

Derivatives High/Low Report

High/Low for 22/01/2008

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
22/01/2008	\$ / R 2008/03/17			Currency Future	7.2863	7.2540	(0.443)	7.4300	0.0000	57,353
22/01/2008	\$ / R 2008/06/13			Currency Future	7.4364	7.4084	(0.377)	7.5700	0.0000	20,881
22/01/2008	\$ / R 2008/09/15			Currency Future	7.5948	7.5707	(0.317)	7.7400	0.0000	5,584
22/01/2008	£ / R 2008/03/17			Currency Future	14.1471	14.1222	(0.176)	14.3100	0.0000	1,037
22/01/2008	£ / R 2008/06/13			Currency Future	14.3727	14.3480	(0.172)	0.0000	0.0000	1,255
22/01/2008	£ / R 2008/09/15			Currency Future	14.6044	14.5787	(0.176)	14.7900	0.0000	242
22/01/2008	€ / R 2008/03/17			Currency Future	10.5497	10.5540	0.041	0.0000	0.0000	1,752
22/01/2008	€ / R 2008/06/13			Currency Future	10.7448	10.7507	0.055	0.0000	0.0000	1,141
22/01/2008	€ / R 2008/09/15			Currency Future	10.9434	10.9531	0.089	11.1400	0.0000	2,605
22/01/2008	ALBI 2008/02/07			Index Future	259.8710	260.2850	0.159	0.0000	0.0000	594
22/01/2008	ALBI 2008/02/07	254.00	Call	Index Future	58,881.0000	62,939.0000	6.892	0	0	0
22/01/2008	ALBI 2008/02/07	254.00	Put	Index Future	171.0000	89.0000	(47.953)	0	0	0
22/01/2008	ALBI 2008/05/02			Index Future	269.5720	267.1150	(0.911)	0.0000	0.0000	0
22/01/2008	ALBI 2008/05/02	265.00	Call	Index Future	56,748.0000	39,757.0000	(29.941)	0	0	0
22/01/2008	ALBI 2008/05/02	265.00	Put	Index Future	11,028.0000	18,607.0000	68.725	0	0	0

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22/01/2008	ALBI	2008/08/07			Index Future	277.7300	275.2000	(0.911)	0.0000	0.0000	0
22/01/2008	ALBI	2008/08/07	265.00	Put	Index Future	4,849.0000	7,889.0000	62.693	0	0	0
22/01/2008	ALBI	2008/08/07	265.00	Call	Index Future	132,149.0000	109,889.0000	(16.845)	0	0	0
22/01/2008	ALBI	2008/11/06			Index Future	285.3890	282.8160	(0.902)	0.0000	0.0000	0
22/01/2008	ALBI	2008/11/06	265.00	Put	Index Future	2,450.0000	3,886.0000	58.612	0	0	0
22/01/2008	ALBI	2008/11/06	265.00	Call	Index Future	206,340.0000	182,046.0000	(11.774)	0	0	0
22/01/2008	CRD1	2008/02/07			Index Future	111.9130	112.0180	0.094	0.0000	0.0000	0
22/01/2008	CRD1	2008/05/02			Index Future	114.7720	114.8780	0.092	0.0000	0.0000	0
22/01/2008	CRD1	2008/08/07			Index Future	121.0270	120.2940	(0.606)	0.0000	0.0000	0
22/01/2008	CRD1	2008/11/06			Index Future	121.4050	121.5190	0.094	0.0000	0.0000	8
22/01/2008	GOVI	2008/02/07			jGovi	261.3095	261.6860	0.144	0.0000	0.0000	7
22/01/2008	GOVI	2008/02/07	265.00	Call	jGovi	434.0000	567.0000	30.645	0	0	0
22/01/2008	GOVI	2008/02/07	265.00	Put	jGovi	37,339.0000	33,707.0000	(9.727)	0	0	0
22/01/2008	GOVI	2008/05/02			jGovi	268.4515	268.8375	0.144	0.0000	0.0000	2
22/01/2008	GOVI	2008/05/02	264.00	Call	jGovi	55,766.0000	58,550.0000	4.992	0	0	0
22/01/2008	GOVI	2008/05/02	264.00	Put	jGovi	11,251.0000	10,175.0000	(9.564)	0	0	0
22/01/2008	GOVI	2008/08/07			jGovi	275.8325	276.2300	0.144	0.0000	0.0000	0
22/01/2008	GOVI	2008/08/07	274.00	Call	jGovi	50,309.0000	52,541.0000	4.437	0	0	0
22/01/2008	GOVI	2008/08/07	274.00	Put	jGovi	31,984.0000	30,241.0000	(5.450)	0	0	0
22/01/2008	GOVI	2008/11/06			jGovi	283.4725	283.8820	0.144	0.0000	0.0000	60
22/01/2008	GOVI	2008/11/06	274.00	Put	jGovi	15,938.0000	15,010.0000	(5.823)	0	0	0
22/01/2008	GOVI	2008/11/06	274.00	Call	jGovi	110,663.0000	113,830.0000	2.862	0	0	0
22/01/2008	ILBI	2008/02/07			Index Future	298.8320	299.1760	0.115	0.0000	0.0000	0

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22/01/2008	J153	2010/08/31			jSwap	10.6290	10.5580	(0.668)	0.0000	0.0000	0
22/01/2008	J157	2015/09/15			jSwap	9.7230	9.7180	(0.051)	0.0000	0.0000	0
22/01/2008	J186	2026/12/21			jSwap	8.8290	8.8300	0.011	0.0000	0.0000	0
22/01/2008	J201	2014/12/22			jSwap	9.7640	9.7540	(0.102)	0.0000	0.0000	0
22/01/2008	J203	2017/09/15			jSwap	9.5700	9.5720	0.021	0.0000	0.0000	0
22/01/2008	J204	2018/12/21			jSwap	9.4340	9.4390	0.053	0.0000	0.0000	0
22/01/2008	J207	2020/01/15			jSwap	9.3030	9.3090	0.064	0.0000	0.0000	0
22/01/2008	JBAR	2005/12/21			jBar	11.3670	11.3670	-	0.0000	0.0000	0
22/01/2008	JFRA	2008/02/07			jFra	11.3990	11.3520	(0.412)	0.0000	0.0000	0
22/01/2008	JFRA	2008/02/07	7.50	Call	Option on jFra	10,601.0000	10,368.0000	(2.198)	0	0	0
22/01/2008	JFRA	2008/02/07	7.50	Put	Option on jFra	1,111.0000	1,059.0000	(4.680)	0	0	0
22/01/2008	JFRA	2008/05/02			jFra	11.3710	11.2590	(0.985)	0.0000	0.0000	0
22/01/2008	JFRA	2008/05/02	10.25	Call	Option on jFra	12,035.0000	11,833.0000	(1.678)	0	0	0
22/01/2008	JFRA	2008/05/02	10.25	Put	Option on jFra	9,149.0000	9,228.0000	0.863	0	0	0
22/01/2008	JFRA	2008/08/07			jFra	11.2050	11.1180	(0.776)	0.0000	0.0000	0
22/01/2008	JFRA	2008/08/07	10.25	Call	Option on jFra	15,898.0000	15,752.0000	(0.918)	0	0	0
22/01/2008	JFRA	2008/08/07	10.25	Put	Option on jFra	13,582.0000	13,646.0000	0.471	0	0	0
22/01/2008	JFRA	2008/11/06			jFra	11.0070	10.9220	(0.772)	0.0000	0.0000	0
22/01/2008	JFRA	2008/11/06	10.25	Put	Option on jFra	16,859.0000	16,930.0000	0.421	0	0	0
22/01/2008	JFRA	2008/11/06	10.25	Call	Option on jFra	18,696.0000	18,561.0000	(0.722)	0	0	0
22/01/2008	JFRA	2009/02/05			jFra	10.6290	10.5760	(0.499)	0.0000	0.0000	0
22/01/2008	JFRA	2009/02/05	10.00	Call	Option on jFra	21,135.0000	21,044.0000	(0.431)	0	0	0
22/01/2008	JFRA	2009/02/05	10.00	Put	Option on jFra	19,607.0000	19,645.0000	0.194	0	0	0

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22/01/2008	JFRA	2009/05/07			jFra	10.2890	10.1920	(0.943)	0.0000	0.0000	0
22/01/2008	JFRA	2009/08/06			jFra	9.9300	9.9010	(0.292)	0.0000	0.0000	0
22/01/2008	JFRA	2009/08/06	10.00	Call	Option on jFra	24,687.0000	24,630.0000	(0.231)	0	0	0
22/01/2008	JFRA	2009/08/06	10.00	Put	Option on jFra	24,857.0000	24,871.0000	0.056	0	0	0
22/01/2008	JFRA	2009/11/05			jFra	9.7030	9.6310	(0.742)	0.0000	0.0000	0
22/01/2008	JN02	2008/02/07			jNote	10.7270	10.6530	(0.690)	0.0000	0.0000	0
22/01/2008	JN02	2008/02/07	9.00	Call	Option on jNote	30,559.0000	29,273.0000	(4.208)	0	0	0
22/01/2008	JN02	2008/02/07	9.00	Put	Option on jNote	6.0000	7.0000	16.667	0	0	0
22/01/2008	JN02	2008/05/02			jNote	10.5170	10.4350	(0.780)	0.0000	0.0000	0
22/01/2008	JN02	2008/05/02	10.00	Put	Option on jNote	5,961.0000	6,428.0000	7.834	0	0	0
22/01/2008	JN02	2008/05/02	10.00	Call	Option on jNote	16,759.0000	15,778.0000	(5.854)	0	0	0
22/01/2008	JN02	2008/08/07			jNote	10.2670	10.1830	(0.818)	0.0000	0.0000	0
22/01/2008	JN05	2008/02/07			jNote	9.8580	9.8260	(0.325)	0.0000	0.0000	0
22/01/2008	JN05	2008/02/07	9.00	Call	Option on jNote	33,266.0000	32,068.0000	(3.601)	0	0	0
22/01/2008	JN05	2008/02/07	9.00	Put	Option on jNote	2.0000	3.0000	50.000	0	0	0
22/01/2008	JN05	2008/05/02			jNote	9.7280	9.6990	(0.298)	0.0000	0.0000	0
22/01/2008	JN05	2008/05/02	9.50	Put	Option on jNote	6,122.0000	6,472.0000	5.717	0	0	0
22/01/2008	JN05	2008/05/02	9.50	Call	Option on jNote	16,458.0000	15,700.0000	(4.606)	0	0	0
22/01/2008	JN05	2008/08/07			jNote	9.5760	9.5560	(0.209)	0.0000	0.0000	0
22/01/2008	JN10	2008/02/07			jNote	9.3660	9.3660	-	0.0000	0.0000	0
22/01/2008	JN10	2008/02/07	9.00	Call	Option on jNote	23,314.0000	23,322.0000	0.034	0	0	0
22/01/2008	JN10	2008/02/07	9.00	Put	Option on jNote	55.0000	44.0000	(20.000)	0	0	0
22/01/2008	JN10	2008/05/02			jNote	9.2710	9.2740	0.032	0.0000	0.0000	0
22/01/2008	JN10	2008/05/02	9.00	Call	Option on jNote	22,351.0000	22,476.0000	0.559	0	0	0

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22/01/2008	JN10	2008/05/02	9.00	Put	Option on jNote	3,652.0000	3,561.0000	(2.492)	0	0	0
22/01/2008	JN10	2008/08/07			jNote	9.1630	9.1720	0.098	0.0000	0.0000	0
22/01/2008	JROD	2008/01/31			jRod	10.4980	10.4950	(0.029)	0.0000	0.0000	0
22/01/2008	JROD	2008/02/29			jRod	10.8120	10.8000	(0.111)	0.0000	0.0000	0
22/01/2008	JROD	2008/03/31			jRod	11.1420	11.1250	(0.153)	0.0000	0.0000	0
22/01/2008	JROD	2008/04/30			jRod	10.9650	10.9620	(0.027)	0.0000	0.0000	0
22/01/2008	JROD	2008/05/30			jRod	11.1910	11.2030	0.107	0.0000	0.0000	0
22/01/2008	JROD	2008/06/30			jRod	11.3350	11.3700	0.309	0.0000	0.0000	0
22/01/2008	JROD	2008/07/31			jRod	11.1210	11.1600	0.351	0.0000	0.0000	0
22/01/2008	OTH1	2008/02/07			Index Future	253.2660	253.8970	0.249	0.0000	0.0000	0
22/01/2008	OTH1	2008/05/02			Index Future	259.7350	260.3820	0.249	0.0000	0.0000	0
22/01/2008	OTH1	2008/08/07			Index Future	272.3230	268.1800	(1.521)	0.0000	0.0000	0
22/01/2008	OTH1	2008/11/06			Index Future	274.7460	275.4320	0.250	0.0000	0.0000	12
22/01/2008	R153	2008/02/07			Bond Future	9.3900	9.3800	(0.106)	0.0000	0.0000	8,063
22/01/2008	R153	2008/02/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/01/2008	R153	2008/02/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/01/2008	R153	2008/02/07	8.00	Put	Option on Bond Future	3,304.0000	3,281.0000	(0.696)	0	0	0
22/01/2008	R153	2008/02/07	7.75	Put	Option on Bond Future	3,912.0000	3,889.0000	(0.588)	0	0	0
22/01/2008	R153	2008/02/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/01/2008	R153	2008/02/07	8.25	Put	Option on Bond Future	2,701.0000	2,677.0000	(0.889)	0	0	0
22/01/2008	R153	2008/05/02			Bond Future	9.1480	9.1380	(0.109)	0.0000	0.0000	0

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22/01/2008	R153	2008/05/02	9.00	Put	Option on Bond Future	787.0000	772.0000	(1.906)	0	0	0
22/01/2008	R153	2008/05/02	9.00	Call	Option on Bond Future	468.0000	475.0000	1.496	0	0	0
22/01/2008	R153	2008/08/07			Bond Future	8.8590	8.8490	(0.113)	0.0000	0.0000	1,290
22/01/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	1,143.0000	1,129.0000	(1.225)	0	0	0
22/01/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	447.0000	452.0000	1.119	0	0	0
22/01/2008	R157	2008/02/07			Bond Future	8.5270	8.5070	(0.235)	8.6000	0.0000	9,098
22/01/2008	R157	2008/02/07	8.50	Call	Option on Bond Future	660.0000	700.0000	6.061	0	0	0
22/01/2008	R157	2008/02/07	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/01/2008	R157	2008/02/07	7.50	Put	Option on Bond Future	6,874.0000	6,745.0000	(1.877)	0	0	0
22/01/2008	R157	2008/02/07	8.50	Put	Option on Bond Future	835.0000	745.0000	(10.778)	0	0	250
22/01/2008	R157	2008/02/07	7.75	Put	Option on Bond Future	5,157.0000	5,028.0000	(2.501)	0	0	0
22/01/2008	R157	2008/02/07	7.25	Put	Option on Bond Future	8,621.0000	8,492.0000	(1.496)	0	0	0
22/01/2008	R157	2008/02/07	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/01/2008	R157	2008/02/07	7.75	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
22/01/2008	R157	2008/02/07	8.25	Put	Option on Bond Future	1,964.0000	1,843.0000	(6.161)	0	0	0
22/01/2008	R157	2008/02/07	8.25	Call	Option on Bond Future	157.0000	165.0000	5.096	0	0	250
22/01/2008	R157	2008/05/02			Bond Future	8.3970	8.3770	(0.238)	0.0000	0.0000	0
22/01/2008	R157	2008/05/02	8.50	Call	Option on Bond Future	2,116.0000	2,180.0000	3.025	0	0	0
22/01/2008	R157	2008/05/02	8.75	Put	Option on Bond Future	905.0000	859.0000	(5.083)	0	0	0
22/01/2008	R157	2008/05/02	8.75	Call	Option on Bond Future	3,122.0000	3,203.0000	2.594	0	0	0
22/01/2008	R157	2008/05/02	8.50	Put	Option on Bond Future	1,464.0000	1,401.0000	(4.303)	0	0	2,000
22/01/2008	R157	2008/08/07			Bond Future	8.2590	8.2390	(0.242)	0.0000	0.0000	2,500
22/01/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	3,305.0000	3,226.0000	(2.390)	0	0	0
22/01/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	1,683.0000	1,728.0000	2.674	0	0	0
22/01/2008	R186	2008/02/07			Bond Future	8.1870	8.1370	(0.611)	0.0000	0.0000	0
22/01/2008	R186	2008/02/07	7.75	Put	Option on Bond Future	5,055.0000	4,520.0000	(10.584)	0	0	0
22/01/2008	R186	2008/02/07	7.75	Call	Option on Bond Future	59.0000	81.0000	37.288	0	0	0
22/01/2008	R186	2008/02/07	7.50	Put	Option on Bond Future	7,995.0000	7,440.0000	(6.942)	0	0	0
22/01/2008	R186	2008/02/07	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/01/2008	R186	2008/02/07	7.25	Put	Option on Bond Future	11,096.0000	10,540.0000	(5.011)	0	0	0
22/01/2008	R186	2008/02/07	7.50	Call	Option on Bond Future	3.0000	4.0000	33.333	0	0	0

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22/01/2008	R186	2008/05/02			Bond Future	8.1040	8.0540	(0.617)	0.0000	0.0000	0
22/01/2008	R186	2008/05/02	8.00	Call	Option on Bond Future	2,426.0000	2,671.0000	10.099	0	0	0
22/01/2008	R186	2008/05/02	8.00	Put	Option on Bond Future	3,593.0000	3,279.0000	(8.739)	0	0	0
22/01/2008	R186	2008/08/07			Bond Future	8.0180	7.9680	(0.624)	0.0000	0.0000	220
22/01/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	2,912.0000	3,134.0000	7.624	0	0	0
22/01/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	5,966.0000	5,626.0000	(5.699)	0	0	0
22/01/2008	R196	2008/02/07			Bond Future	10.2150	10.2120	(0.029)	0.0000	0.0000	0
22/01/2008	R196	2008/02/07	8.75	Put	Option on Bond Future	1,431.0000	1,429.0000	(0.140)	0	0	0
22/01/2008	R196	2008/02/07	8.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/01/2008	R196	2008/02/07	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/01/2008	R196	2008/02/07	8.50	Put	Option on Bond Future	1,679.0000	1,676.0000	(0.179)	0	0	0
22/01/2008	R196	2008/02/07	8.25	Put	Option on Bond Future	1,927.0000	1,924.0000	(0.156)	0	0	0
22/01/2008	R196	2008/02/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/01/2008	R196	2008/05/02			Bond Future	9.8140	9.8110	(0.031)	0.0000	0.0000	0
22/01/2008	R196	2008/05/02	9.00	Call	Option on Bond Future	52.0000	52.0000	-	0	0	0
22/01/2008	R196	2008/05/02	9.00	Put	Option on Bond Future	680.0000	678.0000	(0.294)	0	0	0
22/01/2008	R196	2008/08/07			Bond Future	9.3620	9.3600	(0.021)	0.0000	0.0000	0
22/01/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	1,389.0000	1,386.0000	(0.216)	0	0	0
22/01/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	1,714.0000	1,709.0000	(0.292)	0	0	0
22/01/2008	R201	2008/02/07			Bond Future	8.5750	8.5250	(0.583)	0.0000	0.0000	0
22/01/2008	R201	2008/02/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/01/2008	R201	2008/02/07	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/01/2008	R201	2008/02/07	7.50	Put	Option on Bond Future	5,715.0000	5,458.0000	(4.497)	0	0	0
22/01/2008	R201	2008/02/07	7.75	Put	Option on Bond Future	4,350.0000	4,093.0000	(5.908)	0	0	0
22/01/2008	R201	2008/02/07	7.25	Put	Option on Bond Future	7,102.0000	6,844.0000	(3.633)	0	0	0
22/01/2008	R201	2008/02/07	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/01/2008	R201	2008/05/02			Bond Future	8.4390	8.3890	(0.592)	0.0000	0.0000	0
22/01/2008	R201	2008/05/02	8.50	Put	Option on Bond Future	1,240.0000	1,121.0000	(9.597)	0	0	0
22/01/2008	R201	2008/05/02	8.50	Call	Option on Bond Future	1,548.0000	1,681.0000	8.592	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
22/01/2008	R201	2008/08/07			Bond Future	8.2950	8.2450	(0.603)	0.0000	0.0000	0
22/01/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	2,709.0000	2,555.0000	(5.685)	0	0	0
22/01/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	1,240.0000	1,333.0000	7.500	0	0	0
22/01/2008	R203	2008/02/07			Bond Future	8.3800	8.3500	(0.358)	0.0000	0.0000	0
22/01/2008	R203	2008/02/07	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/01/2008	R203	2008/02/07	7.50	Put	Option on Bond Future	5,910.0000	5,716.0000	(3.283)	0	0	0
22/01/2008	R203	2008/05/02			Bond Future	8.2690	8.2390	(0.363)	0.0000	0.0000	0
22/01/2008	R203	2008/05/02	8.25	Call	Option on Bond Future	1,375.0000	1,465.0000	6.545	0	0	0
22/01/2008	R203	2008/05/02	8.25	Put	Option on Bond Future	1,497.0000	1,394.0000	(6.880)	0	0	0
22/01/2008	R203	2008/08/07			Bond Future	8.1510	8.1210	(0.368)	0.0000	0.0000	0
22/01/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	587.0000	634.0000	8.007	0	0	0
22/01/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	3,180.0000	3,037.0000	(4.497)	0	0	0
22/01/2008	R204	2008/02/07			Bond Future	8.3730	8.3430	(0.358)	0.0000	0.0000	3,331
22/01/2008	R204	2008/02/07	7.50	Call	Option on Bond Future	4.0000	4.0000	-	0	0	0
22/01/2008	R204	2008/02/07	7.50	Put	Option on Bond Future	6,300.0000	6,092.0000	(3.302)	0	0	0
22/01/2008	R204	2008/05/02			Bond Future	8.2710	8.2410	(0.363)	0.0000	0.0000	0
22/01/2008	R204	2008/05/02	8.25	Call	Option on Bond Future	1,468.0000	1,564.0000	6.540	0	0	0
22/01/2008	R204	2008/05/02	8.25	Put	Option on Bond Future	1,613.0000	1,502.0000	(6.882)	0	0	0
22/01/2008	R204	2008/08/07			Bond Future	8.1650	8.1350	(0.367)	0.0000	0.0000	0
22/01/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	471.0000	516.0000	9.554	0	0	0
22/01/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	3,369.0000	3,208.0000	(4.779)	0	0	0
22/01/2008	R206	2008/02/07			Bond Future	8.6440	8.6040	(0.463)	0.0000	0.0000	0
22/01/2008	R206	2008/02/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/01/2008	R206	2008/02/07	7.75	Put	Option on Bond Future	4,049.0000	3,872.0000	(4.371)	0	0	0
22/01/2008	R206	2008/05/02			Bond Future	8.5030	8.4630	(0.470)	0.0000	0.0000	0
22/01/2008	R206	2008/05/02	8.25	Call	Option on Bond Future	556.0000	612.0000	10.072	0	0	0
22/01/2008	R206	2008/05/02	8.25	Put	Option on Bond Future	1,656.0000	1,539.0000	(7.065)	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
22/01/2008	R206	2008/08/07			Bond Future	8.3500	8.3100	(0.479)	0.0000	0.0000	0
22/01/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	817.0000	873.0000	6.854	0	0	0
22/01/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	2,299.0000	2,188.0000	(4.828)	0	0	0
22/01/2008	R207	2008/02/07			Bond Future	8.3550	8.3350	(0.239)	0.0000	0.0000	0
22/01/2008	R207	2008/02/07	7.50	Put	Option on Bond Future	6,295.0000	6,154.0000	(2.240)	0	0	0
22/01/2008	R207	2008/02/07	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/01/2008	R207	2008/05/02			Bond Future	8.2630	8.2430	(0.242)	0.0000	0.0000	0
22/01/2008	R207	2008/05/02	8.25	Call	Option on Bond Future	1,526.0000	1,589.0000	4.128	0	0	0
22/01/2008	R207	2008/05/02	8.25	Put	Option on Bond Future	1,617.0000	1,540.0000	(4.762)	0	0	0
22/01/2008	R207	2008/08/07			Bond Future	8.1650	8.1450	(0.245)	0.0000	0.0000	0
22/01/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	884.0000	935.0000	5.769	0	0	0
22/01/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	2,051.0000	1,961.0000	(4.388)	0	0	0
22/01/2008	R209	2008/02/07			Bond Future	7.9100	7.8600	(0.632)	0.0000	0.0000	6,590
22/01/2008	R209	2008/02/07	7.00	Put	Option on Bond Future	9,453.0000	8,975.0000	(5.057)	0	0	0
22/01/2008	R209	2008/02/07	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/01/2008	R209	2008/05/02			Bond Future	7.8410	7.7910	(0.638)	0.0000	0.0000	0
22/01/2008	R209	2008/05/02	7.75	Call	Option on Bond Future	1,844.0000	2,060.0000	11.714	0	0	0
22/01/2008	R209	2008/05/02	7.75	Put	Option on Bond Future	2,727.0000	2,459.0000	(9.828)	0	0	0
22/01/2008	R209	2008/08/07			Bond Future	7.7690	7.7190	(0.644)	0.0000	0.0000	0
22/01/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	1,164.0000	1,413.0000	21.392	0	0	0
22/01/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	1,350.0000	1,109.0000	(17.852)	0	0	0
22/01/2008	TRT1	2008/02/07			Index Future	258.0800	258.4590	0.147	0.0000	0.0000	0
22/01/2008	TRT1	2008/05/02			Index Future	264.6720	265.0600	0.147	0.0000	0.0000	0
22/01/2008	TRT1	2008/08/07			Index Future	275.6300	273.3580	(0.824)	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
22/01/2008	TRT1 2008/11/06			Index Future	279.9690	280.3810	0.147	0.0000	0.0000	400
Grand Total:										126,525