

Derivatives High/Low Report

High/Low for 31/12/2007

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
31/12/2007	\$ / R 2008/03/17			Currency Future	6.9080	6.9113	0.048	6.9300	0.0000	47,062
31/12/2007	\$ / R 2008/06/13			Currency Future	7.0322	7.0360	0.054	7.0600	0.0000	15,005
31/12/2007	\$ / R 2008/09/15			Currency Future	7.1643	7.1685	0.059	0.0000	0.0000	1,472
31/12/2007	£ / R 2008/03/17			Currency Future	13.7259	13.8152	0.651	0.0000	0.0000	2,037
31/12/2007	£ / R 2008/06/13			Currency Future	13.9330	14.0246	0.657	0.0000	0.0000	1,155
31/12/2007	£ / R 2008/09/15			Currency Future	14.1467	14.2399	0.659	0.0000	0.0000	36
31/12/2007	€ / R 2008/03/17			Currency Future	10.1513	10.1769	0.252	0.0000	0.0000	1,752
31/12/2007	€ / R 2008/06/13			Currency Future	10.3306	10.3579	0.264	0.0000	0.0000	1,248
31/12/2007	€ / R 2008/09/15			Currency Future	10.5116	10.5395	0.265	0.0000	0.0000	50
31/12/2007	ALBI 2008/02/07			Index Future	260.0140	260.0140	-	0.0000	0.0000	517
31/12/2007	ALBI 2008/02/07	254.00	Put	Index Future	1,592.0000	1,359.0000	(14.636)	0	0	0
31/12/2007	ALBI 2008/02/07	254.00	Call	Index Future	61,732.0000	61,499.0000	(0.377)	0	0	0
31/12/2007	ALBI 2008/05/02			Index Future	267.8680	267.7790	(0.033)	0.0000	0.0000	0
31/12/2007	ALBI 2008/05/02	265.00	Call	Index Future	47,637.0000	46,711.0000	(1.944)	0	0	0
31/12/2007	ALBI 2008/05/02	265.00	Put	Index Future	18,957.0000	18,921.0000	(0.190)	0	0	0

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31/12/2007	ALBI	2008/08/07			Index Future	275.9150	275.8240	(0.033)	0.0000	0.0000	0
31/12/2007	ALBI	2008/08/07	265.00	Put	Index Future	8,268.0000	8,234.0000	(0.411)	0	0	0
31/12/2007	ALBI	2008/08/07	265.00	Call	Index Future	117,418.0000	116,474.0000	(0.804)	0	0	0
31/12/2007	ALBI	2008/11/06			Index Future	283.4810	283.3870	(0.033)	0.0000	0.0000	0
31/12/2007	ALBI	2008/11/06	265.00	Call	Index Future	188,946.0000	187,987.0000	(0.508)	0	0	0
31/12/2007	ALBI	2008/11/06	265.00	Put	Index Future	4,136.0000	4,117.0000	(0.459)	0	0	0
31/12/2007	CRD1	2008/02/07			Index Future	111.8380	111.8380	-	0.0000	0.0000	0
31/12/2007	CRD1	2008/05/02			Index Future	114.7640	114.7640	-	0.0000	0.0000	0
31/12/2007	CRD1	2008/08/07			Index Future	119.6340	119.5940	(0.033)	0.0000	0.0000	0
31/12/2007	CRD1	2008/11/06			Index Future	121.4430	121.4430	-	0.0000	0.0000	8
31/12/2007	GOVI	2008/02/07			jGovi	261.3845	261.3845	-	0.0000	0.0000	7
31/12/2007	GOVI	2008/02/07	265.00	Put	jGovi	38,733.0000	38,447.0000	(0.738)	0	0	0
31/12/2007	GOVI	2008/02/07	265.00	Call	jGovi	2,578.0000	2,292.0000	(11.094)	0	0	0
31/12/2007	GOVI	2008/05/02			jGovi	268.6950	268.6950	-	0.0000	0.0000	0
31/12/2007	GOVI	2008/05/02	264.00	Put	jGovi	13,195.0000	12,884.0000	(2.357)	0	0	0
31/12/2007	GOVI	2008/05/02	264.00	Call	jGovi	60,145.0000	59,834.0000	(0.517)	0	0	0
31/12/2007	GOVI	2008/08/07			jGovi	276.2690	276.2690	-	0.0000	0.0000	0
31/12/2007	GOVI	2008/08/07	274.00	Call	jGovi	55,191.0000	54,908.0000	(0.513)	0	0	0
31/12/2007	GOVI	2008/08/07	274.00	Put	jGovi	32,501.0000	32,218.0000	(0.871)	0	0	0
31/12/2007	GOVI	2008/11/06			jGovi	283.8325	283.8325	-	0.0000	0.0000	60
31/12/2007	GOVI	2008/11/06	274.00	Call	jGovi	114,988.0000	114,803.0000	(0.161)	0	0	0
31/12/2007	GOVI	2008/11/06	274.00	Put	jGovi	16,663.0000	16,478.0000	(1.110)	0	0	0
31/12/2007	ILBI	2008/02/07			Index Future	298.1790	298.0830	(0.032)	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
31/12/2007	J153	2010/08/31			jSwap	10.6020	10.6070	0.047	0.0000	0.0000	0
31/12/2007	J157	2015/09/15			jSwap	9.5760	9.5810	0.052	0.0000	0.0000	0
31/12/2007	J186	2026/12/21			jSwap	8.6230	8.6260	0.035	0.0000	0.0000	0
31/12/2007	J201	2014/12/22			jSwap	9.6270	9.6310	0.042	0.0000	0.0000	0
31/12/2007	J203	2017/09/15			jSwap	9.3890	9.3930	0.043	0.0000	0.0000	0
31/12/2007	J204	2018/12/21			jSwap	9.2410	9.2430	0.022	0.0000	0.0000	0
31/12/2007	J207	2020/01/15			jSwap	9.1880	9.1900	0.022	0.0000	0.0000	0
31/12/2007	JBAR	2005/12/21			jBar	11.2330	11.2330	-	0.0000	0.0000	0
31/12/2007	JFRA	2008/02/07			jFra	11.2480	11.2480	-	0.0000	0.0000	0
31/12/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	3,052.0000	2,875.0000	(5.799)	0	0	0
31/12/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	12,217.0000	11,918.0000	(2.447)	0	0	0
31/12/2007	JFRA	2008/05/02			jFra	11.3000	11.2990	(0.009)	0.0000	0.0000	0
31/12/2007	JFRA	2008/05/02	10.25	Put	Option on jFra	10,404.0000	10,257.0000	(1.413)	0	0	0
31/12/2007	JFRA	2008/05/02	10.25	Call	Option on jFra	13,102.0000	12,971.0000	(1.000)	0	0	0
31/12/2007	JFRA	2008/08/07			jFra	11.1760	11.1820	0.054	0.0000	0.0000	0
31/12/2007	JFRA	2008/08/07	10.25	Put	Option on jFra	14,476.0000	14,364.0000	(0.774)	0	0	0
31/12/2007	JFRA	2008/08/07	10.25	Call	Option on jFra	16,722.0000	16,624.0000	(0.586)	0	0	0
31/12/2007	JFRA	2008/11/06			jFra	10.9820	10.9850	0.027	0.0000	0.0000	0
31/12/2007	JFRA	2008/11/06	10.25	Call	Option on jFra	19,385.0000	19,300.0000	(0.438)	0	0	0
31/12/2007	JFRA	2008/11/06	10.25	Put	Option on jFra	17,608.0000	17,516.0000	(0.522)	0	0	0
31/12/2007	JFRA	2009/02/05			jFra	10.6310	10.6350	0.038	0.0000	0.0000	0
31/12/2007	JFRA	2009/02/05	10.00	Call	Option on jFra	21,768.0000	21,695.0000	(0.335)	0	0	0
31/12/2007	JFRA	2009/02/05	10.00	Put	Option on jFra	20,236.0000	20,153.0000	(0.410)	0	0	0

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31/12/2007	JFRA	2009/05/07			jFra	10.3090	10.3130	0.039	0.0000	0.0000	0
31/12/2007	JFRA	2009/08/06			jFra	9.9610	9.9650	0.040	0.0000	0.0000	0
31/12/2007	JFRA	2009/08/06	10.00	Call	Option on jFra	25,246.0000	25,186.0000	(0.238)	0	0	0
31/12/2007	JFRA	2009/08/06	10.00	Put	Option on jFra	25,341.0000	25,271.0000	(0.276)	0	0	0
31/12/2007	JFRA	2009/11/05			jFra	9.7580	9.7640	0.061	0.0000	0.0000	0
31/12/2007	JN02	2008/02/07			jNote	10.7030	10.7060	0.028	0.0000	0.0000	0
31/12/2007	JN02	2008/02/07	9.00	Call	Option on jNote	30,371.0000	30,378.0000	0.023	0	0	0
31/12/2007	JN02	2008/02/07	9.00	Put	Option on jNote	220.0000	175.0000	(20.455)	0	0	0
31/12/2007	JN02	2008/05/02			jNote	10.5070	10.5120	0.048	0.0000	0.0000	0
31/12/2007	JN02	2008/05/02	10.00	Call	Option on jNote	17,728.0000	17,666.0000	(0.350)	0	0	0
31/12/2007	JN02	2008/05/02	10.00	Put	Option on jNote	7,109.0000	6,940.0000	(2.377)	0	0	0
31/12/2007	JN02	2008/08/07			jNote	10.2580	10.2650	0.068	0.0000	0.0000	0
31/12/2007	JN05	2008/02/07			jNote	9.7250	9.7310	0.062	0.0000	0.0000	0
31/12/2007	JN05	2008/02/07	9.00	Put	Option on jNote	299.0000	236.0000	(21.070)	0	0	0
31/12/2007	JN05	2008/02/07	9.00	Call	Option on jNote	28,461.0000	28,624.0000	0.573	0	0	0
31/12/2007	JN05	2008/05/02			jNote	9.5890	9.5940	0.052	0.0000	0.0000	0
31/12/2007	JN05	2008/05/02	9.50	Put	Option on jNote	9,391.0000	9,160.0000	(2.460)	0	0	0
31/12/2007	JN05	2008/05/02	9.50	Call	Option on jNote	14,320.0000	14,302.0000	(0.126)	0	0	0
31/12/2007	JN05	2008/08/07			jNote	9.4270	9.4320	0.053	0.0000	0.0000	0
31/12/2007	JN10	2008/02/07			jNote	9.1730	9.1760	0.033	0.0000	0.0000	0
31/12/2007	JN10	2008/02/07	9.00	Call	Option on jNote	13,596.0000	13,540.0000	(0.412)	0	0	0
31/12/2007	JN10	2008/02/07	9.00	Put	Option on jNote	2,529.0000	2,286.0000	(9.609)	0	0	0
31/12/2007	JN10	2008/05/02			jNote	9.0770	9.0800	0.033	0.0000	0.0000	0
31/12/2007	JN10	2008/05/02	9.00	Call	Option on jNote	15,115.0000	15,101.0000	(0.093)	0	0	0

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31/12/2007	JN10	2008/05/02	9.00	Put	Option on jNote	8,792.0000	8,568.0000	(2.548)	0	0	0
31/12/2007	JN10	2008/08/07			jNote	8.9640	8.9670	0.033	0.0000	0.0000	0
31/12/2007	JROD	2007/12/31			jRod	10.2430	10.2431	0.001	0.0000	0.0000	0
31/12/2007	JROD	2008/01/31			jRod	10.5810	10.5660	(0.142)	0.0000	0.0000	0
31/12/2007	JROD	2008/02/29			jRod	10.9480	10.9240	(0.219)	0.0000	0.0000	0
31/12/2007	JROD	2008/03/31			jRod	10.7360	11.2340	4.639	0.0000	0.0000	0
31/12/2007	JROD	2008/04/30			jRod	11.0020	10.9910	(0.100)	0.0000	0.0000	0
31/12/2007	JROD	2008/05/30			jRod	11.2180	11.2100	(0.071)	0.0000	0.0000	0
31/12/2007	JROD	2008/06/30			jRod	10.9740	11.3630	3.545	0.0000	0.0000	0
31/12/2007	JROD	2008/07/31			jRod	11.1530	11.1500	(0.027)	0.0000	0.0000	0
31/12/2007	OTH1	2008/02/07			Index Future	253.8810	253.8810	-	0.0000	0.0000	0
31/12/2007	OTH1	2008/05/02			Index Future	260.5220	260.5220	-	0.0000	0.0000	0
31/12/2007	OTH1	2008/08/07			Index Future	270.3990	270.3090	(0.033)	0.0000	0.0000	0
31/12/2007	OTH1	2008/11/06			Index Future	275.6850	275.6850	-	0.0000	0.0000	12
31/12/2007	R153	2008/02/07			Bond Future	9.3320	9.3320	-	0.0000	0.0000	8,063
31/12/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
31/12/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	2,567.0000	2,567.0000	-	0	0	0
31/12/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	3,169.0000	3,169.0000	-	0	0	0
31/12/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	3,777.0000	3,777.0000	-	0	0	0
31/12/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/12/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0

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31/12/2007	R153	2008/05/02			Bond Future	9.0850	9.0850	-	0.0000	0.0000	0
31/12/2007	R153	2008/05/02	9.00	Call	Option on Bond Future	596.0000	588.0000	(1.342)	0	0	0
31/12/2007	R153	2008/05/02	9.00	Put	Option on Bond Future	779.0000	771.0000	(1.027)	0	0	0
31/12/2007	R153	2008/08/07			Bond Future	8.8080	8.8080	-	0.0000	0.0000	0
31/12/2007	R153	2008/08/07	8.50	Put	Option on Bond Future	1,123.0000	1,118.0000	(0.445)	0	0	0
31/12/2007	R153	2008/08/07	8.50	Call	Option on Bond Future	525.0000	520.0000	(0.952)	0	0	0
31/12/2007	R157	2008/02/07			Bond Future	8.4990	8.4990	-	0.0000	0.0000	9,138
31/12/2007	R157	2008/02/07	8.25	Call	Option on Bond Future	504.0000	468.0000	(7.143)	0	0	250
31/12/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	38.0000	31.0000	(18.421)	0	0	0
31/12/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	5,014.0000	5,006.0000	(0.160)	0	0	0
31/12/2007	R157	2008/02/07	8.25	Put	Option on Bond Future	2,130.0000	2,094.0000	(1.690)	0	0	0
31/12/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	8,440.0000	8,440.0000	-	0	0	0
31/12/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	6.0000	4.0000	(33.333)	0	0	0
31/12/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
31/12/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	6,699.0000	6,697.0000	(0.030)	0	0	0
31/12/2007	R157	2008/02/07	8.50	Call	Option on Bond Future	1,160.0000	1,117.0000	(3.707)	0	0	0
31/12/2007	R157	2008/02/07	8.50	Put	Option on Bond Future	1,153.0000	1,110.0000	(3.729)	0	0	250
31/12/2007	R157	2008/05/02			Bond Future	8.3630	8.3630	-	0.0000	0.0000	0
31/12/2007	R157	2008/05/02	8.75	Call	Option on Bond Future	3,450.0000	3,429.0000	(0.609)	0	0	0
31/12/2007	R157	2008/05/02	8.75	Put	Option on Bond Future	1,017.0000	996.0000	(2.065)	0	0	0
31/12/2007	R157	2008/05/02	8.50	Put	Option on Bond Future	1,566.0000	1,543.0000	(1.469)	0	0	2,000
31/12/2007	R157	2008/05/02	8.50	Call	Option on Bond Future	2,434.0000	2,411.0000	(0.945)	0	0	0
31/12/2007	R157	2008/08/07			Bond Future	8.2250	8.2250	-	0.0000	0.0000	2,500
31/12/2007	R157	2008/08/07	8.00	Put	Option on Bond Future	3,318.0000	3,301.0000	(0.512)	0	0	0
31/12/2007	R157	2008/08/07	8.00	Call	Option on Bond Future	1,907.0000	1,890.0000	(0.891)	0	0	0
31/12/2007	R186	2008/02/07			Bond Future	8.1390	8.1390	-	0.0000	0.0000	0
31/12/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	421.0000	378.0000	(10.214)	0	0	0
31/12/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	4,882.0000	4,839.0000	(0.881)	0	0	0
31/12/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	15.0000	11.0000	(26.667)	0	0	0
31/12/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	7,560.0000	7,542.0000	(0.238)	0	0	0

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31/12/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	10,577.0000	10,573.0000	(0.038)	0	0	0
31/12/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	101.0000	84.0000	(16.832)	0	0	0
31/12/2007	R186	2008/05/02			Bond Future	8.0560	8.0560	-	0.0000	0.0000	0
31/12/2007	R186	2008/05/02	8.00	Put	Option on Bond Future	3,636.0000	3,596.0000	(1.100)	0	0	0
31/12/2007	R186	2008/05/02	8.00	Call	Option on Bond Future	3,005.0000	2,966.0000	(1.298)	0	0	0
31/12/2007	R186	2008/08/07			Bond Future	7.9750	7.9750	-	0.0000	0.0000	0
31/12/2007	R186	2008/08/07	7.75	Put	Option on Bond Future	5,926.0000	5,896.0000	(0.506)	0	0	0
31/12/2007	R186	2008/08/07	7.75	Call	Option on Bond Future	3,355.0000	3,325.0000	(0.894)	0	0	0
31/12/2007	R196	2008/02/07			Bond Future	10.1680	10.2120	0.433	0.0000	0.0000	0
31/12/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	1,634.0000	1,676.0000	2.570	0	0	0
31/12/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/12/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	1,882.0000	1,924.0000	2.232	0	0	0
31/12/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/12/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	1,387.0000	1,429.0000	3.028	0	0	0
31/12/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
31/12/2007	R196	2008/05/02			Bond Future	9.8680	9.8140	(0.547)	0.0000	0.0000	0
31/12/2007	R196	2008/05/02	9.00	Put	Option on Bond Future	732.0000	696.0000	(4.918)	0	0	0
31/12/2007	R196	2008/05/02	9.00	Call	Option on Bond Future	63.0000	68.0000	7.937	0	0	0
31/12/2007	R196	2008/08/07			Bond Future	9.4710	9.3120	(1.679)	0.0000	0.0000	0
31/12/2007	R196	2008/08/07	8.75	Put	Option on Bond Future	1,834.0000	1,779.0000	(2.999)	0	0	0
31/12/2007	R196	2008/08/07	8.75	Call	Option on Bond Future	1,452.0000	1,481.0000	1.997	0	0	0
31/12/2007	R201	2008/02/07			Bond Future	8.5520	8.5520	-	0.0000	0.0000	0
31/12/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	20.0000	15.0000	(25.000)	0	0	0
31/12/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	4,252.0000	4,247.0000	(0.118)	0	0	0
31/12/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	5,599.0000	5,598.0000	(0.018)	0	0	0
31/12/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	6,984.0000	6,984.0000	-	0	0	0
31/12/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
31/12/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/12/2007	R201	2008/05/02			Bond Future	8.4190	8.4190	-	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
31/12/2007	R201	2008/05/02	8.50	Call	Option on Bond Future	1,757.0000	1,738.0000	(1.081)	0	0	0
31/12/2007	R201	2008/05/02	8.50	Put	Option on Bond Future	1,349.0000	1,330.0000	(1.408)	0	0	0
31/12/2007	R201	2008/08/07			Bond Future	8.2870	8.2870	-	0.0000	0.0000	0
31/12/2007	R201	2008/08/07	8.00	Call	Option on Bond Future	1,361.0000	1,348.0000	(0.955)	0	0	0
31/12/2007	R201	2008/08/07	8.00	Put	Option on Bond Future	2,790.0000	2,777.0000	(0.466)	0	0	0
31/12/2007	R203	2008/02/07			Bond Future	8.3640	8.3640	-	0.0000	0.0000	0
31/12/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	5,822.0000	5,818.0000	(0.069)	0	0	0
31/12/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	15.0000	12.0000	(20.000)	0	0	0
31/12/2007	R203	2008/05/02			Bond Future	8.2550	8.2550	-	0.0000	0.0000	0
31/12/2007	R203	2008/05/02	8.25	Call	Option on Bond Future	1,580.0000	1,560.0000	(1.266)	0	0	0
31/12/2007	R203	2008/05/02	8.25	Put	Option on Bond Future	1,612.0000	1,593.0000	(1.179)	0	0	0
31/12/2007	R203	2008/08/07			Bond Future	8.1450	8.1450	-	0.0000	0.0000	0
31/12/2007	R203	2008/08/07	7.75	Call	Option on Bond Future	671.0000	661.0000	(1.490)	0	0	0
31/12/2007	R203	2008/08/07	7.75	Put	Option on Bond Future	3,226.0000	3,217.0000	(0.279)	0	0	0
31/12/2007	R204	2008/02/07			Bond Future	8.3590	8.3590	-	0.0000	0.0000	3,331
31/12/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	6,278.0000	6,264.0000	(0.223)	0	0	0
31/12/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	78.0000	65.0000	(16.667)	0	0	0
31/12/2007	R204	2008/05/02			Bond Future	8.2600	8.2600	-	0.0000	0.0000	0
31/12/2007	R204	2008/05/02	8.25	Call	Option on Bond Future	1,677.0000	1,656.0000	(1.252)	0	0	0
31/12/2007	R204	2008/05/02	8.25	Put	Option on Bond Future	1,746.0000	1,725.0000	(1.203)	0	0	0
31/12/2007	R204	2008/08/07			Bond Future	8.1620	8.1620	-	0.0000	0.0000	0
31/12/2007	R204	2008/08/07	7.75	Call	Option on Bond Future	542.0000	534.0000	(1.476)	0	0	0
31/12/2007	R204	2008/08/07	7.75	Put	Option on Bond Future	3,419.0000	3,411.0000	(0.234)	0	0	0
31/12/2007	R206	2008/02/07			Bond Future	8.6560	8.6560	-	0.0000	0.0000	0
31/12/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	8.0000	6.0000	(25.000)	0	0	0
31/12/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	4,109.0000	4,107.0000	(0.049)	0	0	0
31/12/2007	R206	2008/05/02			Bond Future	8.5170	8.5170	-	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
31/12/2007	R206	2008/05/02	8.25	Put	Option on Bond Future	1,799.0000	1,786.0000	(0.723)	0	0	0
31/12/2007	R206	2008/05/02	8.25	Call	Option on Bond Future	638.0000	626.0000	(1.881)	0	0	0
31/12/2007	R206	2008/08/07			Bond Future	8.3740	8.3740	-	0.0000	0.0000	0
31/12/2007	R206	2008/08/07	8.00	Call	Option on Bond Future	859.0000	850.0000	(1.048)	0	0	0
31/12/2007	R206	2008/08/07	8.00	Put	Option on Bond Future	2,442.0000	2,433.0000	(0.369)	0	0	0
31/12/2007	R207	2008/02/07			Bond Future	8.3320	8.3320	-	0.0000	0.0000	0
31/12/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	12.0000	9.0000	(25.000)	0	0	0
31/12/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	6,145.0000	6,142.0000	(0.049)	0	0	0
31/12/2007	R207	2008/05/02			Bond Future	8.2410	8.2410	-	0.0000	0.0000	0
31/12/2007	R207	2008/05/02	8.25	Put	Option on Bond Future	1,716.0000	1,695.0000	(1.224)	0	0	0
31/12/2007	R207	2008/05/02	8.25	Call	Option on Bond Future	1,780.0000	1,759.0000	(1.180)	0	0	0
31/12/2007	R207	2008/08/07			Bond Future	8.1500	8.1500	-	0.0000	0.0000	0
31/12/2007	R207	2008/08/07	8.00	Call	Option on Bond Future	1,003.0000	993.0000	(0.997)	0	0	0
31/12/2007	R207	2008/08/07	8.00	Put	Option on Bond Future	2,064.0000	2,054.0000	(0.484)	0	0	0
31/12/2007	R209	2008/02/07			Bond Future	7.8350	7.8350	-	0.0000	0.0000	6,590
31/12/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	8,747.0000	8,744.0000	(0.034)	0	0	0
31/12/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	12.0000	9.0000	(25.000)	0	0	0
31/12/2007	R209	2008/05/02			Bond Future	7.7660	7.7660	-	0.0000	0.0000	0
31/12/2007	R209	2008/05/02	7.75	Call	Option on Bond Future	2,443.0000	2,413.0000	(1.228)	0	0	0
31/12/2007	R209	2008/05/02	7.75	Put	Option on Bond Future	2,600.0000	2,570.0000	(1.154)	0	0	0
31/12/2007	R209	2008/08/07			Bond Future	7.6970	7.6970	-	0.0000	0.0000	0
31/12/2007	R209	2008/08/07	7.75	Put	Option on Bond Future	1,090.0000	1,081.0000	(0.826)	0	0	0
31/12/2007	R209	2008/08/07	7.75	Call	Option on Bond Future	1,610.0000	1,601.0000	(0.559)	0	0	0
31/12/2007	TRT1	2008/02/07			Index Future	258.1680	258.1680	-	0.0000	0.0000	0
31/12/2007	TRT1	2008/05/02			Index Future	264.9210	264.9210	-	0.0000	0.0000	0
31/12/2007	TRT1	2008/08/07			Index Future	273.8440	273.7530	(0.033)	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
31/12/2007	TRT1 2008/11/06			Index Future	280.3400	280.3400	-	0.0000	0.0000	400
Grand Total:										102,943