

Derivatives High/Low Report

High/Low for 30/01/2008

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
30/01/2008	\$ / R 2008/03/17			Currency Future	7.2536	7.3472	1.290	7.3700	0.0000	78,094
30/01/2008	\$ / R 2008/06/13			Currency Future	7.4061	7.5011	1.283	7.5100	0.0000	34,015
30/01/2008	\$ / R 2008/09/15			Currency Future	7.5620	7.6585	1.276	7.5900	0.0000	8,566
30/01/2008	£ / R 2008/03/17			Currency Future	14.3617	14.5692	1.445	14.6000	0.0000	1,127
30/01/2008	£ / R 2008/06/13			Currency Future	14.5789	14.7888	1.440	0.0000	0.0000	1,365
30/01/2008	£ / R 2008/09/15			Currency Future	14.7958	15.0098	1.446	0.0000	0.0000	232
30/01/2008	€ / R 2008/03/17			Currency Future	10.6914	10.8492	1.476	0.0000	0.0000	3,752
30/01/2008	€ / R 2008/06/13			Currency Future	10.8817	11.0432	1.484	10.9100	0.0000	1,141
30/01/2008	€ / R 2008/09/15			Currency Future	11.0736	11.2384	1.488	11.2600	0.0000	4,511
30/01/2008	ALBI 2008/02/07			Index Future	260.1000	258.6230	(0.568)	10.7900	0.0000	3,334
30/01/2008	ALBI 2008/02/07	254.00	Call	Index Future	61,007.0000	46,276.0000	(24.146)	0	0	0
30/01/2008	ALBI 2008/02/07	254.00	Put	Index Future	7.0000	46.0000	557.143	0	0	0
30/01/2008	ALBI 2008/05/02			Index Future	266.8550	265.3990	(0.546)	0.0000	0.0000	0
30/01/2008	ALBI 2008/05/02	265.00	Call	Index Future	37,204.0000	28,744.0000	(22.739)	0	0	0
30/01/2008	ALBI 2008/05/02	265.00	Put	Index Future	18,654.0000	24,754.0000	32.701	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
30/01/2008	ALBI	2008/08/07			Index Future	274.8390	273.3660	(0.536)	0.0000	0.0000	0
30/01/2008	ALBI	2008/08/07	265.00	Put	Index Future	8,010.0000	10,456.0000	30.537	0	0	0
30/01/2008	ALBI	2008/08/07	265.00	Call	Index Future	106,400.0000	94,116.0000	(11.545)	0	0	0
30/01/2008	ALBI	2008/11/06			Index Future	282.3090	280.8340	(0.522)	0.0000	0.0000	0
30/01/2008	ALBI	2008/11/06	265.00	Put	Index Future	4,036.0000	5,189.0000	28.568	0	0	0
30/01/2008	ALBI	2008/11/06	265.00	Call	Index Future	177,126.0000	163,529.0000	(7.676)	0	0	0
30/01/2008	CRD1	2008/02/07			Index Future	112.1740	111.7410	(0.386)	0.0000	0.0000	0
30/01/2008	CRD1	2008/05/02			Index Future	115.0370	114.5920	(0.387)	0.0000	0.0000	0
30/01/2008	CRD1	2008/08/07			Index Future	120.3800	119.9450	(0.361)	0.0000	0.0000	0
30/01/2008	CRD1	2008/11/06			Index Future	121.6920	121.2230	(0.385)	0.0000	0.0000	8
30/01/2008	GOVI	2008/02/07			jGovi	261.6640	260.3015	(0.521)	0.0000	0.0000	7
30/01/2008	GOVI	2008/02/07	265.00	Put	jGovi	33,472.0000	46,989.0000	40.383	0	0	0
30/01/2008	GOVI	2008/02/07	265.00	Call	jGovi	112.0000	4.0000	(96.429)	0	0	0
30/01/2008	GOVI	2008/05/02			jGovi	268.8125	267.4115	(0.521)	0.0000	0.0000	2
30/01/2008	GOVI	2008/05/02	264.00	Put	jGovi	9,464.0000	13,084.0000	38.250	0	0	0
30/01/2008	GOVI	2008/05/02	264.00	Call	jGovi	57,589.0000	47,199.0000	(18.042)	0	0	0
30/01/2008	GOVI	2008/08/07			jGovi	276.2090	274.7715	(0.520)	0.0000	0.0000	0
30/01/2008	GOVI	2008/08/07	274.00	Put	jGovi	29,623.0000	35,749.0000	20.680	0	0	0
30/01/2008	GOVI	2008/08/07	274.00	Call	jGovi	51,713.0000	43,464.0000	(15.952)	0	0	0
30/01/2008	GOVI	2008/11/06			jGovi	283.8655	282.3905	(0.520)	0.0000	0.0000	60
30/01/2008	GOVI	2008/11/06	274.00	Call	jGovi	113,261.0000	101,710.0000	(10.199)	0	0	0
30/01/2008	GOVI	2008/11/06	274.00	Put	jGovi	14,606.0000	17,805.0000	21.902	0	0	0
30/01/2008	ILBI	2008/02/07			Index Future	299.2860	299.2320	(0.018)	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
30/01/2008	J153	2010/08/31			jSwap	10.3960	10.4150	0.183	0.0000	0.0000	0
30/01/2008	J157	2015/09/15			jSwap	9.6250	9.6770	0.540	0.0000	0.0000	0
30/01/2008	J186	2026/12/21			jSwap	8.8230	8.8830	0.680	0.0000	0.0000	0
30/01/2008	J201	2014/12/22			jSwap	9.6450	9.6930	0.498	0.0000	0.0000	0
30/01/2008	J203	2017/09/15			jSwap	9.5090	9.5690	0.631	0.0000	0.0000	0
30/01/2008	J204	2018/12/21			jSwap	9.3970	9.4620	0.692	0.0000	0.0000	0
30/01/2008	J207	2020/01/15			jSwap	9.2790	9.3480	0.744	0.0000	0.0000	0
30/01/2008	JBAR	2005/12/21			jBar	11.2920	11.2960	0.035	0.0000	0.0000	0
30/01/2008	JFRA	2008/02/07			jFra	11.3640	11.3510	(0.114)	0.0000	0.0000	0
30/01/2008	JFRA	2008/02/07	7.50	Put	Option on jFra	439.0000	359.0000	(18.223)	0	0	0
30/01/2008	JFRA	2008/02/07	7.50	Call	Option on jFra	9,808.0000	9,697.0000	(1.132)	0	0	0
30/01/2008	JFRA	2008/05/02			jFra	11.1720	11.2130	0.367	0.0000	0.0000	0
30/01/2008	JFRA	2008/05/02	10.25	Put	Option on jFra	8,972.0000	8,868.0000	(1.159)	0	0	0
30/01/2008	JFRA	2008/05/02	10.25	Call	Option on jFra	11,337.0000	11,341.0000	0.035	0	0	0
30/01/2008	JFRA	2008/08/07			jFra	10.9100	10.9570	0.431	0.0000	0.0000	0
30/01/2008	JFRA	2008/08/07	10.25	Call	Option on jFra	15,232.0000	15,253.0000	0.138	0	0	0
30/01/2008	JFRA	2008/08/07	10.25	Put	Option on jFra	13,630.0000	13,537.0000	(0.682)	0	0	0
30/01/2008	JFRA	2008/11/06			jFra	10.6060	10.6580	0.490	0.0000	0.0000	0
30/01/2008	JFRA	2008/11/06	10.25	Call	Option on jFra	17,960.0000	17,992.0000	0.178	0	0	0
30/01/2008	JFRA	2008/11/06	10.25	Put	Option on jFra	17,095.0000	17,001.0000	(0.550)	0	0	0
30/01/2008	JFRA	2009/02/05			jFra	10.2870	10.3320	0.437	0.0000	0.0000	0
30/01/2008	JFRA	2009/02/05	10.00	Put	Option on jFra	19,809.0000	19,726.0000	(0.419)	0	0	0
30/01/2008	JFRA	2009/02/05	10.00	Call	Option on jFra	20,506.0000	20,533.0000	0.132	0	0	0

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30/01/2008	JFRA	2009/05/07			jFra	9.9920	10.0300	0.380	0.0000	0.0000	0
30/01/2008	JFRA	2009/08/06			jFra	9.7070	9.7540	0.484	0.0000	0.0000	0
30/01/2008	JFRA	2009/08/06	10.00	Call	Option on jFra	24,247.0000	24,280.0000	0.136	0	0	0
30/01/2008	JFRA	2009/08/06	10.00	Put	Option on jFra	24,960.0000	24,879.0000	(0.325)	0	0	0
30/01/2008	JFRA	2009/11/05			jFra	9.4420	9.4770	0.371	0.0000	0.0000	0
30/01/2008	JN02	2008/02/07			jNote	10.4680	10.5040	0.344	0.0000	0.0000	0
30/01/2008	JN02	2008/02/07	9.00	Call	Option on jNote	26,032.0000	26,668.0000	2.443	0	0	0
30/01/2008	JN02	2008/02/07	9.00	Put	Option on jNote	1.0000	0.0000	(100.000)	0	0	0
30/01/2008	JN02	2008/05/02			jNote	10.2260	10.2590	0.323	0.0000	0.0000	0
30/01/2008	JN02	2008/05/02	10.00	Call	Option on jNote	13,144.0000	13,438.0000	2.237	0	0	0
30/01/2008	JN02	2008/05/02	10.00	Put	Option on jNote	7,538.0000	7,242.0000	(3.927)	0	0	0
30/01/2008	JN02	2008/08/07			jNote	9.9590	9.9810	0.221	0.0000	0.0000	0
30/01/2008	JN05	2008/02/07			jNote	9.6810	9.7060	0.258	0.0000	0.0000	0
30/01/2008	JN05	2008/02/07	9.00	Call	Option on jNote	26,544.0000	27,503.0000	3.613	0	0	0
30/01/2008	JN05	2008/02/07	9.00	Put	Option on jNote	1.0000	0.0000	(100.000)	0	0	0
30/01/2008	JN05	2008/05/02			jNote	9.5550	9.5830	0.293	0.0000	0.0000	0
30/01/2008	JN05	2008/05/02	9.50	Put	Option on jNote	8,401.0000	7,867.0000	(6.356)	0	0	0
30/01/2008	JN05	2008/05/02	9.50	Call	Option on jNote	12,012.0000	12,573.0000	4.670	0	0	0
30/01/2008	JN05	2008/08/07			jNote	9.4160	9.4460	0.319	0.0000	0.0000	0
30/01/2008	JN10	2008/02/07			jNote	9.3110	9.3720	0.655	0.0000	0.0000	0
30/01/2008	JN10	2008/02/07	9.00	Call	Option on jNote	19,882.0000	23,724.0000	19.324	0	0	0
30/01/2008	JN10	2008/02/07	9.00	Put	Option on jNote	13.0000	1.0000	(92.308)	0	0	0
30/01/2008	JN10	2008/05/02			jNote	9.2230	9.2860	0.683	0.0000	0.0000	0
30/01/2008	JN10	2008/05/02	9.00	Put	Option on jNote	4,084.0000	3,062.0000	(25.024)	0	0	0

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30/01/2008	JN10	2008/05/02	9.00	Call	Option on jNote	19,787.0000	22,779.0000	15.121	0	0	0
30/01/2008	JN10	2008/08/07			jNote	9.1280	9.1930	0.712	0.0000	0.0000	0
30/01/2008	JROD	2008/01/31			jRod	10.4900	10.4900	-	0.0000	0.0000	0
30/01/2008	JROD	2008/02/29			jRod	10.7460	10.7410	(0.047)	0.0000	0.0000	0
30/01/2008	JROD	2008/03/31			jRod	11.0200	11.0130	(0.064)	0.0000	0.0000	0
30/01/2008	JROD	2008/04/30			jRod	10.8880	10.8860	(0.018)	0.0000	0.0000	0
30/01/2008	JROD	2008/05/30			jRod	11.1050	11.1040	(0.009)	0.0000	0.0000	0
30/01/2008	JROD	2008/06/30			jRod	11.2410	11.2400	(0.009)	0.0000	0.0000	0
30/01/2008	JROD	2008/07/31			jRod	11.0500	11.0480	(0.018)	0.0000	0.0000	0
30/01/2008	OTH1	2008/02/07			Index Future	252.8350	248.0560	(1.890)	0.0000	0.0000	0
30/01/2008	OTH1	2008/05/02			Index Future	259.2880	254.3860	(1.891)	0.0000	0.0000	0
30/01/2008	OTH1	2008/08/07			Index Future	266.9630	264.8440	(0.794)	0.0000	0.0000	0
30/01/2008	OTH1	2008/11/06			Index Future	274.2870	269.1060	(1.889)	0.0000	0.0000	12
30/01/2008	R153	2008/02/07			Bond Future	9.2300	9.2800	0.542	0.0000	0.0000	8,063
30/01/2008	R153	2008/02/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/01/2008	R153	2008/02/07	8.00	Put	Option on Bond Future	2,931.0000	3,048.0000	3.992	0	0	0
30/01/2008	R153	2008/02/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/01/2008	R153	2008/02/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/01/2008	R153	2008/02/07	8.25	Put	Option on Bond Future	2,327.0000	2,444.0000	5.028	0	0	0
30/01/2008	R153	2008/02/07	7.75	Put	Option on Bond Future	3,539.0000	3,656.0000	3.306	0	0	0
30/01/2008	R153	2008/05/02			Bond Future	8.9880	9.0380	0.556	0.0000	0.0000	3,800

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30/01/2008	R153	2008/05/02	9.00	Call	Option on Bond Future	604.0000	548.0000	(9.272)	0	0	0
30/01/2008	R153	2008/05/02	9.00	Put	Option on Bond Future	578.0000	630.0000	8.997	0	0	0
30/01/2008	R153	2008/08/07			Bond Future	8.6990	8.7490	0.575	0.0000	0.0000	1,290
30/01/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	553.0000	511.0000	(7.595)	0	0	0
30/01/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	940.0000	995.0000	5.851	0	0	0
30/01/2008	R157	2008/02/07			Bond Future	8.4970	8.5970	1.177	0.0000	0.0000	9,888
30/01/2008	R157	2008/02/07	7.75	Put	Option on Bond Future	4,962.0000	5,608.0000	13.019	0	0	0
30/01/2008	R157	2008/02/07	7.25	Put	Option on Bond Future	8,427.0000	9,072.0000	7.654	0	0	0
30/01/2008	R157	2008/02/07	7.50	Put	Option on Bond Future	6,680.0000	7,325.0000	9.656	0	0	0
30/01/2008	R157	2008/02/07	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/01/2008	R157	2008/02/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/01/2008	R157	2008/02/07	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/01/2008	R157	2008/02/07	8.25	Call	Option on Bond Future	74.0000	18.0000	(75.676)	0	0	250
30/01/2008	R157	2008/02/07	8.25	Put	Option on Bond Future	1,687.0000	2,277.0000	34.973	0	0	0
30/01/2008	R157	2008/02/07	8.50	Put	Option on Bond Future	532.0000	883.0000	65.977	0	0	250
30/01/2008	R157	2008/02/07	8.50	Call	Option on Bond Future	552.0000	257.0000	(53.442)	0	0	0
30/01/2008	R157	2008/05/02			Bond Future	8.3670	8.4670	1.195	0.0000	0.0000	420
30/01/2008	R157	2008/05/02	8.75	Put	Option on Bond Future	786.0000	974.0000	23.919	0	0	0
30/01/2008	R157	2008/05/02	8.75	Call	Option on Bond Future	3,193.0000	2,747.0000	(13.968)	0	0	0
30/01/2008	R157	2008/05/02	8.50	Put	Option on Bond Future	1,313.0000	1,586.0000	20.792	0	0	2,000
30/01/2008	R157	2008/05/02	8.50	Call	Option on Bond Future	2,156.0000	1,794.0000	(16.790)	0	0	0
30/01/2008	R157	2008/08/07			Bond Future	8.2290	8.3290	1.215	0.0000	0.0000	2,500
30/01/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	3,147.0000	3,519.0000	11.821	0	0	0
30/01/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	1,712.0000	1,463.0000	(14.544)	0	0	0
30/01/2008	R186	2008/02/07			Bond Future	8.1970	8.3170	1.464	0.0000	0.0000	0
30/01/2008	R186	2008/02/07	7.50	Put	Option on Bond Future	8,103.0000	9,421.0000	16.266	0	0	0
30/01/2008	R186	2008/02/07	7.75	Call	Option on Bond Future	7.0000	0.0000	(100.000)	0	0	0
30/01/2008	R186	2008/02/07	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/01/2008	R186	2008/02/07	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/01/2008	R186	2008/02/07	7.75	Put	Option on Bond Future	5,113.0000	6,425.0000	25.660	0	0	0
30/01/2008	R186	2008/02/07	7.25	Put	Option on Bond Future	11,207.0000	12,525.0000	11.761	0	0	0

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30/01/2008	R186	2008/05/02			Bond Future	8.1140	8.2340	1.479	0.0000	0.0000	0
30/01/2008	R186	2008/05/02	8.00	Call	Option on Bond Future	2,259.0000	1,710.0000	(24.303)	0	0	0
30/01/2008	R186	2008/05/02	8.00	Put	Option on Bond Future	3,537.0000	4,313.0000	21.939	0	0	0
30/01/2008	R186	2008/08/07			Bond Future	8.0280	8.1480	1.495	0.0000	0.0000	220
30/01/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	2,785.0000	2,279.0000	(18.169)	0	0	0
30/01/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	5,950.0000	6,774.0000	13.849	0	0	0
30/01/2008	R196	2008/02/07			Bond Future	10.1120	10.1630	0.504	0.0000	0.0000	0
30/01/2008	R196	2008/02/07	8.75	Put	Option on Bond Future	1,332.0000	1,381.0000	3.679	0	0	0
30/01/2008	R196	2008/02/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/01/2008	R196	2008/02/07	8.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/01/2008	R196	2008/02/07	8.50	Put	Option on Bond Future	1,579.0000	1,628.0000	3.103	0	0	0
30/01/2008	R196	2008/02/07	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/01/2008	R196	2008/02/07	8.25	Put	Option on Bond Future	1,827.0000	1,877.0000	2.737	0	0	0
30/01/2008	R196	2008/05/02			Bond Future	9.6630	9.7450	0.849	0.0000	0.0000	0
30/01/2008	R196	2008/05/02	9.00	Put	Option on Bond Future	578.0000	629.0000	8.824	0	0	0
30/01/2008	R196	2008/05/02	9.00	Call	Option on Bond Future	66.0000	54.0000	(18.182)	0	0	0
30/01/2008	R196	2008/08/07			Bond Future	9.0550	9.0550	-	0.0000	0.0000	0
30/01/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	1,598.0000	1,594.0000	(0.250)	0	0	0
30/01/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	1,436.0000	1,432.0000	(0.279)	0	0	0
30/01/2008	R201	2008/02/07			Bond Future	8.5250	8.6250	1.173	0.0000	0.0000	0
30/01/2008	R201	2008/02/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/01/2008	R201	2008/02/07	7.75	Put	Option on Bond Future	4,093.0000	4,606.0000	12.534	0	0	0
30/01/2008	R201	2008/02/07	7.50	Put	Option on Bond Future	5,458.0000	5,971.0000	9.399	0	0	0
30/01/2008	R201	2008/02/07	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/01/2008	R201	2008/02/07	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/01/2008	R201	2008/02/07	7.25	Put	Option on Bond Future	6,844.0000	7,358.0000	7.510	0	0	0
30/01/2008	R201	2008/05/02			Bond Future	8.3890	8.4890	1.192	0.0000	0.0000	0
30/01/2008	R201	2008/05/02	8.50	Put	Option on Bond Future	1,073.0000	1,297.0000	20.876	0	0	0
30/01/2008	R201	2008/05/02	8.50	Call	Option on Bond Future	1,633.0000	1,352.0000	(17.208)	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
30/01/2008	R201	2008/08/07			Bond Future	8.2450	8.3450	1.213	0.0000	0.0000	0
30/01/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	2,523.0000	2,822.0000	11.851	0	0	0
30/01/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	1,301.0000	1,107.0000	(14.912)	0	0	0
30/01/2008	R203	2008/02/07			Bond Future	8.3700	8.4800	1.314	0.0000	0.0000	0
30/01/2008	R203	2008/02/07	7.50	Put	Option on Bond Future	5,845.0000	6,554.0000	12.130	0	0	0
30/01/2008	R203	2008/02/07	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/01/2008	R203	2008/05/02			Bond Future	8.2590	8.3690	1.332	0.0000	0.0000	0
30/01/2008	R203	2008/05/02	8.25	Call	Option on Bond Future	1,349.0000	1,019.0000	(24.463)	0	0	0
30/01/2008	R203	2008/05/02	8.25	Put	Option on Bond Future	1,407.0000	1,780.0000	26.510	0	0	0
30/01/2008	R203	2008/08/07			Bond Future	8.1410	8.2510	1.351	0.0000	0.0000	0
30/01/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	3,108.0000	3,642.0000	17.181	0	0	0
30/01/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	578.0000	415.0000	(28.201)	0	0	0
30/01/2008	R204	2008/02/07			Bond Future	8.3630	8.4630	1.196	0.0000	0.0000	3,331
30/01/2008	R204	2008/02/07	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/01/2008	R204	2008/02/07	7.50	Put	Option on Bond Future	6,228.0000	6,917.0000	11.063	0	0	0
30/01/2008	R204	2008/05/02			Bond Future	8.2610	8.3610	1.211	0.0000	0.0000	0
30/01/2008	R204	2008/05/02	8.25	Put	Option on Bond Future	1,516.0000	1,878.0000	23.879	0	0	0
30/01/2008	R204	2008/05/02	8.25	Call	Option on Bond Future	1,440.0000	1,115.0000	(22.569)	0	0	0
30/01/2008	R204	2008/08/07			Bond Future	8.1550	8.2550	1.226	0.0000	0.0000	0
30/01/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	3,293.0000	3,838.0000	16.550	0	0	0
30/01/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	464.0000	326.0000	(29.741)	0	0	0
30/01/2008	R206	2008/02/07			Bond Future	8.5740	8.6740	1.166	0.0000	0.0000	0
30/01/2008	R206	2008/02/07	7.75	Put	Option on Bond Future	3,739.0000	4,181.0000	11.821	0	0	0
30/01/2008	R206	2008/02/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/01/2008	R206	2008/05/02			Bond Future	8.4330	8.5330	1.186	0.0000	0.0000	0
30/01/2008	R206	2008/05/02	8.25	Call	Option on Bond Future	626.0000	473.0000	(24.441)	0	0	0
30/01/2008	R206	2008/05/02	8.25	Put	Option on Bond Future	1,423.0000	1,702.0000	19.606	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
30/01/2008	R206	2008/08/07			Bond Future	8.2800	8.3800	1.208	0.0000	0.0000	0
30/01/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	2,084.0000	2,353.0000	12.908	0	0	0
30/01/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	896.0000	744.0000	(16.964)	0	0	0
30/01/2008	R207	2008/02/07			Bond Future	8.3450	8.4550	1.318	0.0000	0.0000	0
30/01/2008	R207	2008/02/07	7.50	Put	Option on Bond Future	6,224.0000	6,996.0000	12.404	0	0	0
30/01/2008	R207	2008/02/07	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/01/2008	R207	2008/05/02			Bond Future	8.2530	8.3630	1.333	0.0000	0.0000	0
30/01/2008	R207	2008/05/02	8.25	Call	Option on Bond Future	1,498.0000	1,132.0000	(24.433)	0	0	0
30/01/2008	R207	2008/05/02	8.25	Put	Option on Bond Future	1,519.0000	1,924.0000	26.662	0	0	0
30/01/2008	R207	2008/08/07			Bond Future	8.1550	8.2650	1.349	0.0000	0.0000	0
30/01/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	884.0000	621.0000	(29.751)	0	0	0
30/01/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	1,980.0000	2,485.0000	25.505	0	0	0
30/01/2008	R209	2008/02/07			Bond Future	7.9600	8.0900	1.633	0.0000	0.0000	6,590
30/01/2008	R209	2008/02/07	7.00	Put	Option on Bond Future	9,926.0000	11,135.0000	12.180	0	0	0
30/01/2008	R209	2008/02/07	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/01/2008	R209	2008/05/02			Bond Future	7.8910	8.0210	1.647	0.0000	0.0000	0
30/01/2008	R209	2008/05/02	7.75	Put	Option on Bond Future	2,910.0000	3,670.0000	26.117	0	0	0
30/01/2008	R209	2008/05/02	7.75	Call	Option on Bond Future	1,549.0000	1,086.0000	(29.890)	0	0	0
30/01/2008	R209	2008/08/07			Bond Future	7.8190	7.9490	1.663	0.0000	0.0000	0
30/01/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	1,589.0000	2,398.0000	50.913	0	0	0
30/01/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	920.0000	491.0000	(46.630)	0	0	0
30/01/2008	TRT1	2008/02/07			Index Future	258.4100	256.9630	(0.560)	0.0000	0.0000	0
30/01/2008	TRT1	2008/05/02			Index Future	265.0050	263.5200	(0.560)	0.0000	0.0000	0
30/01/2008	TRT1	2008/08/07			Index Future	273.1270	271.7620	(0.500)	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
30/01/2008	TRT1 2008/11/06			Index Future	280.3350	278.7680	(0.559)	0.0000	0.0000	400
Grand Total:										175,228