	£ / R 2008/03/17			Currency Future	14.1215	14.0462	(0.533)	14.1500	0.0000	2,037
19/12/2007	£ / R 2008/06/13			Currency Future	14.3272	14.2537	(0.513)	0.0000	0.0000	1,155
19/12/2007	£ / R 2008/09/15			Currency Future	14.5441	14.4746	(0.478)	0.0000	0.0000	0
19/12/2007	€ / R 2008/03/17			Currency Future	10.1225	10.1177	(0.047)	0.0000	0.0000	1,752
19/12/2007	€ / R 2008/06/13			Currency Future	10.2986	10.2947	(0.038)	0.0000	0.0000	1,248
19/12/2007	€ / R 2008/09/15			Currency Future	10.4798	10.4769	(0.028)	0.0000	0.0000	0
19/12/2007	ALBI 2008/02/07			Index Future	261.3740	260.6270	(0.286)	0.0000	0.0000	517
19/12/2007	ALBI 2008/02/07	254.00	Put	Index Future	1,314.0000	1,778.0000	35.312	0	0	0
19/12/2007	ALBI 2008/02/07	254.00	Call	Index Future	75,054.0000	68,048.0000	(9.335)	0	0	0
19/12/2007	ALBI 2008/05/02			Index Future	268.9050	268.6730	(0.086)	0.0000	0.0000	0
19/12/2007	ALBI 2008/05/02	265.00	Call	Index Future	55,691.0000	53,995.0000	(3.045)	0	0	0
19/12/2007	ALBI 2008/05/02	265.00	Put	Index Future	16,641.0000	17,265.0000	3.750	0	0	0

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19/12/2007	ALBI	2008/08/07			Index Future	276.9870	276.7470	(0.087)	0.0000	0.0000	0
19/12/2007	ALBI	2008/08/07	265.00	Put	Index Future	7,317.0000	7,583.0000	3.635	0	0	0
19/12/2007	ALBI	2008/08/07	265.00	Call	Index Future	127,187.0000	125,053.0000	(1.678)	0	0	0
19/12/2007	ALBI	2008/11/06			Index Future	284.5790	284.3330	(0.086)	0.0000	0.0000	0
19/12/2007	ALBI	2008/11/06	265.00	Call	Index Future	199,469.0000	197,138.0000	(1.169)	0	0	0
19/12/2007	ALBI	2008/11/06	265.00	Put	Index Future	3,679.0000	3,808.0000	3.506	0	0	0
19/12/2007	CRD1	2008/02/07			Index Future	112.2250	111.9480	(0.247)	0.0000	0.0000	0
19/12/2007	CRD1	2008/05/02			Index Future	115.1670	114.8810	(0.248)	0.0000	0.0000	0
19/12/2007	CRD1	2008/08/07			Index Future	120.0980	119.9940	(0.087)	0.0000	0.0000	0
19/12/2007	CRD1	2008/11/06			Index Future	121.8590	121.5590	(0.246)	0.0000	0.0000	8
19/12/2007	GOVI	2008/02/07			jGovi	262.6465	261.9430	(0.268)	0.0000	0.0000	7
19/12/2007	GOVI	2008/02/07	265.00	Put	jGovi	29,865.0000	35,083.0000	17.472	0	0	0
19/12/2007	GOVI	2008/02/07	265.00	Call	jGovi	6,330.0000	4,513.0000	(28.705)	0	0	0
19/12/2007	GOVI	2008/05/02			jGovi	270.0055	269.2785	(0.269)	0.0000	0.0000	0
19/12/2007	GOVI	2008/05/02	264.00	Put	jGovi	10,930.0000	12,574.0000	15.041	0	0	0
19/12/2007	GOVI	2008/05/02	264.00	Call	jGovi	70,985.0000	65,359.0000	(7.926)	0	0	0
19/12/2007	GOVI	2008/08/07			jGovi	277.6115	276.8655	(0.269)	0.0000	0.0000	0
19/12/2007	GOVI	2008/08/07	274.00	Call	jGovi	64,350.0000	59,610.0000	(7.366)	0	0	0
19/12/2007	GOVI	2008/08/07	274.00	Put	jGovi	28,235.0000	30,955.0000	9.633	0	0	0
19/12/2007	GOVI	2008/11/06			jGovi	285.1930	284.4315	(0.267)	0.0000	0.0000	60
19/12/2007	GOVI	2008/11/06	274.00	Call	jGovi	126,411.0000	120,253.0000	(4.871)	0	0	0
19/12/2007	GOVI	2008/11/06	274.00	Put	jGovi	14,481.0000	15,938.0000	10.061	0	0	0
19/12/2007	ILBI	2008/02/07			Index Future	299.3270	299.0680	(0.087)	0.0000	0.0000	0

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19/12/2007	J153	2010/08/31			jSwap	10.5280	10.5880	0.570	0.0000	0.0000	0
19/12/2007	J157	2015/09/15			jSwap	9.4770	9.5120	0.369	0.0000	0.0000	0
19/12/2007	J186	2026/12/21			jSwap	8.5630	8.6070	0.514	0.0000	0.0000	0
19/12/2007	J201	2014/12/22			jSwap	9.5780	9.6100	0.334	0.0000	0.0000	0
19/12/2007	J203	2017/09/15			jSwap	9.2700	9.3060	0.388	0.0000	0.0000	0
19/12/2007	J204	2018/12/21			jSwap	9.1750	9.2080	0.360	0.0000	0.0000	0
19/12/2007	J207	2020/01/15			jSwap	9.0790	9.1140	0.386	0.0000	0.0000	0
19/12/2007	JBAR	2005/12/21			jBar	11.2250	11.2250	-	0.0000	0.0000	0
19/12/2007	JFRA	2008/02/07			jFra	11.2610	11.2640	0.027	0.0000	0.0000	0
19/12/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	3,716.0000	3,649.0000	(1.803)	0	0	0
19/12/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	12,900.0000	12,841.0000	(0.457)	0	0	0
19/12/2007	JFRA	2008/05/02			jFra	11.3020	11.3020	-	0.0000	0.0000	0
19/12/2007	JFRA	2008/05/02	10.25	Put	Option on jFra	10,854.0000	10,810.0000	(0.405)	0	0	0
19/12/2007	JFRA	2008/05/02	10.25	Call	Option on jFra	13,559.0000	13,515.0000	(0.325)	0	0	0
19/12/2007	JFRA	2008/08/07			jFra	11.1260	11.1580	0.288	0.0000	0.0000	0
19/12/2007	JFRA	2008/08/07	10.25	Put	Option on jFra	14,879.0000	14,807.0000	(0.484)	0	0	0
19/12/2007	JFRA	2008/08/07	10.25	Call	Option on jFra	17,004.0000	17,010.0000	0.035	0	0	0
19/12/2007	JFRA	2008/11/06			jFra	10.8840	10.9220	0.349	0.0000	0.0000	0
19/12/2007	JFRA	2008/11/06	10.25	Call	Option on jFra	19,557.0000	19,574.0000	0.087	0	0	0
19/12/2007	JFRA	2008/11/06	10.25	Put	Option on jFra	18,018.0000	17,943.0000	(0.416)	0	0	0
19/12/2007	JFRA	2009/02/05			jFra	10.5220	10.6050	0.789	0.0000	0.0000	0
19/12/2007	JFRA	2009/02/05	10.00	Call	Option on jFra	21,894.0000	21,969.0000	0.343	0	0	0
19/12/2007	JFRA	2009/02/05	10.00	Put	Option on jFra	20,626.0000	20,499.0000	(0.616)	0	0	0

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19/12/2007	JFRA	2009/05/07			jFra	10.1820	10.2550	0.717	0.0000	0.0000	0
19/12/2007	JFRA	2009/08/06			jFra	9.8970	9.9360	0.394	0.0000	0.0000	0
19/12/2007	JFRA	2009/08/06	10.00	Call	Option on jFra	25,384.0000	25,409.0000	0.098	0	0	0
19/12/2007	JFRA	2009/08/06	10.00	Put	Option on jFra	25,635.0000	25,565.0000	(0.273)	0	0	0
19/12/2007	JFRA	2009/11/05			jFra	9.6440	9.7550	1.151	0.0000	0.0000	0
19/12/2007	JN02	2008/02/07			jNote	10.6370	10.6830	0.432	0.0000	0.0000	0
19/12/2007	JN02	2008/02/07	9.00	Call	Option on jNote	29,446.0000	30,181.0000	2.496	0	0	0
19/12/2007	JN02	2008/02/07	9.00	Put	Option on jNote	455.0000	391.0000	(14.066)	0	0	0
19/12/2007	JN02	2008/05/02			jNote	10.4150	10.4840	0.663	0.0000	0.0000	0
19/12/2007	JN02	2008/05/02	10.00	Call	Option on jNote	17,137.0000	17,855.0000	4.190	0	0	0
19/12/2007	JN02	2008/05/02	10.00	Put	Option on jNote	8,156.0000	7,644.0000	(6.278)	0	0	0
19/12/2007	JN02	2008/08/07			jNote	10.1490	10.2360	0.857	0.0000	0.0000	0
19/12/2007	JN05	2008/02/07			jNote	9.6790	9.7170	0.393	0.0000	0.0000	0
19/12/2007	JN05	2008/02/07	9.00	Put	Option on jNote	630.0000	503.0000	(20.159)	0	0	0
19/12/2007	JN05	2008/02/07	9.00	Call	Option on jNote	27,042.0000	28,362.0000	4.881	0	0	0
19/12/2007	JN05	2008/05/02			jNote	9.5390	9.5810	0.440	0.0000	0.0000	0
19/12/2007	JN05	2008/05/02	9.50	Put	Option on jNote	10,724.0000	9,933.0000	(7.376)	0	0	0
19/12/2007	JN05	2008/05/02	9.50	Call	Option on jNote	13,707.0000	14,552.0000	6.165	0	0	0
19/12/2007	JN05	2008/08/07			jNote	9.3720	9.4170	0.480	0.0000	0.0000	0
19/12/2007	JN10	2008/02/07			jNote	9.0450	9.0820	0.409	0.0000	0.0000	0
19/12/2007	JN10	2008/02/07	9.00	Call	Option on jNote	8,978.0000	10,287.0000	14.580	0	0	0
19/12/2007	JN10	2008/02/07	9.00	Put	Option on jNote	6,090.0000	5,032.0000	(17.373)	0	0	0
19/12/2007	JN10	2008/05/02			jNote	8.9430	8.9800	0.414	0.0000	0.0000	0
19/12/2007	JN10	2008/05/02	9.00	Call	Option on jNote	11,065.0000	12,168.0000	9.968	0	0	0

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19/12/2007	JN10	2008/05/02	9.00	Put	Option on jNote	13,384.0000	12,093.0000	(9.646)	0	0	0
19/12/2007	JN10	2008/08/07			jNote	8.8230	8.8620	0.442	0.0000	0.0000	0
19/12/2007	JROD	2007/12/31			jRod	10.2540	10.2520	(0.020)	0.0000	0.0000	0
19/12/2007	JROD	2008/01/31			jRod	10.6390	10.6320	(0.066)	0.0000	0.0000	0
19/12/2007	JROD	2008/02/29			jRod	11.0290	11.0200	(0.082)	0.0000	0.0000	0
19/12/2007	JROD	2008/03/31			jRod	10.7720	10.7680	(0.037)	0.0000	0.0000	0
19/12/2007	JROD	2008/04/30			jRod	11.0230	11.0200	(0.027)	0.0000	0.0000	0
19/12/2007	JROD	2008/05/30			jRod	11.2190	11.2180	(0.009)	0.0000	0.0000	0
19/12/2007	JROD	2008/06/30			jRod	10.9630	10.9640	0.009	0.0000	0.0000	0
19/12/2007	JROD	2008/07/31			jRod	11.1340	11.1350	0.009	0.0000	0.0000	0
19/12/2007	OTH1	2008/02/07			Index Future	255.8140	254.8180	(0.389)	0.0000	0.0000	0
19/12/2007	OTH1	2008/05/02			Index Future	262.5190	261.4940	(0.390)	0.0000	0.0000	0
19/12/2007	OTH1	2008/08/07			Index Future	271.4490	271.2140	(0.087)	0.0000	0.0000	0
19/12/2007	OTH1	2008/11/06			Index Future	277.7730	276.6940	(0.388)	0.0000	0.0000	12
19/12/2007	R153	2008/02/07			Bond Future	9.3120	9.3120	-	0.0000	0.0000	8,197
19/12/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	6.0000	5.0000	(16.667)	0	0	0
19/12/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	2,524.0000	2,524.0000	-	0	0	0
19/12/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	3,123.0000	3,123.0000	-	0	0	0
19/12/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	3,731.0000	3,731.0000	-	0	0	0
19/12/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/12/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0

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19/12/2007	R153	2008/05/02			Bond Future	9.0650	9.0650	-	0.0000	0.0000	0
19/12/2007	R153	2008/05/02	9.00	Call	Option on Bond Future	643.0000	640.0000	(0.467)	0	0	0
19/12/2007	R153	2008/05/02	9.00	Put	Option on Bond Future	783.0000	780.0000	(0.383)	0	0	0
19/12/2007	R153	2008/08/07			Bond Future	8.7880	8.7880	-	0.0000	0.0000	0
19/12/2007	R153	2008/08/07	8.50	Put	Option on Bond Future	1,116.0000	1,114.0000	(0.179)	0	0	0
19/12/2007	R153	2008/08/07	8.50	Call	Option on Bond Future	557.0000	555.0000	(0.359)	0	0	0
19/12/2007	R157	2008/02/07			Bond Future	8.4190	8.4190	-	8.4700	0.0000	9,138
19/12/2007	R157	2008/02/07	8.25	Call	Option on Bond Future	793.0000	781.0000	(1.513)	0	0	250
19/12/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	101.0000	96.0000	(4.950)	0	0	0
19/12/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	4,556.0000	4,552.0000	(0.088)	0	0	0
19/12/2007	R157	2008/02/07	8.25	Put	Option on Bond Future	1,900.0000	1,888.0000	(0.632)	0	0	0
19/12/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	7,924.0000	7,923.0000	(0.013)	0	0	0
19/12/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	22.0000	21.0000	(4.545)	0	0	0
19/12/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	3.0000	3.0000	-	0	0	0
19/12/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	6,196.0000	6,194.0000	(0.032)	0	0	0
19/12/2007	R157	2008/02/07	8.50	Call	Option on Bond Future	1,573.0000	1,560.0000	(0.826)	0	0	0
19/12/2007	R157	2008/02/07	8.50	Put	Option on Bond Future	1,047.0000	1,034.0000	(1.242)	0	0	250
19/12/2007	R157	2008/05/02			Bond Future	8.2830	8.2830	-	0.0000	0.0000	0
19/12/2007	R157	2008/05/02	8.75	Call	Option on Bond Future	3,879.0000	3,872.0000	(0.180)	0	0	0
19/12/2007	R157	2008/05/02	8.75	Put	Option on Bond Future	935.0000	929.0000	(0.642)	0	0	0
19/12/2007	R157	2008/05/02	8.50	Put	Option on Bond Future	1,434.0000	1,427.0000	(0.488)	0	0	2,000
19/12/2007	R157	2008/05/02	8.50	Call	Option on Bond Future	2,813.0000	2,806.0000	(0.249)	0	0	0
19/12/2007	R157	2008/08/07			Bond Future	8.1450	8.1450	-	0.0000	0.0000	2,500
19/12/2007	R157	2008/08/07	8.00	Put	Option on Bond Future	3,093.0000	3,088.0000	(0.162)	0	0	0
19/12/2007	R157	2008/08/07	8.00	Call	Option on Bond Future	2,182.0000	2,176.0000	(0.275)	0	0	0
19/12/2007	R186	2008/02/07			Bond Future	8.0290	8.0290	-	0.0000	0.0000	0
19/12/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	66.0000	63.0000	(4.545)	0	0	0
19/12/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	6,506.0000	6,496.0000	(0.154)	0	0	0
19/12/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	9,391.0000	9,387.0000	(0.043)	0	0	0
19/12/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	856.0000	839.0000	(1.986)	0	0	0

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19/12/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	4,080.0000	4,063.0000	(0.417)	0	0	0
19/12/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	285.0000	275.0000	(3.509)	0	0	0
19/12/2007	R186	2008/05/02			Bond Future	7.9460	7.9460	-	0.0000	0.0000	0
19/12/2007	R186	2008/05/02	8.00	Put	Option on Bond Future	3,159.0000	3,146.0000	(0.412)	0	0	0
19/12/2007	R186	2008/05/02	8.00	Call	Option on Bond Future	3,771.0000	3,759.0000	(0.318)	0	0	0
19/12/2007	R186	2008/08/07			Bond Future	7.8650	7.8650	-	0.0000	0.0000	0
19/12/2007	R186	2008/08/07	7.75	Put	Option on Bond Future	5,340.0000	5,330.0000	(0.187)	0	0	0
19/12/2007	R186	2008/08/07	7.75	Call	Option on Bond Future	4,016.0000	4,006.0000	(0.249)	0	0	0
19/12/2007	R196	2008/02/07			Bond Future	10.1240	10.1710	0.464	0.0000	0.0000	0
19/12/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	1,592.0000	1,637.0000	2.827	0	0	0
19/12/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/12/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	1,839.0000	1,885.0000	2.501	0	0	0
19/12/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
19/12/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	1,347.0000	1,392.0000	3.341	0	0	0
19/12/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	4.0000	3.0000	(25.000)	0	0	0
19/12/2007	R196	2008/05/02			Bond Future	9.8270	9.8810	0.550	0.0000	0.0000	0
19/12/2007	R196	2008/05/02	9.00	Put	Option on Bond Future	713.0000	747.0000	4.769	0	0	0
19/12/2007	R196	2008/05/02	9.00	Call	Option on Bond Future	75.0000	67.0000	(10.667)	0	0	0
19/12/2007	R196	2008/08/07			Bond Future	9.4380	9.4970	0.625	0.0000	0.0000	0
19/12/2007	R196	2008/08/07	8.75	Put	Option on Bond Future	1,861.0000	1,874.0000	0.699	0	0	0
19/12/2007	R196	2008/08/07	8.75	Call	Option on Bond Future	1,497.0000	1,478.0000	(1.269)	0	0	0
19/12/2007	R201	2008/02/07			Bond Future	8.4720	8.4720	-	0.0000	0.0000	0
19/12/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	5,196.0000	5,195.0000	(0.019)	0	0	0
19/12/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	6,573.0000	6,573.0000	-	0	0	0
19/12/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	57.0000	54.0000	(5.263)	0	0	0
19/12/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	3,877.0000	3,874.0000	(0.077)	0	0	0
19/12/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	12.0000	11.0000	(8.333)	0	0	0
19/12/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
19/12/2007	R201	2008/05/02			Bond Future	8.3390	8.3390	-	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
19/12/2007	R201	2008/05/02	8.50	Call	Option on Bond Future	2,047.0000	2,041.0000	(0.293)	0	0	0
19/12/2007	R201	2008/05/02	8.50	Put	Option on Bond Future	1,233.0000	1,227.0000	(0.487)	0	0	0
19/12/2007	R201	2008/08/07			Bond Future	8.2070	8.2070	-	0.0000	0.0000	0
19/12/2007	R201	2008/08/07	8.00	Call	Option on Bond Future	1,568.0000	1,563.0000	(0.319)	0	0	0
19/12/2007	R201	2008/08/07	8.00	Put	Option on Bond Future	2,601.0000	2,597.0000	(0.154)	0	0	0
19/12/2007	R203	2008/02/07			Bond Future	8.2840	8.2840	-	0.0000	0.0000	0
19/12/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	5,336.0000	5,333.0000	(0.056)	0	0	0
19/12/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	49.0000	46.0000	(6.122)	0	0	0
19/12/2007	R203	2008/05/02			Bond Future	8.1750	8.1750	-	0.0000	0.0000	0
19/12/2007	R203	2008/05/02	8.25	Call	Option on Bond Future	1,915.0000	1,909.0000	(0.313)	0	0	0
19/12/2007	R203	2008/05/02	8.25	Put	Option on Bond Future	1,431.0000	1,425.0000	(0.419)	0	0	0
19/12/2007	R203	2008/08/07			Bond Future	8.0650	8.0650	-	0.0000	0.0000	0
19/12/2007	R203	2008/08/07	7.75	Call	Option on Bond Future	854.0000	851.0000	(0.351)	0	0	0
19/12/2007	R203	2008/08/07	7.75	Put	Option on Bond Future	2,898.0000	2,895.0000	(0.104)	0	0	0
19/12/2007	R204	2008/02/07			Bond Future	8.2790	8.2790	-	0.0000	0.0000	3,331
19/12/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	5,819.0000	5,813.0000	(0.103)	0	0	0
19/12/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	176.0000	169.0000	(3.977)	0	0	0
19/12/2007	R204	2008/05/02			Bond Future	8.1800	8.1800	-	0.0000	0.0000	0
19/12/2007	R204	2008/05/02	8.25	Call	Option on Bond Future	2,036.0000	2,029.0000	(0.344)	0	0	0
19/12/2007	R204	2008/05/02	8.25	Put	Option on Bond Future	1,551.0000	1,544.0000	(0.451)	0	0	0
19/12/2007	R204	2008/08/07			Bond Future	8.0820	8.0820	-	0.0000	0.0000	0
19/12/2007	R204	2008/08/07	7.75	Call	Option on Bond Future	716.0000	713.0000	(0.419)	0	0	0
19/12/2007	R204	2008/08/07	7.75	Put	Option on Bond Future	3,043.0000	3,040.0000	(0.099)	0	0	0
19/12/2007	R206	2008/02/07			Bond Future	8.5860	8.5860	-	0.0000	0.0000	0
19/12/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	25.0000	24.0000	(4.000)	0	0	0
19/12/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	3,817.0000	3,816.0000	(0.026)	0	0	0
19/12/2007	R206	2008/05/02			Bond Future	8.4470	8.4470	-	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
19/12/2007	R206	2008/05/02	8.25	Put	Option on Bond Future	1,649.0000	1,645.0000	(0.243)	0	0	0
19/12/2007	R206	2008/05/02	8.25	Call	Option on Bond Future	791.0000	787.0000	(0.506)	0	0	0
19/12/2007	R206	2008/08/07			Bond Future	8.3040	8.3040	-	0.0000	0.0000	0
19/12/2007	R206	2008/08/07	8.00	Call	Option on Bond Future	997.0000	994.0000	(0.301)	0	0	0
19/12/2007	R206	2008/08/07	8.00	Put	Option on Bond Future	2,286.0000	2,283.0000	(0.131)	0	0	0
19/12/2007	R207	2008/02/07			Bond Future	8.2420	8.2420	-	0.0000	0.0000	0
19/12/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	44.0000	42.0000	(4.545)	0	0	0
19/12/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	5,539.0000	5,536.0000	(0.054)	0	0	0
19/12/2007	R207	2008/05/02			Bond Future	8.1510	8.1510	-	0.0000	0.0000	0
19/12/2007	R207	2008/05/02	8.25	Put	Option on Bond Future	1,493.0000	1,486.0000	(0.469)	0	0	0
19/12/2007	R207	2008/05/02	8.25	Call	Option on Bond Future	2,194.0000	2,187.0000	(0.319)	0	0	0
19/12/2007	R207	2008/08/07			Bond Future	8.0600	8.0600	-	0.0000	0.0000	0
19/12/2007	R207	2008/08/07	8.00	Call	Option on Bond Future	1,307.0000	1,304.0000	(0.230)	0	0	0
19/12/2007	R207	2008/08/07	8.00	Put	Option on Bond Future	1,733.0000	1,730.0000	(0.173)	0	0	0
19/12/2007	R209	2008/02/07			Bond Future	7.7150	7.7150	-	0.0000	0.0000	6,590
19/12/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	7,624.0000	7,621.0000	(0.039)	0	0	0
19/12/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	59.0000	56.0000	(5.085)	0	0	0
19/12/2007	R209	2008/05/02			Bond Future	7.6460	7.6460	-	0.0000	0.0000	0
19/12/2007	R209	2008/05/02	7.75	Call	Option on Bond Future	3,183.0000	3,173.0000	(0.314)	0	0	0
19/12/2007	R209	2008/05/02	7.75	Put	Option on Bond Future	2,155.0000	2,146.0000	(0.418)	0	0	0
19/12/2007	R209	2008/08/07			Bond Future	7.5770	7.5770	-	0.0000	0.0000	0
19/12/2007	R209	2008/08/07	7.75	Put	Option on Bond Future	682.0000	679.0000	(0.440)	0	0	0
19/12/2007	R209	2008/08/07	7.75	Call	Option on Bond Future	2,399.0000	2,396.0000	(0.125)	0	0	0
19/12/2007	TRT1	2008/02/07			Index Future	259.4330	258.7290	(0.271)	0.0000	0.0000	0
19/12/2007	TRT1	2008/05/02			Index Future	266.2340	265.5080	(0.273)	0.0000	0.0000	0
19/12/2007	TRT1	2008/08/07			Index Future	274.9080	274.6700	(0.087)	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
19/12/2007	TRT1 2008/11/06			Index Future	281.7040	280.9420	(0.270)	0.0000	0.0000	400
Grand Total:										102,151