

Derivatives High/Low Report

High/Low for 14/01/2008

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
14/01/2008	\$ / R 2008/03/17			Currency Future	6.8965	6.8304	(0.958)	6.8500	0.0000	51,543
14/01/2008	\$ / R 2008/06/13			Currency Future	7.0311	6.9655	(0.933)	6.9800	0.0000	19,467
14/01/2008	\$ / R 2008/09/15			Currency Future	7.1714	7.1065	(0.905)	7.1200	0.0000	2,727
14/01/2008	£ / R 2008/03/17			Currency Future	13.4695	13.3448	(0.926)	0.0000	0.0000	1,037
14/01/2008	£ / R 2008/06/13			Currency Future	13.6755	13.5506	(0.913)	13.5800	0.0000	1,125
14/01/2008	£ / R 2008/09/15			Currency Future	13.8862	13.7626	(0.890)	13.7900	0.0000	250
14/01/2008	€ / R 2008/03/17			Currency Future	10.1943	10.1660	(0.278)	0.0000	0.0000	1,752
14/01/2008	€ / R 2008/06/13			Currency Future	10.3723	10.3443	(0.270)	0.0000	0.0000	1,248
14/01/2008	€ / R 2008/09/15			Currency Future	10.5492	10.5226	(0.252)	0.0000	0.0000	70
14/01/2008	ALBI 2008/02/07			Index Future	261.5760	262.6780	0.421	0.0000	0.0000	594
14/01/2008	ALBI 2008/02/07	254.00	Put	Index Future	191.0000	45.0000	(76.440)	0	0	0
14/01/2008	ALBI 2008/02/07	254.00	Call	Index Future	75,951.0000	86,825.0000	14.317	0	0	0
14/01/2008	ALBI 2008/05/02			Index Future	268.5120	269.6390	0.420	0.0000	0.0000	0
14/01/2008	ALBI 2008/05/02	265.00	Put	Index Future	15,183.0000	11,630.0000	(23.401)	0	0	0
14/01/2008	ALBI 2008/05/02	265.00	Call	Index Future	50,303.0000	58,020.0000	15.341	0	0	0

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14/01/2008	ALBI	2008/08/07			Index Future	276.6260	277.7860	0.419	0.0000	0.0000	0
14/01/2008	ALBI	2008/08/07	265.00	Put	Index Future	6,558.0000	5,107.0000	(22.126)	0	0	0
14/01/2008	ALBI	2008/08/07	265.00	Call	Index Future	122,818.0000	132,967.0000	8.263	0	0	0
14/01/2008	ALBI	2008/11/06			Index Future	284.2710	285.4160	0.403	0.0000	0.0000	0
14/01/2008	ALBI	2008/11/06	265.00	Call	Index Future	195,970.0000	206,747.0000	5.499	0	0	0
14/01/2008	ALBI	2008/11/06	265.00	Put	Index Future	3,260.0000	2,587.0000	(20.644)	0	0	0
14/01/2008	CRD1	2008/02/07			Index Future	112.4090	112.7840	0.334	0.0000	0.0000	0
14/01/2008	CRD1	2008/05/02			Index Future	115.3420	115.7260	0.333	0.0000	0.0000	0
14/01/2008	CRD1	2008/08/07			Index Future	120.7080	121.1060	0.330	0.0000	0.0000	0
14/01/2008	CRD1	2008/11/06			Index Future	122.0670	122.4760	0.335	0.0000	0.0000	8
14/01/2008	GOVI	2008/02/07			jGovi	262.8725	263.9195	0.398	0.0000	0.0000	7
14/01/2008	GOVI	2008/02/07	265.00	Call	jGovi	3,588.0000	5,992.0000	67.001	0	0	0
14/01/2008	GOVI	2008/02/07	265.00	Put	jGovi	24,863.0000	16,797.0000	(32.442)	0	0	0
14/01/2008	GOVI	2008/05/02			jGovi	270.2090	271.2845	0.398	0.0000	0.0000	2
14/01/2008	GOVI	2008/05/02	264.00	Put	jGovi	8,292.0000	6,136.0000	(26.001)	0	0	0
14/01/2008	GOVI	2008/05/02	264.00	Call	jGovi	70,382.0000	78,981.0000	12.218	0	0	0
14/01/2008	GOVI	2008/08/07			jGovi	277.8330	278.9385	0.398	0.0000	0.0000	0
14/01/2008	GOVI	2008/08/07	274.00	Call	jGovi	63,585.0000	70,718.0000	11.218	0	0	0
14/01/2008	GOVI	2008/08/07	274.00	Put	jGovi	25,255.0000	21,333.0000	(15.530)	0	0	0
14/01/2008	GOVI	2008/11/06			jGovi	285.4600	286.5980	0.399	0.0000	0.0000	60
14/01/2008	GOVI	2008/11/06	274.00	Put	jGovi	12,639.0000	10,595.0000	(16.172)	0	0	0
14/01/2008	GOVI	2008/11/06	274.00	Call	jGovi	127,239.0000	136,575.0000	7.337	0	0	0
14/01/2008	ILBI	2008/02/07			Index Future	298.8570	298.8540	(0.001)	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
14/01/2008	J153	2010/08/31			jSwap	10.5170	10.4470	(0.666)	0.0000	0.0000	0
14/01/2008	J157	2015/09/15			jSwap	9.5090	9.4160	(0.978)	0.0000	0.0000	0
14/01/2008	J186	2026/12/21			jSwap	8.6280	8.5070	(1.402)	0.0000	0.0000	0
14/01/2008	J201	2014/12/22			jSwap	9.5510	9.4520	(1.037)	0.0000	0.0000	0
14/01/2008	J203	2017/09/15			jSwap	9.3410	9.2460	(1.017)	0.0000	0.0000	0
14/01/2008	J204	2018/12/21			jSwap	9.1990	9.1000	(1.076)	0.0000	0.0000	0
14/01/2008	J207	2020/01/15			jSwap	9.1550	9.0600	(1.038)	0.0000	0.0000	0
14/01/2008	JBAR	2005/12/21			jBar	11.3290	11.3580	0.256	0.0000	0.0000	0
14/01/2008	JFRA	2008/02/07			jFra	11.2810	11.3030	0.195	0.0000	0.0000	0
14/01/2008	JFRA	2008/02/07	7.50	Put	Option on jFra	2,004.0000	1,758.0000	(12.275)	0	0	0
14/01/2008	JFRA	2008/02/07	7.50	Call	Option on jFra	11,195.0000	10,965.0000	(2.054)	0	0	0
14/01/2008	JFRA	2008/05/02			jFra	11.2600	11.2450	(0.133)	0.0000	0.0000	0
14/01/2008	JFRA	2008/05/02	10.25	Put	Option on jFra	9,783.0000	9,651.0000	(1.349)	0	0	0
14/01/2008	JFRA	2008/05/02	10.25	Call	Option on jFra	12,384.0000	12,218.0000	(1.340)	0	0	0
14/01/2008	JFRA	2008/08/07			jFra	11.0920	11.0350	(0.514)	0.0000	0.0000	0
14/01/2008	JFRA	2008/08/07	10.25	Put	Option on jFra	14,078.0000	14,037.0000	(0.291)	0	0	0
14/01/2008	JFRA	2008/08/07	10.25	Call	Option on jFra	16,121.0000	15,942.0000	(1.110)	0	0	0
14/01/2008	JFRA	2008/11/06			jFra	10.9050	10.8110	(0.862)	0.0000	0.0000	0
14/01/2008	JFRA	2008/11/06	10.25	Call	Option on jFra	18,874.0000	18,669.0000	(1.086)	0	0	0
14/01/2008	JFRA	2008/11/06	10.25	Put	Option on jFra	17,284.0000	17,307.0000	0.133	0	0	0
14/01/2008	JFRA	2009/02/05			jFra	10.4850	10.4310	(0.515)	0.0000	0.0000	0
14/01/2008	JFRA	2009/02/05	10.00	Put	Option on jFra	20,047.0000	20,034.0000	(0.065)	0	0	0
14/01/2008	JFRA	2009/02/05	10.00	Call	Option on jFra	21,225.0000	21,081.0000	(0.678)	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
14/01/2008	JFRA	2009/05/07			jFra	10.1700	10.0550	(1.131)	0.0000	0.0000	0
14/01/2008	JFRA	2009/08/06			jFra	9.8570	9.7560	(1.025)	0.0000	0.0000	0
14/01/2008	JFRA	2009/08/06	10.00	Put	Option on jFra	25,167.0000	25,229.0000	0.246	0	0	0
14/01/2008	JFRA	2009/08/06	10.00	Call	Option on jFra	24,819.0000	24,635.0000	(0.741)	0	0	0
14/01/2008	JFRA	2009/11/05			jFra	9.5980	9.4670	(1.365)	0.0000	0.0000	0
14/01/2008	JN02	2008/02/07			jNote	10.6160	10.5500	(0.622)	0.0000	0.0000	0
14/01/2008	JN02	2008/02/07	9.00	Put	Option on jNote	79.0000	67.0000	(15.190)	0	0	0
14/01/2008	JN02	2008/02/07	9.00	Call	Option on jNote	28,697.0000	27,527.0000	(4.077)	0	0	0
14/01/2008	JN02	2008/05/02			jNote	10.3950	10.3100	(0.818)	0.0000	0.0000	0
14/01/2008	JN02	2008/05/02	10.00	Call	Option on jNote	15,851.0000	14,789.0000	(6.700)	0	0	0
14/01/2008	JN02	2008/05/02	10.00	Put	Option on jNote	7,221.0000	7,672.0000	6.246	0	0	0
14/01/2008	JN02	2008/08/07			jNote	10.1320	10.0300	(1.007)	0.0000	0.0000	0
14/01/2008	JN05	2008/02/07			jNote	9.6800	9.5880	(0.950)	0.0000	0.0000	0
14/01/2008	JN05	2008/02/07	9.00	Call	Option on jNote	26,579.0000	23,096.0000	(13.104)	0	0	0
14/01/2008	JN05	2008/02/07	9.00	Put	Option on jNote	123.0000	177.0000	43.902	0	0	0
14/01/2008	JN05	2008/05/02			jNote	9.5430	9.4410	(1.069)	0.0000	0.0000	0
14/01/2008	JN05	2008/05/02	9.50	Call	Option on jNote	12,676.0000	10,490.0000	(17.245)	0	0	0
14/01/2008	JN05	2008/05/02	9.50	Put	Option on jNote	9,530.0000	11,330.0000	18.888	0	0	0
14/01/2008	JN05	2008/08/07			jNote	9.3830	9.2720	(1.183)	0.0000	0.0000	0
14/01/2008	JN10	2008/02/07			jNote	9.1270	9.0310	(1.052)	0.0000	0.0000	0
14/01/2008	JN10	2008/02/07	9.00	Put	Option on jNote	2,281.0000	4,175.0000	83.034	0	0	0
14/01/2008	JN10	2008/02/07	9.00	Call	Option on jNote	10,421.0000	6,167.0000	(40.821)	0	0	0
14/01/2008	JN10	2008/05/02			jNote	9.0290	8.9290	(1.108)	0.0000	0.0000	0
14/01/2008	JN10	2008/05/02	9.00	Call	Option on jNote	12,729.0000	9,381.0000	(26.302)	0	0	0

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14/01/2008	JN10	2008/05/02	9.00	Put	Option on jNote	9,485.0000	12,606.0000	32.905	0	0	0
14/01/2008	JN10	2008/08/07			jNote	8.9190	8.8150	(1.166)	0.0000	0.0000	0
14/01/2008	JROD	2008/01/31			jRod	10.5250	10.5170	(0.076)	0.0000	0.0000	0
14/01/2008	JROD	2008/02/29			jRod	10.8770	10.8650	(0.110)	0.0000	0.0000	0
14/01/2008	JROD	2008/03/31			jRod	11.2130	11.2080	(0.045)	0.0000	0.0000	0
14/01/2008	JROD	2008/04/30			jRod	10.9940	10.9940	-	0.0000	0.0000	0
14/01/2008	JROD	2008/05/30			jRod	11.2170	11.2160	(0.009)	0.0000	0.0000	0
14/01/2008	JROD	2008/06/30			jRod	11.3650	11.3570	(0.070)	0.0000	0.0000	0
14/01/2008	JROD	2008/07/31			jRod	11.1460	11.1360	(0.090)	0.0000	0.0000	0
14/01/2008	OTH1	2008/02/07			Index Future	255.8620	257.2810	0.555	0.0000	0.0000	0
14/01/2008	OTH1	2008/05/02			Index Future	262.5380	269.9930	2.840	0.0000	0.0000	0
14/01/2008	OTH1	2008/08/07			Index Future	270.6540	272.1810	0.564	0.0000	0.0000	0
14/01/2008	OTH1	2008/11/06			Index Future	277.8470	279.3890	0.555	0.0000	0.0000	12
14/01/2008	R153	2008/02/07			Bond Future	9.2510	9.1900	(0.659)	0.0000	0.0000	8,063
14/01/2008	R153	2008/02/07	8.25	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
14/01/2008	R153	2008/02/07	8.25	Put	Option on Bond Future	2,376.0000	2,233.0000	(6.019)	0	0	0
14/01/2008	R153	2008/02/07	7.75	Put	Option on Bond Future	3,588.0000	3,445.0000	(3.986)	0	0	0
14/01/2008	R153	2008/02/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/01/2008	R153	2008/02/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/01/2008	R153	2008/02/07	8.00	Put	Option on Bond Future	2,980.0000	2,837.0000	(4.799)	0	0	0
14/01/2008	R153	2008/05/02			Bond Future	9.0390	8.9480	(1.007)	0.0000	0.0000	0

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14/01/2008	R153	2008/05/02	9.00	Call	Option on Bond Future	604.0000	694.0000	14.901	0	0	0
14/01/2008	R153	2008/05/02	9.00	Put	Option on Bond Future	688.0000	582.0000	(15.407)	0	0	0
14/01/2008	R153	2008/08/07			Bond Future	8.7920	8.6590	(1.513)	0.0000	0.0000	0
14/01/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	513.0000	614.0000	19.688	0	0	0
14/01/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	1,080.0000	923.0000	(14.537)	0	0	0
14/01/2008	R157	2008/02/07			Bond Future	8.3890	8.3170	(0.858)	0.0000	0.0000	9,048
14/01/2008	R157	2008/02/07	7.25	Put	Option on Bond Future	7,725.0000	7,254.0000	(6.097)	0	0	0
14/01/2008	R157	2008/02/07	7.50	Call	Option on Bond Future	2.0000	3.0000	50.000	0	0	0
14/01/2008	R157	2008/02/07	7.50	Put	Option on Bond Future	5,980.0000	5,509.0000	(7.876)	0	0	0
14/01/2008	R157	2008/02/07	8.50	Call	Option on Bond Future	1,346.0000	1,609.0000	19.539	0	0	0
14/01/2008	R157	2008/02/07	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/01/2008	R157	2008/02/07	8.50	Put	Option on Bond Future	624.0000	417.0000	(33.173)	0	0	250
14/01/2008	R157	2008/02/07	7.75	Call	Option on Bond Future	24.0000	31.0000	29.167	0	0	0
14/01/2008	R157	2008/02/07	7.75	Put	Option on Bond Future	4,285.0000	3,820.0000	(10.852)	0	0	0
14/01/2008	R157	2008/02/07	8.25	Call	Option on Bond Future	540.0000	671.0000	24.259	0	0	250
14/01/2008	R157	2008/02/07	8.25	Put	Option on Bond Future	1,451.0000	1,111.0000	(23.432)	0	0	0
14/01/2008	R157	2008/05/02			Bond Future	8.2690	8.1870	(0.992)	0.0000	0.0000	0
14/01/2008	R157	2008/05/02	8.50	Call	Option on Bond Future	2,687.0000	3,007.0000	11.909	0	0	0
14/01/2008	R157	2008/05/02	8.50	Put	Option on Bond Future	1,218.0000	1,012.0000	(16.913)	0	0	2,000
14/01/2008	R157	2008/05/02	8.75	Call	Option on Bond Future	3,783.0000	4,165.0000	10.098	0	0	0
14/01/2008	R157	2008/05/02	8.75	Put	Option on Bond Future	750.0000	606.0000	(19.200)	0	0	0
14/01/2008	R157	2008/08/07			Bond Future	8.1430	8.0490	(1.154)	0.0000	0.0000	2,500
14/01/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	2,051.0000	2,310.0000	12.628	0	0	0
14/01/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	2,950.0000	2,619.0000	(11.220)	0	0	0
14/01/2008	R186	2008/02/07			Bond Future	8.0520	7.9870	(0.807)	0.0000	0.0000	0
14/01/2008	R186	2008/02/07	7.25	Put	Option on Bond Future	9,590.0000	8,853.0000	(7.685)	0	0	0
14/01/2008	R186	2008/02/07	7.50	Put	Option on Bond Future	6,545.0000	5,822.0000	(11.047)	0	0	0
14/01/2008	R186	2008/02/07	7.25	Call	Option on Bond Future	5.0000	6.0000	20.000	0	0	0
14/01/2008	R186	2008/02/07	7.50	Call	Option on Bond Future	64.0000	78.0000	21.875	0	0	0
14/01/2008	R186	2008/02/07	7.75	Put	Option on Bond Future	3,853.0000	3,205.0000	(16.818)	0	0	0
14/01/2008	R186	2008/02/07	7.75	Call	Option on Bond Future	369.0000	459.0000	24.390	0	0	0

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14/01/2008	R186	2008/05/02			Bond Future	7.9740	7.9040	(0.878)	0.0000	0.0000	0
14/01/2008	R186	2008/05/02	8.00	Put	Option on Bond Future	2,988.0000	2,585.0000	(13.487)	0	0	0
14/01/2008	R186	2008/05/02	8.00	Call	Option on Bond Future	3,282.0000	3,677.0000	12.035	0	0	0
14/01/2008	R186	2008/08/07			Bond Future	7.8960	7.8180	(0.988)	0.0000	0.0000	0
14/01/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	3,608.0000	3,998.0000	10.809	0	0	0
14/01/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	5,285.0000	4,784.0000	(9.480)	0	0	0
14/01/2008	R196	2008/02/07			Bond Future	10.0400	9.9920	(0.478)	0.0000	0.0000	0
14/01/2008	R196	2008/02/07	8.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/01/2008	R196	2008/02/07	8.75	Put	Option on Bond Future	1,262.0000	1,216.0000	(3.645)	0	0	0
14/01/2008	R196	2008/02/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/01/2008	R196	2008/02/07	8.50	Put	Option on Bond Future	1,509.0000	1,463.0000	(3.048)	0	0	0
14/01/2008	R196	2008/02/07	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/01/2008	R196	2008/02/07	8.25	Put	Option on Bond Future	1,758.0000	1,711.0000	(2.673)	0	0	0
14/01/2008	R196	2008/05/02			Bond Future	9.6500	9.5620	(0.912)	0.0000	0.0000	0
14/01/2008	R196	2008/05/02	9.00	Put	Option on Bond Future	586.0000	532.0000	(9.215)	0	0	0
14/01/2008	R196	2008/05/02	9.00	Call	Option on Bond Future	84.0000	98.0000	16.667	0	0	0
14/01/2008	R196	2008/08/07			Bond Future	9.1830	9.0730	(1.198)	0.0000	0.0000	0
14/01/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	1,703.0000	1,661.0000	(2.466)	0	0	0
14/01/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	1,473.0000	1,490.0000	1.154	0	0	0
14/01/2008	R201	2008/02/07			Bond Future	8.4380	8.3650	(0.865)	0.0000	0.0000	0
14/01/2008	R201	2008/02/07	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/01/2008	R201	2008/02/07	7.50	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
14/01/2008	R201	2008/02/07	7.50	Put	Option on Bond Future	5,009.0000	4,630.0000	(7.566)	0	0	0
14/01/2008	R201	2008/02/07	7.75	Put	Option on Bond Future	3,655.0000	3,280.0000	(10.260)	0	0	0
14/01/2008	R201	2008/02/07	7.25	Put	Option on Bond Future	6,395.0000	6,016.0000	(5.927)	0	0	0
14/01/2008	R201	2008/02/07	7.75	Call	Option on Bond Future	12.0000	15.0000	25.000	0	0	0
14/01/2008	R201	2008/05/02			Bond Future	8.3140	8.2290	(1.022)	0.0000	0.0000	0
14/01/2008	R201	2008/05/02	8.50	Call	Option on Bond Future	1,978.0000	2,233.0000	12.892	0	0	0
14/01/2008	R201	2008/05/02	8.50	Put	Option on Bond Future	1,037.0000	859.0000	(17.165)	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
14/01/2008	R201	2008/08/07			Bond Future	8.1850	8.0850	(1.222)	0.0000	0.0000	0
14/01/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	1,509.0000	1,721.0000	14.049	0	0	0
14/01/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	2,433.0000	2,147.0000	(11.755)	0	0	0
14/01/2008	R203	2008/02/07			Bond Future	8.2540	8.1800	(0.897)	0.0000	0.0000	0
14/01/2008	R203	2008/02/07	7.50	Put	Option on Bond Future	5,099.0000	4,615.0000	(9.492)	0	0	0
14/01/2008	R203	2008/02/07	7.50	Call	Option on Bond Future	8.0000	10.0000	25.000	0	0	0
14/01/2008	R203	2008/05/02			Bond Future	8.1520	8.0690	(1.018)	0.0000	0.0000	0
14/01/2008	R203	2008/05/02	8.25	Call	Option on Bond Future	1,847.0000	2,152.0000	16.513	0	0	0
14/01/2008	R203	2008/05/02	8.25	Put	Option on Bond Future	1,214.0000	979.0000	(19.357)	0	0	0
14/01/2008	R203	2008/08/07			Bond Future	8.0440	7.9510	(1.156)	0.0000	0.0000	0
14/01/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	818.0000	1,017.0000	24.328	0	0	0
14/01/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	2,728.0000	2,328.0000	(14.663)	0	0	0
14/01/2008	R204	2008/02/07			Bond Future	8.2470	8.1730	(0.897)	0.0000	0.0000	3,331
14/01/2008	R204	2008/02/07	7.50	Call	Option on Bond Future	48.0000	54.0000	12.500	0	0	0
14/01/2008	R204	2008/02/07	7.50	Put	Option on Bond Future	5,467.0000	4,954.0000	(9.384)	0	0	0
14/01/2008	R204	2008/05/02			Bond Future	8.1530	8.0710	(1.006)	0.0000	0.0000	0
14/01/2008	R204	2008/05/02	8.25	Put	Option on Bond Future	1,305.0000	1,055.0000	(19.157)	0	0	0
14/01/2008	R204	2008/05/02	8.25	Call	Option on Bond Future	1,978.0000	2,302.0000	16.380	0	0	0
14/01/2008	R204	2008/08/07			Bond Future	8.0570	7.9650	(1.142)	0.0000	0.0000	0
14/01/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	694.0000	891.0000	28.386	0	0	0
14/01/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	2,848.0000	2,405.0000	(15.555)	0	0	0
14/01/2008	R206	2008/02/07			Bond Future	8.5370	8.4640	(0.855)	0.0000	0.0000	0
14/01/2008	R206	2008/02/07	7.75	Call	Option on Bond Future	4.0000	5.0000	25.000	0	0	0
14/01/2008	R206	2008/02/07	7.75	Put	Option on Bond Future	3,579.0000	3,255.0000	(9.053)	0	0	0
14/01/2008	R206	2008/05/02			Bond Future	8.4100	8.3230	(1.034)	0.0000	0.0000	0
14/01/2008	R206	2008/05/02	8.25	Call	Option on Bond Future	750.0000	899.0000	19.867	0	0	0
14/01/2008	R206	2008/05/02	8.25	Put	Option on Bond Future	1,448.0000	1,218.0000	(15.884)	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
14/01/2008	R206	2008/08/07			Bond Future	8.2740	8.1700	(1.257)	0.0000	0.0000	0
14/01/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	967.0000	1,136.0000	17.477	0	0	0
14/01/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	2,130.0000	1,859.0000	(12.723)	0	0	0
14/01/2008	R207	2008/02/07			Bond Future	8.2300	8.1550	(0.911)	0.0000	0.0000	0
14/01/2008	R207	2008/02/07	7.50	Call	Option on Bond Future	6.0000	7.0000	16.667	0	0	0
14/01/2008	R207	2008/02/07	7.50	Put	Option on Bond Future	5,414.0000	4,879.0000	(9.882)	0	0	0
14/01/2008	R207	2008/05/02			Bond Future	8.1440	8.0630	(0.995)	0.0000	0.0000	0
14/01/2008	R207	2008/05/02	8.25	Put	Option on Bond Future	1,305.0000	1,057.0000	(19.004)	0	0	0
14/01/2008	R207	2008/05/02	8.25	Call	Option on Bond Future	2,056.0000	2,386.0000	16.051	0	0	0
14/01/2008	R207	2008/08/07			Bond Future	8.0550	7.9650	(1.117)	0.0000	0.0000	0
14/01/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	1,244.0000	1,554.0000	24.920	0	0	0
14/01/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	1,635.0000	1,304.0000	(20.245)	0	0	0
14/01/2008	R209	2008/02/07			Bond Future	7.7660	7.7000	(0.850)	0.0000	0.0000	6,590
14/01/2008	R209	2008/02/07	7.00	Put	Option on Bond Future	8,069.0000	7,421.0000	(8.031)	0	0	0
14/01/2008	R209	2008/02/07	7.00	Call	Option on Bond Future	4.0000	5.0000	25.000	0	0	0
14/01/2008	R209	2008/05/02			Bond Future	7.7000	7.6310	(0.896)	0.0000	0.0000	0
14/01/2008	R209	2008/05/02	7.75	Put	Option on Bond Future	2,148.0000	1,821.0000	(15.223)	0	0	0
14/01/2008	R209	2008/05/02	7.75	Call	Option on Bond Future	2,640.0000	2,999.0000	13.598	0	0	0
14/01/2008	R209	2008/08/07			Bond Future	7.6340	7.5590	(0.982)	0.0000	0.0000	0
14/01/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	1,948.0000	2,458.0000	26.181	0	0	0
14/01/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	803.0000	559.0000	(30.386)	0	0	0
14/01/2008	TRT1	2008/02/07			Index Future	259.6530	260.6980	0.402	0.0000	0.0000	0
14/01/2008	TRT1	2008/05/02			Index Future	266.4280	267.4980	0.402	0.0000	0.0000	0
14/01/2008	TRT1	2008/08/07			Index Future	274.6190	275.7140	0.399	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
14/01/2008	TRT1 2008/11/06			Index Future	281.9630	283.0990	0.403	0.0000	0.0000	400
Grand Total:										112,334