

# Derivatives High/Low Report

High/Low for 20/12/2007

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
20/12/2007	\$ / R 2008/03/17			Currency Future	7.0219	7.1292	1.528	7.1400	0.0000	47,284
20/12/2007	\$ / R 2008/06/13			Currency Future	7.1459	7.2552	1.530	0.0000	0.0000	14,253
20/12/2007	\$ / R 2008/09/15			Currency Future	7.2810	7.3918	1.522	7.3300	0.0000	1,172
20/12/2007	£ / R 2008/03/17			Currency Future	14.0462	14.1267	0.573	0.0000	0.0000	2,037
20/12/2007	£ / R 2008/06/13			Currency Future	14.2537	14.3357	0.575	0.0000	0.0000	1,155
20/12/2007	£ / R 2008/09/15			Currency Future	14.4746	14.5535	0.545	14.4900	0.0000	36
20/12/2007	€ / R 2008/03/17			Currency Future	10.1177	10.2332	1.142	0.0000	0.0000	1,752
20/12/2007	€ / R 2008/06/13			Currency Future	10.2947	10.4113	1.133	0.0000	0.0000	1,248
20/12/2007	€ / R 2008/09/15			Currency Future	10.4769	10.5934	1.112	10.5400	0.0000	50
20/12/2007	ALBI 2008/02/07			Index Future	260.6270	259.5250	(0.423)	0.0000	0.0000	517
20/12/2007	ALBI 2008/02/07	254.00	Call	Index Future	68,048.0000	58,029.0000	(14.723)	0	0	0
20/12/2007	ALBI 2008/02/07	254.00	Put	Index Future	1,778.0000	2,779.0000	56.299	0	0	0
20/12/2007	ALBI 2008/05/02			Index Future	268.6730	268.4390	(0.087)	0.0000	0.0000	0
20/12/2007	ALBI 2008/05/02	265.00	Put	Index Future	17,265.0000	17,916.0000	3.771	0	0	0
20/12/2007	ALBI 2008/05/02	265.00	Call	Index Future	53,995.0000	52,306.0000	(3.128)	0	0	0

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20/12/2007	ALBI	2008/08/07			Index Future	276.7470	276.5060	(0.087)	0.0000	0.0000	0
20/12/2007	ALBI	2008/08/07	265.00	Put	Index Future	7,583.0000	7,859.0000	3.640	0	0	0
20/12/2007	ALBI	2008/08/07	265.00	Call	Index Future	125,053.0000	122,919.0000	(1.706)	0	0	0
20/12/2007	ALBI	2008/11/06			Index Future	284.3330	284.0860	(0.087)	0.0000	0.0000	0
20/12/2007	ALBI	2008/11/06	265.00	Call	Index Future	197,138.0000	194,803.0000	(1.184)	0	0	0
20/12/2007	ALBI	2008/11/06	265.00	Put	Index Future	3,808.0000	3,943.0000	3.545	0	0	0
20/12/2007	CRD1	2008/02/07			Index Future	111.9480	111.6640	(0.254)	0.0000	0.0000	0
20/12/2007	CRD1	2008/05/02			Index Future	114.8810	114.5890	(0.254)	0.0000	0.0000	0
20/12/2007	CRD1	2008/08/07			Index Future	119.9940	119.8900	(0.087)	0.0000	0.0000	0
20/12/2007	CRD1	2008/11/06			Index Future	121.5590	121.2510	(0.253)	0.0000	0.0000	8
20/12/2007	GOVI	2008/02/07			jGovi	261.9430	260.9430	(0.382)	0.0000	0.0000	7
20/12/2007	GOVI	2008/02/07	265.00	Put	jGovi	35,083.0000	43,232.0000	23.228	0	0	0
20/12/2007	GOVI	2008/02/07	265.00	Call	jGovi	4,513.0000	2,662.0000	(41.015)	0	0	0
20/12/2007	GOVI	2008/05/02			jGovi	269.2785	268.2495	(0.382)	0.0000	0.0000	0
20/12/2007	GOVI	2008/05/02	264.00	Call	jGovi	65,359.0000	57,777.0000	(11.601)	0	0	0
20/12/2007	GOVI	2008/05/02	264.00	Put	jGovi	12,574.0000	15,282.0000	21.537	0	0	0
20/12/2007	GOVI	2008/08/07			jGovi	276.8655	275.8080	(0.382)	0.0000	0.0000	0
20/12/2007	GOVI	2008/08/07	274.00	Call	jGovi	59,610.0000	53,255.0000	(10.661)	0	0	0
20/12/2007	GOVI	2008/08/07	274.00	Put	jGovi	30,955.0000	35,175.0000	13.633	0	0	0
20/12/2007	GOVI	2008/11/06			jGovi	284.4315	283.3465	(0.381)	0.0000	0.0000	60
20/12/2007	GOVI	2008/11/06	274.00	Put	jGovi	15,938.0000	18,247.0000	14.487	0	0	0
20/12/2007	GOVI	2008/11/06	274.00	Call	jGovi	120,253.0000	111,712.0000	(7.103)	0	0	0
20/12/2007	ILBI	2008/02/07			Index Future	299.0680	298.8090	(0.087)	0.0000	0.0000	0

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20/12/2007	J153	2010/08/31			jSwap	10.5880	10.5900	0.019	0.0000	0.0000	0
20/12/2007	J157	2015/09/15			jSwap	9.5120	9.5120	-	0.0000	0.0000	0
20/12/2007	J186	2026/12/21			jSwap	8.6070	8.6070	-	0.0000	0.0000	0
20/12/2007	J201	2014/12/22			jSwap	9.6100	9.6120	0.021	0.0000	0.0000	0
20/12/2007	J203	2017/09/15			jSwap	9.3060	9.3060	-	0.0000	0.0000	0
20/12/2007	J204	2018/12/21			jSwap	9.2080	9.2090	0.011	0.0000	0.0000	0
20/12/2007	J207	2020/01/15			jSwap	9.1140	9.1150	0.011	0.0000	0.0000	0
20/12/2007	JBAR	2005/12/21			jBar	11.2250	11.2290	0.036	0.0000	0.0000	0
20/12/2007	JFRA	2008/02/07			jFra	11.2640	11.2620	(0.018)	0.0000	0.0000	0
20/12/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	3,649.0000	3,585.0000	(1.754)	0	0	0
20/12/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	12,841.0000	12,773.0000	(0.530)	0	0	0
20/12/2007	JFRA	2008/05/02			jFra	11.3020	11.3020	-	0.0000	0.0000	0
20/12/2007	JFRA	2008/05/02	10.25	Call	Option on jFra	13,515.0000	13,470.0000	(0.333)	0	0	0
20/12/2007	JFRA	2008/05/02	10.25	Put	Option on jFra	10,810.0000	10,765.0000	(0.416)	0	0	0
20/12/2007	JFRA	2008/08/07			jFra	11.1580	11.1590	0.009	0.0000	0.0000	0
20/12/2007	JFRA	2008/08/07	10.25	Call	Option on jFra	17,010.0000	16,977.0000	(0.194)	0	0	0
20/12/2007	JFRA	2008/08/07	10.25	Put	Option on jFra	14,807.0000	14,772.0000	(0.236)	0	0	0
20/12/2007	JFRA	2008/11/06			jFra	10.9220	10.9360	0.128	0.0000	0.0000	0
20/12/2007	JFRA	2008/11/06	10.25	Call	Option on jFra	19,574.0000	19,562.0000	(0.061)	0	0	0
20/12/2007	JFRA	2008/11/06	10.25	Put	Option on jFra	17,943.0000	17,897.0000	(0.256)	0	0	0
20/12/2007	JFRA	2009/02/05			jFra	10.6050	10.6130	0.075	0.0000	0.0000	0
20/12/2007	JFRA	2009/02/05	10.00	Call	Option on jFra	21,969.0000	21,953.0000	(0.073)	0	0	0
20/12/2007	JFRA	2009/02/05	10.00	Put	Option on jFra	20,499.0000	20,464.0000	(0.171)	0	0	0

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20/12/2007	JFRA	2009/05/07			jFra	10.2550	10.2610	0.059	0.0000	0.0000	0
20/12/2007	JFRA	2009/08/06			jFra	9.9360	9.9410	0.050	0.0000	0.0000	0
20/12/2007	JFRA	2009/08/06	10.00	Call	Option on jFra	25,409.0000	25,394.0000	(0.059)	0	0	0
20/12/2007	JFRA	2009/08/06	10.00	Put	Option on jFra	25,565.0000	25,537.0000	(0.110)	0	0	0
20/12/2007	JFRA	2009/11/05			jFra	9.7550	9.7550	-	0.0000	0.0000	0
20/12/2007	JN02	2008/02/07			jNote	10.6830	10.6870	0.037	0.0000	0.0000	0
20/12/2007	JN02	2008/02/07	9.00	Put	Option on jNote	391.0000	368.0000	(5.882)	0	0	0
20/12/2007	JN02	2008/02/07	9.00	Call	Option on jNote	30,181.0000	30,227.0000	0.152	0	0	0
20/12/2007	JN02	2008/05/02			jNote	10.4840	10.4880	0.038	0.0000	0.0000	0
20/12/2007	JN02	2008/05/02	10.00	Call	Option on jNote	17,855.0000	17,858.0000	0.017	0	0	0
20/12/2007	JN02	2008/05/02	10.00	Put	Option on jNote	7,644.0000	7,575.0000	(0.903)	0	0	0
20/12/2007	JN02	2008/08/07			jNote	10.2360	10.2380	0.020	0.0000	0.0000	0
20/12/2007	JN05	2008/02/07			jNote	9.7170	9.7180	0.010	0.0000	0.0000	0
20/12/2007	JN05	2008/02/07	9.00	Call	Option on jNote	28,362.0000	28,375.0000	0.046	0	0	0
20/12/2007	JN05	2008/02/07	9.00	Put	Option on jNote	503.0000	478.0000	(4.970)	0	0	0
20/12/2007	JN05	2008/05/02			jNote	9.5810	9.5820	0.010	0.0000	0.0000	0
20/12/2007	JN05	2008/05/02	9.50	Call	Option on jNote	14,552.0000	14,529.0000	(0.158)	0	0	0
20/12/2007	JN05	2008/05/02	9.50	Put	Option on jNote	9,933.0000	9,871.0000	(0.624)	0	0	0
20/12/2007	JN05	2008/08/07			jNote	9.4170	9.4180	0.011	0.0000	0.0000	0
20/12/2007	JN10	2008/02/07			jNote	9.0820	9.0830	0.011	0.0000	0.0000	0
20/12/2007	JN10	2008/02/07	9.00	Call	Option on jNote	10,287.0000	10,255.0000	(0.311)	0	0	0
20/12/2007	JN10	2008/02/07	9.00	Put	Option on jNote	5,032.0000	4,936.0000	(1.908)	0	0	0
20/12/2007	JN10	2008/05/02			jNote	8.9800	8.9810	0.011	0.0000	0.0000	0
20/12/2007	JN10	2008/05/02	9.00	Put	Option on jNote	12,093.0000	12,015.0000	(0.645)	0	0	0

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20/12/2007	JN10	2008/05/02	9.00	Call	Option on jNote	12,168.0000	12,155.0000	(0.107)	0	0	0
20/12/2007	JN10	2008/08/07			jNote	8.8620	8.8630	0.011	0.0000	0.0000	0
20/12/2007	JROD	2007/12/31			jRod	10.2520	10.2500	(0.020)	0.0000	0.0000	0
20/12/2007	JROD	2008/01/31			jRod	10.6320	10.6260	(0.056)	0.0000	0.0000	0
20/12/2007	JROD	2008/02/29			jRod	11.0200	11.0120	(0.073)	0.0000	0.0000	0
20/12/2007	JROD	2008/03/31			jRod	10.7680	10.7640	(0.037)	0.0000	0.0000	0
20/12/2007	JROD	2008/04/30			jRod	11.0200	11.0170	(0.027)	0.0000	0.0000	0
20/12/2007	JROD	2008/05/30			jRod	11.2180	11.2140	(0.036)	0.0000	0.0000	0
20/12/2007	JROD	2008/06/30			jRod	10.9640	10.9610	(0.027)	0.0000	0.0000	0
20/12/2007	JROD	2008/07/31			jRod	11.1350	11.1320	(0.027)	0.0000	0.0000	0
20/12/2007	OTH1	2008/02/07			Index Future	254.8180	253.1130	(0.669)	0.0000	0.0000	0
20/12/2007	OTH1	2008/05/02			Index Future	261.4940	259.7430	(0.670)	0.0000	0.0000	0
20/12/2007	OTH1	2008/08/07			Index Future	271.2140	270.9780	(0.087)	0.0000	0.0000	0
20/12/2007	OTH1	2008/11/06			Index Future	276.6940	274.8440	(0.669)	0.0000	0.0000	12
20/12/2007	R153	2008/02/07			Bond Future	9.3120	9.3820	0.752	9.4000	0.0000	8,063
20/12/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	2,524.0000	2,685.0000	6.379	0	0	0
20/12/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	5.0000	3.0000	(40.000)	0	0	0
20/12/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/12/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	3,123.0000	3,286.0000	5.219	0	0	0
20/12/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
20/12/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	3,731.0000	3,894.0000	4.369	0	0	0

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20/12/2007	R153	2008/05/02			Bond Future	9.0650	9.1350	0.772	0.0000	0.0000	0
20/12/2007	R153	2008/05/02	9.00	Put	Option on Bond Future	780.0000	860.0000	10.256	0	0	0
20/12/2007	R153	2008/05/02	9.00	Call	Option on Bond Future	640.0000	569.0000	(11.094)	0	0	0
20/12/2007	R153	2008/08/07			Bond Future	8.7880	8.8580	0.797	0.0000	0.0000	0
20/12/2007	R153	2008/08/07	8.50	Put	Option on Bond Future	1,114.0000	1,196.0000	7.361	0	0	0
20/12/2007	R153	2008/08/07	8.50	Call	Option on Bond Future	555.0000	502.0000	(9.550)	0	0	0
20/12/2007	R157	2008/02/07			Bond Future	8.4190	8.5390	1.425	8.4800	0.0000	9,138
20/12/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	96.0000	49.0000	(48.958)	0	0	0
20/12/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	4,552.0000	5,283.0000	16.059	0	0	0
20/12/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	21.0000	9.0000	(57.143)	0	0	0
20/12/2007	R157	2008/02/07	8.25	Call	Option on Bond Future	781.0000	520.0000	(33.419)	0	0	250
20/12/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	7,923.0000	8,700.0000	9.807	0	0	0
20/12/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	3.0000	1.0000	(66.667)	0	0	0
20/12/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	6,194.0000	6,961.0000	12.383	0	0	0
20/12/2007	R157	2008/02/07	8.25	Put	Option on Bond Future	1,888.0000	2,405.0000	27.383	0	0	0
20/12/2007	R157	2008/02/07	8.50	Call	Option on Bond Future	1,560.0000	1,141.0000	(26.859)	0	0	0
20/12/2007	R157	2008/02/07	8.50	Put	Option on Bond Future	1,034.0000	1,393.0000	34.720	0	0	250
20/12/2007	R157	2008/05/02			Bond Future	8.2830	8.4030	1.449	0.0000	0.0000	0
20/12/2007	R157	2008/05/02	8.75	Call	Option on Bond Future	3,872.0000	3,333.0000	(13.920)	0	0	0
20/12/2007	R157	2008/05/02	8.75	Put	Option on Bond Future	929.0000	1,155.0000	24.327	0	0	0
20/12/2007	R157	2008/05/02	8.50	Call	Option on Bond Future	2,806.0000	2,351.0000	(16.215)	0	0	0
20/12/2007	R157	2008/05/02	8.50	Put	Option on Bond Future	1,427.0000	1,737.0000	21.724	0	0	2,000
20/12/2007	R157	2008/08/07			Bond Future	8.1450	8.2650	1.473	0.0000	0.0000	2,500
20/12/2007	R157	2008/08/07	8.00	Put	Option on Bond Future	3,088.0000	3,507.0000	13.569	0	0	0
20/12/2007	R157	2008/08/07	8.00	Call	Option on Bond Future	2,176.0000	1,848.0000	(15.074)	0	0	0
20/12/2007	R186	2008/02/07			Bond Future	8.0290	8.1790	1.868	0.0000	0.0000	0
20/12/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	6,496.0000	8,027.0000	23.568	0	0	0
20/12/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	4,063.0000	5,359.0000	31.898	0	0	0
20/12/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	63.0000	22.0000	(65.079)	0	0	0
20/12/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	275.0000	124.0000	(54.909)	0	0	0

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20/12/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	839.0000	453.0000	(46.007)	0	0	0
20/12/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	9,387.0000	11,030.0000	17.503	0	0	0
20/12/2007	R186	2008/05/02			Bond Future	7.9460	8.0960	1.888	0.0000	0.0000	0
20/12/2007	R186	2008/05/02	8.00	Call	Option on Bond Future	3,759.0000	2,896.0000	(22.958)	0	0	0
20/12/2007	R186	2008/05/02	8.00	Put	Option on Bond Future	3,146.0000	3,974.0000	26.319	0	0	0
20/12/2007	R186	2008/08/07			Bond Future	7.8650	8.0150	1.907	0.0000	0.0000	0
20/12/2007	R186	2008/08/07	7.75	Call	Option on Bond Future	4,006.0000	3,244.0000	(19.021)	0	0	0
20/12/2007	R186	2008/08/07	7.75	Put	Option on Bond Future	5,330.0000	6,264.0000	17.523	0	0	0
20/12/2007	R196	2008/02/07			Bond Future	10.1710	10.1770	0.059	0.0000	0.0000	0
20/12/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	1,885.0000	1,890.0000	0.265	0	0	0
20/12/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
20/12/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/12/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	1,637.0000	1,643.0000	0.367	0	0	0
20/12/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	1,392.0000	1,397.0000	0.359	0	0	0
20/12/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	3.0000	3.0000	-	0	0	0
20/12/2007	R196	2008/05/02			Bond Future	9.8810	9.8860	0.051	0.0000	0.0000	0
20/12/2007	R196	2008/05/02	9.00	Call	Option on Bond Future	67.0000	66.0000	(1.493)	0	0	0
20/12/2007	R196	2008/05/02	9.00	Put	Option on Bond Future	747.0000	749.0000	0.268	0	0	0
20/12/2007	R196	2008/08/07			Bond Future	9.4970	9.5000	0.032	0.0000	0.0000	0
20/12/2007	R196	2008/08/07	8.75	Put	Option on Bond Future	1,874.0000	1,871.0000	(0.160)	0	0	0
20/12/2007	R196	2008/08/07	8.75	Call	Option on Bond Future	1,478.0000	1,474.0000	(0.271)	0	0	0
20/12/2007	R201	2008/02/07			Bond Future	8.4720	8.5920	1.416	0.0000	0.0000	0
20/12/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	11.0000	4.0000	(63.636)	0	0	0
20/12/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	54.0000	26.0000	(51.852)	0	0	0
20/12/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	5,195.0000	5,806.0000	11.761	0	0	0
20/12/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	3,874.0000	4,464.0000	15.230	0	0	0
20/12/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	6,573.0000	7,189.0000	9.372	0	0	0
20/12/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
20/12/2007	R201	2008/05/02			Bond Future	8.3390	8.4590	1.439	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
20/12/2007	R201	2008/05/02	8.50	Put	Option on Bond Future	1,227.0000	1,490.0000	21.434	0	0	0
20/12/2007	R201	2008/05/02	8.50	Call	Option on Bond Future	2,041.0000	1,696.0000	(16.903)	0	0	0
20/12/2007	R201	2008/08/07			Bond Future	8.2070	8.3270	1.462	0.0000	0.0000	0
20/12/2007	R201	2008/08/07	8.00	Call	Option on Bond Future	1,563.0000	1,318.0000	(15.675)	0	0	0
20/12/2007	R201	2008/08/07	8.00	Put	Option on Bond Future	2,597.0000	2,944.0000	13.362	0	0	0
20/12/2007	R203	2008/02/07			Bond Future	8.2840	8.4140	1.569	0.0000	0.0000	0
20/12/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	46.0000	20.0000	(56.522)	0	0	0
20/12/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	5,333.0000	6,150.0000	15.320	0	0	0
20/12/2007	R203	2008/05/02			Bond Future	8.1750	8.3050	1.590	0.0000	0.0000	0
20/12/2007	R203	2008/05/02	8.25	Put	Option on Bond Future	1,425.0000	1,825.0000	28.070	0	0	0
20/12/2007	R203	2008/05/02	8.25	Call	Option on Bond Future	1,909.0000	1,472.0000	(22.892)	0	0	0
20/12/2007	R203	2008/08/07			Bond Future	8.0650	8.1950	1.612	0.0000	0.0000	0
20/12/2007	R203	2008/08/07	7.75	Call	Option on Bond Future	851.0000	611.0000	(28.202)	0	0	0
20/12/2007	R203	2008/08/07	7.75	Put	Option on Bond Future	2,895.0000	3,484.0000	20.345	0	0	0
20/12/2007	R204	2008/02/07			Bond Future	8.2790	8.4090	1.570	0.0000	0.0000	3,331
20/12/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	5,813.0000	6,643.0000	14.278	0	0	0
20/12/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	169.0000	97.0000	(42.604)	0	0	0
20/12/2007	R204	2008/05/02			Bond Future	8.1800	8.3100	1.589	0.0000	0.0000	0
20/12/2007	R204	2008/05/02	8.25	Put	Option on Bond Future	1,544.0000	1,976.0000	27.979	0	0	0
20/12/2007	R204	2008/05/02	8.25	Call	Option on Bond Future	2,029.0000	1,563.0000	(22.967)	0	0	0
20/12/2007	R204	2008/08/07			Bond Future	8.0820	8.2120	1.609	0.0000	0.0000	0
20/12/2007	R204	2008/08/07	7.75	Call	Option on Bond Future	713.0000	485.0000	(31.978)	0	0	0
20/12/2007	R204	2008/08/07	7.75	Put	Option on Bond Future	3,040.0000	3,704.0000	21.842	0	0	0
20/12/2007	R206	2008/02/07			Bond Future	8.5860	8.6960	1.281	0.0000	0.0000	0
20/12/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	24.0000	11.0000	(54.167)	0	0	0
20/12/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	3,816.0000	4,289.0000	12.395	0	0	0
20/12/2007	R206	2008/05/02			Bond Future	8.4470	8.5570	1.302	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
20/12/2007	R206	2008/05/02	8.25	Call	Option on Bond Future	787.0000	612.0000	(22.236)	0	0	0
20/12/2007	R206	2008/05/02	8.25	Put	Option on Bond Future	1,645.0000	1,945.0000	18.237	0	0	0
20/12/2007	R206	2008/08/07			Bond Future	8.3040	8.4140	1.325	0.0000	0.0000	0
20/12/2007	R206	2008/08/07	8.00	Put	Option on Bond Future	2,283.0000	2,578.0000	12.922	0	0	0
20/12/2007	R206	2008/08/07	8.00	Call	Option on Bond Future	994.0000	827.0000	(16.801)	0	0	0
20/12/2007	R207	2008/02/07			Bond Future	8.2420	8.3820	1.699	0.0000	0.0000	0
20/12/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	42.0000	16.0000	(61.905)	0	0	0
20/12/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	5,536.0000	6,501.0000	17.431	0	0	0
20/12/2007	R207	2008/05/02			Bond Future	8.1510	8.2910	1.718	0.0000	0.0000	0
20/12/2007	R207	2008/05/02	8.25	Put	Option on Bond Future	1,486.0000	1,947.0000	31.023	0	0	0
20/12/2007	R207	2008/05/02	8.25	Call	Option on Bond Future	2,187.0000	1,658.0000	(24.188)	0	0	0
20/12/2007	R207	2008/08/07			Bond Future	8.0600	8.2000	1.737	0.0000	0.0000	0
20/12/2007	R207	2008/08/07	8.00	Put	Option on Bond Future	1,730.0000	2,306.0000	33.295	0	0	0
20/12/2007	R207	2008/08/07	8.00	Call	Option on Bond Future	1,304.0000	895.0000	(31.365)	0	0	0
20/12/2007	R209	2008/02/07			Bond Future	7.7150	7.8850	2.203	0.0000	0.0000	6,590
20/12/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	56.0000	17.0000	(69.643)	0	0	0
20/12/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	7,621.0000	9,231.0000	21.126	0	0	0
20/12/2007	R209	2008/05/02			Bond Future	7.6460	7.8160	2.223	0.0000	0.0000	0
20/12/2007	R209	2008/05/02	7.75	Put	Option on Bond Future	2,146.0000	2,925.0000	36.300	0	0	0
20/12/2007	R209	2008/05/02	7.75	Call	Option on Bond Future	3,173.0000	2,284.0000	(28.018)	0	0	0
20/12/2007	R209	2008/08/07			Bond Future	7.5770	7.7470	2.244	0.0000	0.0000	0
20/12/2007	R209	2008/08/07	7.75	Call	Option on Bond Future	2,396.0000	1,368.0000	(42.905)	0	0	0
20/12/2007	R209	2008/08/07	7.75	Put	Option on Bond Future	679.0000	1,339.0000	97.202	0	0	0
20/12/2007	TRT1	2008/02/07			Index Future	258.7290	257.7230	(0.389)	0.0000	0.0000	0
20/12/2007	TRT1	2008/05/02			Index Future	265.5080	264.4730	(0.390)	0.0000	0.0000	0
20/12/2007	TRT1	2008/08/07			Index Future	274.6700	274.6700	-	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
20/12/2007	TRT1 2008/11/06			Index Future	280.9420	279.8490	(0.389)	0.0000	0.0000	400
<b>Grand Total:</b>										<b>102,113</b>