

# Derivatives High/Low Report

High/Low for 23/01/2008

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
23/01/2008	\$ / R 2008/03/17			Currency Future	7.2540	7.2237	(0.418)	7.2700	0.0000	57,269
23/01/2008	\$ / R 2008/06/13			Currency Future	7.4084	7.2237	(2.493)	7.4200	0.0000	20,831
23/01/2008	\$ / R 2008/09/15			Currency Future	7.5707	7.5433	(0.362)	7.5200	0.0000	4,584
23/01/2008	£ / R 2008/03/17			Currency Future	14.1222	14.0359	(0.611)	0.0000	0.0000	1,037
23/01/2008	£ / R 2008/06/13			Currency Future	14.3480	14.2563	(0.639)	14.3500	0.0000	1,275
23/01/2008	£ / R 2008/09/15			Currency Future	14.5787	14.4822	(0.662)	14.5700	0.0000	262
23/01/2008	€ / R 2008/03/17			Currency Future	10.5540	10.5079	(0.437)	0.0000	0.0000	1,752
23/01/2008	€ / R 2008/06/13			Currency Future	10.7507	10.7014	(0.459)	0.0000	0.0000	1,141
23/01/2008	€ / R 2008/09/15			Currency Future	10.9531	10.8987	(0.497)	10.9300	0.0000	2,905
23/01/2008	ALBI 2008/02/07			Index Future	260.2850	260.5660	0.108	0.0000	0.0000	594
23/01/2008	ALBI 2008/02/07	254.00	Call	Index Future	62,939.0000	65,709.0000	4.401	0	0	0
23/01/2008	ALBI 2008/02/07	254.00	Put	Index Future	89.0000	49.0000	(44.944)	0	0	0
23/01/2008	ALBI 2008/05/02			Index Future	267.1150	267.0750	(0.015)	0.0000	0.0000	0
23/01/2008	ALBI 2008/05/02	265.00	Put	Index Future	18,607.0000	18,625.0000	0.097	0	0	0
23/01/2008	ALBI 2008/05/02	265.00	Call	Index Future	39,757.0000	39,375.0000	(0.961)	0	0	0

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23/01/2008	ALBI	2008/08/07			Index Future	275.2000	275.1020	(0.036)	0.0000	0.0000	0
23/01/2008	ALBI	2008/08/07	265.00	Call	Index Future	109,889.0000	108,996.0000	(0.813)	0	0	0
23/01/2008	ALBI	2008/08/07	265.00	Put	Index Future	7,889.0000	7,976.0000	1.103	0	0	0
23/01/2008	ALBI	2008/11/06			Index Future	282.8160	282.6240	(0.068)	0.0000	0.0000	0
23/01/2008	ALBI	2008/11/06	265.00	Put	Index Future	3,886.0000	3,990.0000	2.676	0	0	0
23/01/2008	ALBI	2008/11/06	265.00	Call	Index Future	182,046.0000	180,230.0000	(0.998)	0	0	0
23/01/2008	CRD1	2008/02/07			Index Future	112.0180	112.2130	0.174	0.0000	0.0000	0
23/01/2008	CRD1	2008/05/02			Index Future	114.8780	115.0780	0.174	0.0000	0.0000	0
23/01/2008	CRD1	2008/08/07			Index Future	120.2940	120.3470	0.044	0.0000	0.0000	0
23/01/2008	CRD1	2008/11/06			Index Future	121.5190	121.7320	0.175	0.0000	0.0000	8
23/01/2008	GOVI	2008/02/07			jGovi	261.6860	262.0705	0.147	0.0000	0.0000	7
23/01/2008	GOVI	2008/02/07	265.00	Put	jGovi	33,707.0000	30,041.0000	(10.876)	0	0	0
23/01/2008	GOVI	2008/02/07	265.00	Call	jGovi	567.0000	746.0000	31.570	0	0	0
23/01/2008	GOVI	2008/05/02			jGovi	268.8375	269.2310	0.146	0.0000	0.0000	2
23/01/2008	GOVI	2008/05/02	264.00	Put	jGovi	10,175.0000	9,156.0000	(10.015)	0	0	0
23/01/2008	GOVI	2008/05/02	264.00	Call	jGovi	58,550.0000	61,466.0000	4.980	0	0	0
23/01/2008	GOVI	2008/08/07			jGovi	276.2300	276.6365	0.147	0.0000	0.0000	0
23/01/2008	GOVI	2008/08/07	274.00	Put	jGovi	30,241.0000	28,524.0000	(5.678)	0	0	0
23/01/2008	GOVI	2008/08/07	274.00	Call	jGovi	52,541.0000	54,889.0000	4.469	0	0	0
23/01/2008	GOVI	2008/11/06			jGovi	283.8820	284.3020	0.148	0.0000	0.0000	60
23/01/2008	GOVI	2008/11/06	274.00	Put	jGovi	15,010.0000	14,101.0000	(6.056)	0	0	0
23/01/2008	GOVI	2008/11/06	274.00	Call	jGovi	113,830.0000	117,121.0000	2.891	0	0	0
23/01/2008	ILBI	2008/02/07			Index Future	299.1760	299.2270	0.017	0.0000	0.0000	0

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23/01/2008	J153	2010/08/31			jSwap	10.5580	10.4710	(0.824)	0.0000	0.0000	0
23/01/2008	J157	2015/09/15			jSwap	9.7180	9.6350	(0.854)	0.0000	0.0000	0
23/01/2008	J186	2026/12/21			jSwap	8.8300	8.7430	(0.985)	0.0000	0.0000	0
23/01/2008	J201	2014/12/22			jSwap	9.7540	9.6570	(0.994)	0.0000	0.0000	0
23/01/2008	J203	2017/09/15			jSwap	9.5720	9.5190	(0.554)	0.0000	0.0000	0
23/01/2008	J204	2018/12/21			jSwap	9.4390	9.3880	(0.540)	0.0000	0.0000	0
23/01/2008	J207	2020/01/15			jSwap	9.3090	9.2570	(0.559)	0.0000	0.0000	0
23/01/2008	JBAR	2005/12/21			jBar	11.3670	11.3580	(0.079)	0.0000	0.0000	0
23/01/2008	JFRA	2008/02/07			jFra	11.3520	11.3320	(0.176)	0.0000	0.0000	0
23/01/2008	JFRA	2008/02/07	7.50	Put	Option on jFra	1,059.0000	986.0000	(6.893)	0	0	0
23/01/2008	JFRA	2008/02/07	7.50	Call	Option on jFra	10,368.0000	10,215.0000	(1.476)	0	0	0
23/01/2008	JFRA	2008/05/02			jFra	11.2590	11.1720	(0.773)	0.0000	0.0000	0
23/01/2008	JFRA	2008/05/02	10.25	Put	Option on jFra	9,228.0000	9,280.0000	0.564	0	0	0
23/01/2008	JFRA	2008/05/02	10.25	Call	Option on jFra	11,833.0000	11,663.0000	(1.437)	0	0	0
23/01/2008	JFRA	2008/08/07			jFra	11.1180	10.9930	(1.124)	0.0000	0.0000	0
23/01/2008	JFRA	2008/08/07	10.25	Call	Option on jFra	15,752.0000	15,559.0000	(1.225)	0	0	0
23/01/2008	JFRA	2008/08/07	10.25	Put	Option on jFra	13,646.0000	13,757.0000	0.813	0	0	0
23/01/2008	JFRA	2008/11/06			jFra	10.9220	10.7840	(1.264)	0.0000	0.0000	0
23/01/2008	JFRA	2008/11/06	10.25	Put	Option on jFra	16,930.0000	17,065.0000	0.797	0	0	0
23/01/2008	JFRA	2008/11/06	10.25	Call	Option on jFra	18,561.0000	18,362.0000	(1.072)	0	0	0
23/01/2008	JFRA	2009/02/05			jFra	10.5760	10.4280	(1.399)	0.0000	0.0000	0
23/01/2008	JFRA	2009/02/05	10.00	Put	Option on jFra	19,645.0000	19,798.0000	0.779	0	0	0
23/01/2008	JFRA	2009/02/05	10.00	Call	Option on jFra	21,044.0000	20,838.0000	(0.979)	0	0	0

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23/01/2008	JFRA	2009/05/07			jFra	10.1920	10.1030	(0.873)	0.0000	0.0000	0
23/01/2008	JFRA	2009/08/06			jFra	9.9010	9.8400	(0.616)	0.0000	0.0000	0
23/01/2008	JFRA	2009/08/06	10.00	Call	Option on jFra	24,630.0000	24,536.0000	(0.382)	0	0	0
23/01/2008	JFRA	2009/08/06	10.00	Put	Option on jFra	24,871.0000	24,926.0000	0.221	0	0	0
23/01/2008	JFRA	2009/11/05			jFra	9.6310	9.5650	(0.685)	0.0000	0.0000	0
23/01/2008	JN02	2008/02/07			jNote	10.6530	10.5600	(0.873)	0.0000	0.0000	0
23/01/2008	JN02	2008/02/07	9.00	Put	Option on jNote	7.0000	8.0000	14.286	0	0	0
23/01/2008	JN02	2008/02/07	9.00	Call	Option on jNote	29,273.0000	27,662.0000	(5.503)	0	0	0
23/01/2008	JN02	2008/05/02			jNote	10.4350	10.3280	(1.025)	0.0000	0.0000	0
23/01/2008	JN02	2008/05/02	10.00	Call	Option on jNote	15,778.0000	14,546.0000	(7.808)	0	0	0
23/01/2008	JN02	2008/05/02	10.00	Put	Option on jNote	6,428.0000	7,100.0000	10.454	0	0	0
23/01/2008	JN02	2008/08/07			jNote	10.1830	10.0710	(1.100)	0.0000	0.0000	0
23/01/2008	JN05	2008/02/07			jNote	9.8260	9.7170	(1.109)	0.0000	0.0000	0
23/01/2008	JN05	2008/02/07	9.00	Call	Option on jNote	32,068.0000	27,911.0000	(12.963)	0	0	0
23/01/2008	JN05	2008/02/07	9.00	Put	Option on jNote	3.0000	8.0000	166.667	0	0	0
23/01/2008	JN05	2008/05/02			jNote	9.6990	9.5880	(1.144)	0.0000	0.0000	0
23/01/2008	JN05	2008/05/02	9.50	Call	Option on jNote	15,700.0000	13,057.0000	(16.834)	0	0	0
23/01/2008	JN05	2008/05/02	9.50	Put	Option on jNote	6,472.0000	8,141.0000	25.788	0	0	0
23/01/2008	JN05	2008/08/07			jNote	9.5560	9.4470	(1.141)	0.0000	0.0000	0
23/01/2008	JN10	2008/02/07			jNote	9.3660	9.3190	(0.502)	0.0000	0.0000	0
23/01/2008	JN10	2008/02/07	9.00	Put	Option on jNote	44.0000	79.0000	79.545	0	0	0
23/01/2008	JN10	2008/02/07	9.00	Call	Option on jNote	23,322.0000	20,431.0000	(12.396)	0	0	0
23/01/2008	JN10	2008/05/02			jNote	9.2740	9.2260	(0.518)	0.0000	0.0000	0
23/01/2008	JN10	2008/05/02	9.00	Call	Option on jNote	22,476.0000	20,187.0000	(10.184)	0	0	0

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23/01/2008	JN10	2008/05/02	9.00	Put	Option on jNote	3,561.0000	4,293.0000	20.556	0	0	0
23/01/2008	JN10	2008/08/07			jNote	9.1720	9.1260	(0.502)	0.0000	0.0000	0
23/01/2008	JROD	2008/01/31			jRod	10.4950	10.4940	(0.010)	0.0000	0.0000	0
23/01/2008	JROD	2008/02/29			jRod	10.8000	10.7940	(0.056)	0.0000	0.0000	0
23/01/2008	JROD	2008/03/31			jRod	11.1250	11.1140	(0.099)	0.0000	0.0000	0
23/01/2008	JROD	2008/04/30			jRod	10.9620	10.9510	(0.100)	0.0000	0.0000	0
23/01/2008	JROD	2008/05/30			jRod	11.2030	11.1800	(0.205)	0.0000	0.0000	0
23/01/2008	JROD	2008/06/30			jRod	11.3700	11.3260	(0.387)	0.0000	0.0000	0
23/01/2008	JROD	2008/07/31			jRod	11.1600	11.1120	(0.430)	0.0000	0.0000	0
23/01/2008	OTH1	2008/02/07			Index Future	253.8970	253.6200	(0.109)	0.0000	0.0000	0
23/01/2008	OTH1	2008/05/02			Index Future	260.3820	260.0960	(0.110)	0.0000	0.0000	0
23/01/2008	OTH1	2008/08/07			Index Future	268.1800	267.5030	(0.252)	0.0000	0.0000	0
23/01/2008	OTH1	2008/11/06			Index Future	275.4320	275.1350	(0.108)	0.0000	0.0000	12
23/01/2008	R153	2008/02/07			Bond Future	9.3800	9.2900	(0.959)	0.0000	0.0000	8,063
23/01/2008	R153	2008/02/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/01/2008	R153	2008/02/07	8.25	Put	Option on Bond Future	2,677.0000	2,467.0000	(7.845)	0	0	0
23/01/2008	R153	2008/02/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/01/2008	R153	2008/02/07	8.00	Put	Option on Bond Future	3,281.0000	3,071.0000	(6.400)	0	0	0
23/01/2008	R153	2008/02/07	7.75	Put	Option on Bond Future	3,889.0000	3,679.0000	(5.400)	0	0	0
23/01/2008	R153	2008/02/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/01/2008	R153	2008/05/02			Bond Future	9.1380	9.0480	(0.985)	0.0000	0.0000	0

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23/01/2008	R153	2008/05/02	9.00	Call	Option on Bond Future	475.0000	559.0000	17.684	0	0	0
23/01/2008	R153	2008/05/02	9.00	Put	Option on Bond Future	772.0000	662.0000	(14.249)	0	0	0
23/01/2008	R153	2008/08/07			Bond Future	8.8490	8.7590	(1.017)	0.0000	0.0000	1,290
23/01/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	1,129.0000	1,019.0000	(9.743)	0	0	0
23/01/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	452.0000	516.0000	14.159	0	0	0
23/01/2008	R157	2008/02/07			Bond Future	8.5070	8.4470	(0.705)	0.0000	0.0000	9,098
23/01/2008	R157	2008/02/07	7.25	Put	Option on Bond Future	8,492.0000	8,103.0000	(4.581)	0	0	0
23/01/2008	R157	2008/02/07	8.25	Call	Option on Bond Future	165.0000	228.0000	38.182	0	0	250
23/01/2008	R157	2008/02/07	7.75	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
23/01/2008	R157	2008/02/07	7.75	Put	Option on Bond Future	5,028.0000	4,639.0000	(7.737)	0	0	0
23/01/2008	R157	2008/02/07	8.25	Put	Option on Bond Future	1,843.0000	1,516.0000	(17.743)	0	0	0
23/01/2008	R157	2008/02/07	7.50	Put	Option on Bond Future	6,745.0000	6,356.0000	(5.767)	0	0	0
23/01/2008	R157	2008/02/07	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/01/2008	R157	2008/02/07	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/01/2008	R157	2008/02/07	8.50	Put	Option on Bond Future	745.0000	542.0000	(27.248)	0	0	250
23/01/2008	R157	2008/02/07	8.50	Call	Option on Bond Future	700.0000	886.0000	26.571	0	0	0
23/01/2008	R157	2008/05/02			Bond Future	8.3770	8.3170	(0.716)	0.0000	0.0000	0
23/01/2008	R157	2008/05/02	8.75	Call	Option on Bond Future	3,203.0000	3,471.0000	8.367	0	0	0
23/01/2008	R157	2008/05/02	8.75	Put	Option on Bond Future	859.0000	744.0000	(13.388)	0	0	0
23/01/2008	R157	2008/05/02	8.50	Call	Option on Bond Future	2,180.0000	2,398.0000	10.000	0	0	0
23/01/2008	R157	2008/05/02	8.50	Put	Option on Bond Future	1,401.0000	1,237.0000	(11.706)	0	0	2,000
23/01/2008	R157	2008/08/07			Bond Future	8.2390	8.1790	(0.728)	0.0000	0.0000	2,500
23/01/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	3,226.0000	3,004.0000	(6.882)	0	0	0
23/01/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	1,728.0000	1,880.0000	8.796	0	0	0
23/01/2008	R186	2008/02/07			Bond Future	8.1370	8.1370	-	0.0000	0.0000	0
23/01/2008	R186	2008/02/07	7.75	Put	Option on Bond Future	4,520.0000	4,509.0000	(0.243)	0	0	0
23/01/2008	R186	2008/02/07	7.75	Call	Option on Bond Future	81.0000	69.0000	(14.815)	0	0	0
23/01/2008	R186	2008/02/07	7.25	Put	Option on Bond Future	10,540.0000	10,540.0000	-	0	0	0
23/01/2008	R186	2008/02/07	7.50	Call	Option on Bond Future	4.0000	3.0000	(25.000)	0	0	0
23/01/2008	R186	2008/02/07	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/01/2008	R186	2008/02/07	7.50	Put	Option on Bond Future	7,440.0000	7,439.0000	(0.013)	0	0	0

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23/01/2008	R186	2008/05/02			Bond Future	8.0540	8.0540	-	0.0000	0.0000	0
23/01/2008	R186	2008/05/02	8.00	Call	Option on Bond Future	2,671.0000	2,656.0000	(0.562)	0	0	0
23/01/2008	R186	2008/05/02	8.00	Put	Option on Bond Future	3,279.0000	3,264.0000	(0.457)	0	0	0
23/01/2008	R186	2008/08/07			Bond Future	7.9680	7.9680	-	0.0000	0.0000	220
23/01/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	3,134.0000	3,124.0000	(0.319)	0	0	0
23/01/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	5,626.0000	5,616.0000	(0.178)	0	0	0
23/01/2008	R196	2008/02/07			Bond Future	10.2120	10.2120	-	0.0000	0.0000	0
23/01/2008	R196	2008/02/07	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/01/2008	R196	2008/02/07	8.50	Put	Option on Bond Future	1,676.0000	1,676.0000	-	0	0	0
23/01/2008	R196	2008/02/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/01/2008	R196	2008/02/07	8.25	Put	Option on Bond Future	1,924.0000	1,924.0000	-	0	0	0
23/01/2008	R196	2008/02/07	8.75	Put	Option on Bond Future	1,429.0000	1,429.0000	-	0	0	0
23/01/2008	R196	2008/02/07	8.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/01/2008	R196	2008/05/02			Bond Future	9.8110	9.8110	-	0.0000	0.0000	0
23/01/2008	R196	2008/05/02	9.00	Call	Option on Bond Future	52.0000	51.0000	(1.923)	0	0	0
23/01/2008	R196	2008/05/02	9.00	Put	Option on Bond Future	678.0000	677.0000	(0.147)	0	0	0
23/01/2008	R196	2008/08/07			Bond Future	9.3600	9.3600	-	0.0000	0.0000	0
23/01/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	1,709.0000	1,705.0000	(0.234)	0	0	0
23/01/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	1,386.0000	1,382.0000	(0.289)	0	0	0
23/01/2008	R201	2008/02/07			Bond Future	8.5250	8.4750	(0.587)	0.0000	0.0000	0
23/01/2008	R201	2008/02/07	7.75	Put	Option on Bond Future	4,093.0000	3,836.0000	(6.279)	0	0	0
23/01/2008	R201	2008/02/07	7.75	Call	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
23/01/2008	R201	2008/02/07	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/01/2008	R201	2008/02/07	7.50	Put	Option on Bond Future	5,458.0000	5,200.0000	(4.727)	0	0	0
23/01/2008	R201	2008/02/07	7.25	Put	Option on Bond Future	6,844.0000	6,587.0000	(3.755)	0	0	0
23/01/2008	R201	2008/02/07	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/01/2008	R201	2008/05/02			Bond Future	8.3890	8.3390	(0.596)	0.0000	0.0000	0
23/01/2008	R201	2008/05/02	8.50	Call	Option on Bond Future	1,681.0000	1,823.0000	8.447	0	0	0
23/01/2008	R201	2008/05/02	8.50	Put	Option on Bond Future	1,121.0000	1,010.0000	(9.902)	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
23/01/2008	R201	2008/08/07			Bond Future	8.2450	8.1950	(0.606)	0.0000	0.0000	0
23/01/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	1,333.0000	1,432.0000	7.427	0	0	0
23/01/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	2,555.0000	2,406.0000	(5.832)	0	0	0
23/01/2008	R203	2008/02/07			Bond Future	8.3500	8.3100	(0.479)	0.0000	0.0000	0
23/01/2008	R203	2008/02/07	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/01/2008	R203	2008/02/07	7.50	Put	Option on Bond Future	5,716.0000	5,456.0000	(4.549)	0	0	0
23/01/2008	R203	2008/05/02			Bond Future	8.2390	8.1990	(0.485)	0.0000	0.0000	0
23/01/2008	R203	2008/05/02	8.25	Put	Option on Bond Future	1,394.0000	1,266.0000	(9.182)	0	0	0
23/01/2008	R203	2008/05/02	8.25	Call	Option on Bond Future	1,465.0000	1,594.0000	8.805	0	0	0
23/01/2008	R203	2008/08/07			Bond Future	8.1210	8.0810	(0.493)	0.0000	0.0000	0
23/01/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	634.0000	704.0000	11.041	0	0	0
23/01/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	3,037.0000	2,851.0000	(6.124)	0	0	0
23/01/2008	R204	2008/02/07			Bond Future	8.3430	8.2930	(0.599)	0.0000	0.0000	3,331
23/01/2008	R204	2008/02/07	7.50	Put	Option on Bond Future	6,092.0000	5,745.0000	(5.696)	0	0	0
23/01/2008	R204	2008/02/07	7.50	Call	Option on Bond Future	4.0000	4.0000	-	0	0	0
23/01/2008	R204	2008/05/02			Bond Future	8.2410	8.1910	(0.607)	0.0000	0.0000	0
23/01/2008	R204	2008/05/02	8.25	Put	Option on Bond Future	1,502.0000	1,332.0000	(11.318)	0	0	0
23/01/2008	R204	2008/05/02	8.25	Call	Option on Bond Future	1,564.0000	1,741.0000	11.317	0	0	0
23/01/2008	R204	2008/08/07			Bond Future	8.1350	8.0850	(0.615)	0.0000	0.0000	0
23/01/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	516.0000	601.0000	16.473	0	0	0
23/01/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	3,208.0000	2,949.0000	(8.074)	0	0	0
23/01/2008	R206	2008/02/07			Bond Future	8.6040	8.5340	(0.814)	0.0000	0.0000	0
23/01/2008	R206	2008/02/07	7.75	Put	Option on Bond Future	3,872.0000	3,562.0000	(8.006)	0	0	0
23/01/2008	R206	2008/02/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/01/2008	R206	2008/05/02			Bond Future	8.4630	8.3930	(0.827)	0.0000	0.0000	0
23/01/2008	R206	2008/05/02	8.25	Call	Option on Bond Future	612.0000	723.0000	18.137	0	0	0
23/01/2008	R206	2008/05/02	8.25	Put	Option on Bond Future	1,539.0000	1,347.0000	(12.476)	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
23/01/2008	R206	2008/08/07			Bond Future	8.3100	8.2400	(0.842)	0.0000	0.0000	0
23/01/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	873.0000	982.0000	12.486	0	0	0
23/01/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	2,188.0000	2,001.0000	(8.547)	0	0	0
23/01/2008	R207	2008/02/07			Bond Future	8.3350	8.2850	(0.600)	0.0000	0.0000	0
23/01/2008	R207	2008/02/07	7.50	Put	Option on Bond Future	6,154.0000	5,800.0000	(5.752)	0	0	0
23/01/2008	R207	2008/02/07	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/01/2008	R207	2008/05/02			Bond Future	8.2430	8.1930	(0.607)	0.0000	0.0000	0
23/01/2008	R207	2008/05/02	8.25	Put	Option on Bond Future	1,540.0000	1,367.0000	(11.234)	0	0	0
23/01/2008	R207	2008/05/02	8.25	Call	Option on Bond Future	1,589.0000	1,769.0000	11.328	0	0	0
23/01/2008	R207	2008/08/07			Bond Future	8.1450	8.0950	(0.614)	0.0000	0.0000	0
23/01/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	935.0000	1,076.0000	15.080	0	0	0
23/01/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	1,961.0000	1,750.0000	(10.760)	0	0	0
23/01/2008	R209	2008/02/07			Bond Future	7.8600	7.9100	0.636	0.0000	0.0000	6,590
23/01/2008	R209	2008/02/07	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/01/2008	R209	2008/02/07	7.00	Put	Option on Bond Future	8,975.0000	9,453.0000	5.326	0	0	0
23/01/2008	R209	2008/05/02			Bond Future	7.7910	7.8410	0.642	0.0000	0.0000	0
23/01/2008	R209	2008/05/02	7.75	Call	Option on Bond Future	2,060.0000	1,822.0000	(11.553)	0	0	0
23/01/2008	R209	2008/05/02	7.75	Put	Option on Bond Future	2,459.0000	2,705.0000	10.004	0	0	0
23/01/2008	R209	2008/08/07			Bond Future	7.7190	7.7690	0.648	0.0000	0.0000	0
23/01/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	1,109.0000	1,343.0000	21.100	0	0	0
23/01/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	1,413.0000	1,158.0000	(18.047)	0	0	0
23/01/2008	TRT1	2008/02/07			Index Future	258.4590	258.8200	0.140	0.0000	0.0000	0
23/01/2008	TRT1	2008/05/02			Index Future	265.0600	265.4280	0.139	0.0000	0.0000	0
23/01/2008	TRT1	2008/08/07			Index Future	273.3580	273.3450	(0.005)	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
23/01/2008	TRT1 2008/11/06			Index Future	280.3810	280.7750	0.141	0.0000	0.0000	400
<b>Grand Total:</b>										<b>125,731</b>