

Derivatives High/Low Report

High/Low for 29/01/2008

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
29/01/2008	\$ / R 2008/03/17			Currency Future	7.2802	7.2536	(0.365)	7.2400	0.0000	77,121
29/01/2008	\$ / R 2008/06/13			Currency Future	7.4339	7.4061	(0.374)	7.3900	0.0000	30,884
29/01/2008	\$ / R 2008/09/15			Currency Future	7.5918	7.5620	(0.393)	7.5500	0.0000	7,565
29/01/2008	£ / R 2008/03/17			Currency Future	14.4204	14.3617	(0.407)	0.0000	0.0000	1,057
29/01/2008	£ / R 2008/06/13			Currency Future	14.6393	14.5789	(0.413)	14.6300	0.0000	1,365
29/01/2008	£ / R 2008/09/15			Currency Future	14.8610	14.7958	(0.439)	0.0000	0.0000	232
29/01/2008	€ / R 2008/03/17			Currency Future	10.7490	10.6914	(0.536)	10.6500	0.0000	3,752
29/01/2008	€ / R 2008/06/13			Currency Future	10.9418	10.8817	(0.549)	10.8900	0.0000	1,141
29/01/2008	€ / R 2008/09/15			Currency Future	11.1360	11.0736	(0.560)	11.1100	0.0000	3,741
29/01/2008	ALBI 2008/02/07			Index Future	259.3020	260.1000	0.308	0.0000	0.0000	594
29/01/2008	ALBI 2008/02/07	254.00	Put	Index Future	43.0000	7.0000	(83.721)	0	0	0
29/01/2008	ALBI 2008/02/07	254.00	Call	Index Future	53,063.0000	61,007.0000	14.971	0	0	0
29/01/2008	ALBI 2008/05/02			Index Future	266.0920	266.8550	0.287	0.0000	0.0000	0
29/01/2008	ALBI 2008/05/02	265.00	Call	Index Future	32,833.0000	37,204.0000	13.313	0	0	0
29/01/2008	ALBI 2008/05/02	265.00	Put	Index Future	21,913.0000	18,654.0000	(14.872)	0	0	0

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29/01/2008	ALBI	2008/08/07			Index Future	274.1080	274.8390	0.267	0.0000	0.0000	0
29/01/2008	ALBI	2008/08/07	265.00	Call	Index Future	100,335.0000	106,400.0000	6.045	0	0	0
29/01/2008	ALBI	2008/08/07	265.00	Put	Index Future	9,255.0000	8,010.0000	(13.452)	0	0	0
29/01/2008	ALBI	2008/11/06			Index Future	281.6150	282.3090	0.246	0.0000	0.0000	0
29/01/2008	ALBI	2008/11/06	265.00	Put	Index Future	4,595.0000	4,036.0000	(12.165)	0	0	0
29/01/2008	ALBI	2008/11/06	265.00	Call	Index Future	170,745.0000	177,126.0000	3.737	0	0	0
29/01/2008	CRD1	2008/02/07			Index Future	111.9310	112.1740	0.217	0.0000	0.0000	0
29/01/2008	CRD1	2008/05/02			Index Future	114.7880	115.0370	0.217	0.0000	0.0000	0
29/01/2008	CRD1	2008/08/07			Index Future	120.1490	120.3800	0.192	0.0000	0.0000	0
29/01/2008	CRD1	2008/11/06			Index Future	121.4270	121.6920	0.218	0.0000	0.0000	8
29/01/2008	GOVI	2008/02/07			jGovi	260.9190	261.6640	0.286	0.0000	0.0000	7
29/01/2008	GOVI	2008/02/07	265.00	Call	jGovi	45.0000	112.0000	148.889	0	0	0
29/01/2008	GOVI	2008/02/07	265.00	Put	jGovi	40,855.0000	33,472.0000	(18.071)	0	0	0
29/01/2008	GOVI	2008/05/02			jGovi	268.0470	268.8125	0.286	0.0000	0.0000	2
29/01/2008	GOVI	2008/05/02	264.00	Put	jGovi	11,512.0000	9,464.0000	(17.790)	0	0	0
29/01/2008	GOVI	2008/05/02	264.00	Call	jGovi	51,982.0000	57,589.0000	10.786	0	0	0
29/01/2008	GOVI	2008/08/07			jGovi	275.4220	276.2090	0.286	0.0000	0.0000	0
29/01/2008	GOVI	2008/08/07	274.00	Put	jGovi	33,035.0000	29,623.0000	(10.328)	0	0	0
29/01/2008	GOVI	2008/08/07	274.00	Call	jGovi	47,255.0000	51,713.0000	9.434	0	0	0
29/01/2008	GOVI	2008/11/06			jGovi	283.0560	283.8655	0.286	0.0000	0.0000	60
29/01/2008	GOVI	2008/11/06	274.00	Put	jGovi	16,400.0000	14,606.0000	(10.939)	0	0	0
29/01/2008	GOVI	2008/11/06	274.00	Call	jGovi	106,960.0000	113,261.0000	5.891	0	0	0
29/01/2008	ILBI	2008/02/07			Index Future	299.2670	299.2860	0.006	0.0000	0.0000	0

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29/01/2008	J153	2010/08/31			jSwap	10.4670	10.3960	(0.678)	0.0000	0.0000	0
29/01/2008	J157	2015/09/15			jSwap	9.6840	9.6250	(0.609)	0.0000	0.0000	0
29/01/2008	J186	2026/12/21			jSwap	8.8640	8.8230	(0.463)	0.0000	0.0000	0
29/01/2008	J201	2014/12/22			jSwap	9.7150	9.6450	(0.721)	0.0000	0.0000	0
29/01/2008	J203	2017/09/15			jSwap	9.5580	9.5090	(0.513)	0.0000	0.0000	0
29/01/2008	J204	2018/12/21			jSwap	9.4450	9.3970	(0.508)	0.0000	0.0000	0
29/01/2008	J207	2020/01/15			jSwap	9.3260	9.2790	(0.504)	0.0000	0.0000	0
29/01/2008	JBAR	2005/12/21			jBar	11.2920	11.2920	-	0.0000	0.0000	0
29/01/2008	JFRA	2008/02/07			jFra	11.3780	11.3640	(0.123)	0.0000	0.0000	0
29/01/2008	JFRA	2008/02/07	7.50	Put	Option on jFra	521.0000	439.0000	(15.739)	0	0	0
29/01/2008	JFRA	2008/02/07	7.50	Call	Option on jFra	9,922.0000	9,808.0000	(1.149)	0	0	0
29/01/2008	JFRA	2008/05/02			jFra	11.2450	11.1720	(0.649)	0.0000	0.0000	0
29/01/2008	JFRA	2008/05/02	10.25	Put	Option on jFra	8,937.0000	8,972.0000	0.392	0	0	0
29/01/2008	JFRA	2008/05/02	10.25	Call	Option on jFra	11,492.0000	11,337.0000	(1.349)	0	0	0
29/01/2008	JFRA	2008/08/07			jFra	10.9930	10.9100	(0.755)	0.0000	0.0000	0
29/01/2008	JFRA	2008/08/07	10.25	Call	Option on jFra	15,373.0000	15,232.0000	(0.917)	0	0	0
29/01/2008	JFRA	2008/08/07	10.25	Put	Option on jFra	13,570.0000	13,630.0000	0.442	0	0	0
29/01/2008	JFRA	2008/11/06			jFra	10.7060	10.6060	(0.934)	0.0000	0.0000	0
29/01/2008	JFRA	2008/11/06	10.25	Call	Option on jFra	18,112.0000	17,960.0000	(0.839)	0	0	0
29/01/2008	JFRA	2008/11/06	10.25	Put	Option on jFra	17,005.0000	17,095.0000	0.529	0	0	0
29/01/2008	JFRA	2009/02/05			jFra	10.4160	10.2870	(1.238)	0.0000	0.0000	0
29/01/2008	JFRA	2009/02/05	10.00	Put	Option on jFra	19,678.0000	19,809.0000	0.666	0	0	0
29/01/2008	JFRA	2009/02/05	10.00	Call	Option on jFra	20,689.0000	20,506.0000	(0.885)	0	0	0

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29/01/2008	JFRA	2009/05/07			jFra	10.0960	9.9920	(1.030)	0.0000	0.0000	0
29/01/2008	JFRA	2009/08/06			jFra	9.8100	9.7070	(1.050)	0.0000	0.0000	0
29/01/2008	JFRA	2009/08/06	10.00	Put	Option on jFra	24,853.0000	24,960.0000	0.431	0	0	0
29/01/2008	JFRA	2009/08/06	10.00	Call	Option on jFra	24,390.0000	24,247.0000	(0.586)	0	0	0
29/01/2008	JFRA	2009/11/05			jFra	9.5280	9.4420	(0.903)	0.0000	0.0000	0
29/01/2008	JN02	2008/02/07			jNote	10.5540	10.4680	(0.815)	0.0000	0.0000	0
29/01/2008	JN02	2008/02/07	9.00	Put	Option on jNote	1.0000	1.0000	-	0	0	0
29/01/2008	JN02	2008/02/07	9.00	Call	Option on jNote	27,536.0000	26,032.0000	(5.462)	0	0	0
29/01/2008	JN02	2008/05/02			jNote	10.3200	10.2260	(0.911)	0.0000	0.0000	0
29/01/2008	JN02	2008/05/02	10.00	Call	Option on jNote	14,195.0000	13,144.0000	(7.404)	0	0	0
29/01/2008	JN02	2008/05/02	10.00	Put	Option on jNote	6,910.0000	7,538.0000	9.088	0	0	0
29/01/2008	JN02	2008/08/07			jNote	10.0530	9.9590	(0.935)	0.0000	0.0000	0
29/01/2008	JN05	2008/02/07			jNote	9.7530	9.6810	(0.738)	0.0000	0.0000	0
29/01/2008	JN05	2008/02/07	9.00	Call	Option on jNote	29,296.0000	26,544.0000	(9.394)	0	0	0
29/01/2008	JN05	2008/02/07	9.00	Put	Option on jNote	0.0000	1.0000	100.000	0	0	0
29/01/2008	JN05	2008/05/02			jNote	9.6300	9.5550	(0.779)	0.0000	0.0000	0
29/01/2008	JN05	2008/05/02	9.50	Put	Option on jNote	7,208.0000	8,401.0000	16.551	0	0	0
29/01/2008	JN05	2008/05/02	9.50	Call	Option on jNote	13,745.0000	12,012.0000	(12.608)	0	0	0
29/01/2008	JN05	2008/08/07			jNote	9.4890	9.4160	(0.769)	0.0000	0.0000	0
29/01/2008	JN10	2008/02/07			jNote	9.3580	9.3110	(0.502)	0.0000	0.0000	0
29/01/2008	JN10	2008/02/07	9.00	Call	Option on jNote	22,820.0000	19,882.0000	(12.875)	0	0	0
29/01/2008	JN10	2008/02/07	9.00	Put	Option on jNote	6.0000	13.0000	116.667	0	0	0
29/01/2008	JN10	2008/05/02			jNote	9.2710	9.2230	(0.518)	0.0000	0.0000	0
29/01/2008	JN10	2008/05/02	9.00	Call	Option on jNote	22,104.0000	19,787.0000	(10.482)	0	0	0

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29/01/2008	JN10	2008/05/02	9.00	Put	Option on jNote	3,362.0000	4,084.0000	21.475	0	0	0
29/01/2008	JN10	2008/08/07			jNote	9.1740	9.1280	(0.501)	0.0000	0.0000	0
29/01/2008	JROD	2008/01/31			jRod	10.4900	10.4900	-	0.0000	0.0000	0
29/01/2008	JROD	2008/02/29			jRod	10.7520	10.7460	(0.056)	0.0000	0.0000	0
29/01/2008	JROD	2008/03/31			jRod	11.0300	11.0200	(0.091)	0.0000	0.0000	0
29/01/2008	JROD	2008/04/30			jRod	10.8920	10.8880	(0.037)	0.0000	0.0000	0
29/01/2008	JROD	2008/05/30			jRod	11.1060	11.1050	(0.009)	0.0000	0.0000	0
29/01/2008	JROD	2008/06/30			jRod	11.2370	11.2410	0.036	0.0000	0.0000	0
29/01/2008	JROD	2008/07/31			jRod	11.0440	11.0500	0.054	0.0000	0.0000	0
29/01/2008	OTH1	2008/02/07			Index Future	251.7330	252.8350	0.438	0.0000	0.0000	0
29/01/2008	OTH1	2008/05/02			Index Future	258.1590	259.2880	0.437	0.0000	0.0000	0
29/01/2008	OTH1	2008/08/07			Index Future	265.9540	266.9630	0.379	0.0000	0.0000	0
29/01/2008	OTH1	2008/11/06			Index Future	273.0910	274.2870	0.438	0.0000	0.0000	12
29/01/2008	R153	2008/02/07			Bond Future	9.2900	9.2300	(0.646)	0.0000	0.0000	8,063
29/01/2008	R153	2008/02/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/01/2008	R153	2008/02/07	8.25	Put	Option on Bond Future	2,467.0000	2,327.0000	(5.675)	0	0	0
29/01/2008	R153	2008/02/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/01/2008	R153	2008/02/07	8.00	Put	Option on Bond Future	3,071.0000	2,931.0000	(4.559)	0	0	0
29/01/2008	R153	2008/02/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/01/2008	R153	2008/02/07	7.75	Put	Option on Bond Future	3,679.0000	3,539.0000	(3.805)	0	0	0
29/01/2008	R153	2008/05/02			Bond Future	9.0480	8.9880	(0.663)	0.0000	0.0000	3,800

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29/01/2008	R153	2008/05/02	9.00	Call	Option on Bond Future	544.0000	604.0000	11.029	0	0	0
29/01/2008	R153	2008/05/02	9.00	Put	Option on Bond Future	647.0000	578.0000	(10.665)	0	0	0
29/01/2008	R153	2008/08/07			Bond Future	8.7590	8.6990	(0.685)	0.0000	0.0000	1,290
29/01/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	507.0000	553.0000	9.073	0	0	0
29/01/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	1,010.0000	940.0000	(6.931)	0	0	0
29/01/2008	R157	2008/02/07			Bond Future	8.5570	8.4970	(0.701)	0.0000	0.0000	9,888
29/01/2008	R157	2008/02/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/01/2008	R157	2008/02/07	8.25	Put	Option on Bond Future	2,050.0000	1,687.0000	(17.707)	0	0	0
29/01/2008	R157	2008/02/07	7.75	Put	Option on Bond Future	5,350.0000	4,962.0000	(7.252)	0	0	0
29/01/2008	R157	2008/02/07	8.25	Call	Option on Bond Future	49.0000	74.0000	51.020	0	0	250
29/01/2008	R157	2008/02/07	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/01/2008	R157	2008/02/07	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/01/2008	R157	2008/02/07	7.25	Put	Option on Bond Future	8,815.0000	8,427.0000	(4.402)	0	0	0
29/01/2008	R157	2008/02/07	7.50	Put	Option on Bond Future	7,068.0000	6,680.0000	(5.490)	0	0	0
29/01/2008	R157	2008/02/07	8.50	Put	Option on Bond Future	773.0000	532.0000	(31.177)	0	0	250
29/01/2008	R157	2008/02/07	8.50	Call	Option on Bond Future	405.0000	552.0000	36.296	0	0	0
29/01/2008	R157	2008/05/02			Bond Future	8.4270	8.3670	(0.712)	0.0000	0.0000	420
29/01/2008	R157	2008/05/02	8.75	Put	Option on Bond Future	908.0000	786.0000	(13.436)	0	0	0
29/01/2008	R157	2008/05/02	8.75	Call	Option on Bond Future	2,934.0000	3,193.0000	8.828	0	0	0
29/01/2008	R157	2008/05/02	8.50	Put	Option on Bond Future	1,487.0000	1,313.0000	(11.701)	0	0	2,000
29/01/2008	R157	2008/05/02	8.50	Call	Option on Bond Future	1,948.0000	2,156.0000	10.678	0	0	0
29/01/2008	R157	2008/08/07			Bond Future	8.2890	8.2290	(0.724)	0.0000	0.0000	2,500
29/01/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	3,377.0000	3,147.0000	(6.811)	0	0	0
29/01/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	1,568.0000	1,712.0000	9.184	0	0	0
29/01/2008	R186	2008/02/07			Bond Future	8.2670	8.1970	(0.847)	0.0000	0.0000	0
29/01/2008	R186	2008/02/07	7.75	Call	Option on Bond Future	4.0000	7.0000	75.000	0	0	0
29/01/2008	R186	2008/02/07	7.75	Put	Option on Bond Future	5,881.0000	5,113.0000	(13.059)	0	0	0
29/01/2008	R186	2008/02/07	7.25	Put	Option on Bond Future	11,978.0000	11,207.0000	(6.437)	0	0	0
29/01/2008	R186	2008/02/07	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/01/2008	R186	2008/02/07	7.50	Put	Option on Bond Future	8,875.0000	8,103.0000	(8.699)	0	0	0
29/01/2008	R186	2008/02/07	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0

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29/01/2008	R186	2008/05/02			Bond Future	8.1840	8.1140	(0.855)	0.0000	0.0000	0
29/01/2008	R186	2008/05/02	8.00	Call	Option on Bond Future	1,949.0000	2,259.0000	15.906	0	0	0
29/01/2008	R186	2008/05/02	8.00	Put	Option on Bond Future	4,002.0000	3,537.0000	(11.619)	0	0	0
29/01/2008	R186	2008/08/07			Bond Future	8.0980	8.0280	(0.864)	0.0000	0.0000	220
29/01/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	2,497.0000	2,785.0000	11.534	0	0	0
29/01/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	6,440.0000	5,950.0000	(7.609)	0	0	0
29/01/2008	R196	2008/02/07			Bond Future	10.1710	10.1120	(0.580)	0.0000	0.0000	0
29/01/2008	R196	2008/02/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/01/2008	R196	2008/02/07	8.25	Put	Option on Bond Future	1,884.0000	1,827.0000	(3.025)	0	0	0
29/01/2008	R196	2008/02/07	8.50	Put	Option on Bond Future	1,636.0000	1,579.0000	(3.484)	0	0	0
29/01/2008	R196	2008/02/07	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/01/2008	R196	2008/02/07	8.75	Put	Option on Bond Future	1,389.0000	1,332.0000	(4.104)	0	0	0
29/01/2008	R196	2008/02/07	8.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/01/2008	R196	2008/05/02			Bond Future	9.7380	9.6630	(0.770)	0.0000	0.0000	0
29/01/2008	R196	2008/05/02	9.00	Put	Option on Bond Future	626.0000	578.0000	(7.668)	0	0	0
29/01/2008	R196	2008/05/02	9.00	Call	Option on Bond Future	56.0000	66.0000	17.857	0	0	0
29/01/2008	R196	2008/08/07			Bond Future	9.1430	9.0550	(0.962)	0.0000	0.0000	0
29/01/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	1,417.0000	1,436.0000	1.341	0	0	0
29/01/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	1,626.0000	1,598.0000	(1.722)	0	0	0
29/01/2008	R201	2008/02/07			Bond Future	8.5850	8.5250	(0.699)	0.0000	0.0000	0
29/01/2008	R201	2008/02/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/01/2008	R201	2008/02/07	7.75	Put	Option on Bond Future	4,402.0000	4,093.0000	(7.020)	0	0	0
29/01/2008	R201	2008/02/07	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/01/2008	R201	2008/02/07	7.50	Put	Option on Bond Future	5,766.0000	5,458.0000	(5.342)	0	0	0
29/01/2008	R201	2008/02/07	7.25	Put	Option on Bond Future	7,153.0000	6,844.0000	(4.320)	0	0	0
29/01/2008	R201	2008/02/07	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/01/2008	R201	2008/05/02			Bond Future	8.4490	8.3890	(0.710)	0.0000	0.0000	0
29/01/2008	R201	2008/05/02	8.50	Call	Option on Bond Future	1,472.0000	1,633.0000	10.938	0	0	0
29/01/2008	R201	2008/05/02	8.50	Put	Option on Bond Future	1,215.0000	1,073.0000	(11.687)	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
29/01/2008	R201	2008/08/07			Bond Future	8.3050	8.2450	(0.722)	0.0000	0.0000	0
29/01/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	1,189.0000	1,301.0000	9.420	0	0	0
29/01/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	2,707.0000	2,523.0000	(6.797)	0	0	0
29/01/2008	R203	2008/02/07			Bond Future	8.4300	8.3700	(0.712)	0.0000	0.0000	0
29/01/2008	R203	2008/02/07	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/01/2008	R203	2008/02/07	7.50	Put	Option on Bond Future	6,233.0000	5,845.0000	(6.225)	0	0	0
29/01/2008	R203	2008/05/02			Bond Future	8.3190	8.2590	(0.721)	0.0000	0.0000	0
29/01/2008	R203	2008/05/02	8.25	Put	Option on Bond Future	1,615.0000	1,407.0000	(12.879)	0	0	0
29/01/2008	R203	2008/05/02	8.25	Call	Option on Bond Future	1,173.0000	1,349.0000	15.004	0	0	0
29/01/2008	R203	2008/08/07			Bond Future	8.2010	8.1410	(0.732)	0.0000	0.0000	0
29/01/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	3,399.0000	3,108.0000	(8.561)	0	0	0
29/01/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	488.0000	578.0000	18.443	0	0	0
29/01/2008	R204	2008/02/07			Bond Future	8.4230	8.3630	(0.712)	0.0000	0.0000	3,331
29/01/2008	R204	2008/02/07	7.50	Put	Option on Bond Future	6,642.0000	6,228.0000	(6.233)	0	0	0
29/01/2008	R204	2008/02/07	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/01/2008	R204	2008/05/02			Bond Future	8.3210	8.2610	(0.721)	0.0000	0.0000	0
29/01/2008	R204	2008/05/02	8.25	Call	Option on Bond Future	1,251.0000	1,440.0000	15.108	0	0	0
29/01/2008	R204	2008/05/02	8.25	Put	Option on Bond Future	1,740.0000	1,516.0000	(12.874)	0	0	0
29/01/2008	R204	2008/08/07			Bond Future	8.2150	8.1550	(0.730)	0.0000	0.0000	0
29/01/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	381.0000	464.0000	21.785	0	0	0
29/01/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	3,620.0000	3,293.0000	(9.033)	0	0	0
29/01/2008	R206	2008/02/07			Bond Future	8.6340	8.5740	(0.695)	0.0000	0.0000	0
29/01/2008	R206	2008/02/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/01/2008	R206	2008/02/07	7.75	Put	Option on Bond Future	4,005.0000	3,739.0000	(6.642)	0	0	0
29/01/2008	R206	2008/05/02			Bond Future	8.4930	8.4330	(0.706)	0.0000	0.0000	0
29/01/2008	R206	2008/05/02	8.25	Put	Option on Bond Future	1,595.0000	1,423.0000	(10.784)	0	0	0
29/01/2008	R206	2008/05/02	8.25	Call	Option on Bond Future	538.0000	626.0000	16.357	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
29/01/2008	R206	2008/08/07			Bond Future	8.3400	8.2800	(0.719)	0.0000	0.0000	0
29/01/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	808.0000	896.0000	10.891	0	0	0
29/01/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	2,248.0000	2,084.0000	(7.295)	0	0	0
29/01/2008	R207	2008/02/07			Bond Future	8.4050	8.3450	(0.714)	0.0000	0.0000	0
29/01/2008	R207	2008/02/07	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/01/2008	R207	2008/02/07	7.50	Put	Option on Bond Future	6,646.0000	6,224.0000	(6.350)	0	0	0
29/01/2008	R207	2008/05/02			Bond Future	8.3130	8.2530	(0.722)	0.0000	0.0000	0
29/01/2008	R207	2008/05/02	8.25	Call	Option on Bond Future	1,303.0000	1,498.0000	14.965	0	0	0
29/01/2008	R207	2008/05/02	8.25	Put	Option on Bond Future	1,745.0000	1,519.0000	(12.951)	0	0	0
29/01/2008	R207	2008/08/07			Bond Future	8.2150	8.1550	(0.730)	0.0000	0.0000	0
29/01/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	2,253.0000	1,980.0000	(12.117)	0	0	0
29/01/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	737.0000	884.0000	19.946	0	0	0
29/01/2008	R209	2008/02/07			Bond Future	8.0300	7.9600	(0.872)	0.0000	0.0000	6,590
29/01/2008	R209	2008/02/07	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/01/2008	R209	2008/02/07	7.00	Put	Option on Bond Future	10,581.0000	9,926.0000	(6.190)	0	0	0
29/01/2008	R209	2008/05/02			Bond Future	7.9610	7.8910	(0.879)	0.0000	0.0000	0
29/01/2008	R209	2008/05/02	7.75	Put	Option on Bond Future	3,325.0000	2,910.0000	(12.481)	0	0	0
29/01/2008	R209	2008/05/02	7.75	Call	Option on Bond Future	1,301.0000	1,549.0000	19.062	0	0	0
29/01/2008	R209	2008/08/07			Bond Future	7.8890	7.8190	(0.887)	0.0000	0.0000	0
29/01/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	669.0000	920.0000	37.519	0	0	0
29/01/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	2,009.0000	1,589.0000	(20.906)	0	0	0
29/01/2008	TRT1	2008/02/07			Index Future	257.6630	258.4100	0.290	0.0000	0.0000	0
29/01/2008	TRT1	2008/05/02			Index Future	264.2400	265.0050	0.290	0.0000	0.0000	0
29/01/2008	TRT1	2008/08/07			Index Future	272.4430	273.1270	0.251	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
29/01/2008	TRT1 2008/11/06			Index Future	279.5240	280.3350	0.290	0.0000	0.0000	400
Grand Total:										166,543