

# Derivatives High/Low Report

High/Low for 16/01/2008

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
16/01/2008	\$ / R 2008/03/17			Currency Future	6.8555	6.9926	2.000	7.0200	0.0000	51,557
16/01/2008	\$ / R 2008/06/13			Currency Future	6.9921	7.1327	2.011	7.1700	0.0000	20,467
16/01/2008	\$ / R 2008/09/15			Currency Future	7.1349	7.2790	2.020	7.3500	0.0000	3,039
16/01/2008	£ / R 2008/03/17			Currency Future	13.4860	13.7417	1.896	0.0000	0.0000	1,037
16/01/2008	£ / R 2008/06/13			Currency Future	13.6969	13.9593	1.916	13.9500	0.0000	1,205
16/01/2008	£ / R 2008/09/15			Currency Future	13.9150	14.1819	1.918	14.1700	0.0000	175
16/01/2008	€ / R 2008/03/17			Currency Future	10.2157	10.3541	1.355	0.0000	0.0000	1,752
16/01/2008	€ / R 2008/06/13			Currency Future	10.3974	10.5416	1.387	10.4400	0.0000	1,141
16/01/2008	€ / R 2008/09/15			Currency Future	10.5809	10.7307	1.416	10.7800	0.0000	104
16/01/2008	ALBI 2008/02/07			Index Future	262.9280	262.4910	(0.166)	0.0000	0.0000	594
16/01/2008	ALBI 2008/02/07	254.00	Call	Index Future	89,309.0000	84,946.0000	(4.885)	0	0	0
16/01/2008	ALBI 2008/02/07	254.00	Put	Index Future	29.0000	36.0000	24.138	0	0	0
16/01/2008	ALBI 2008/05/02			Index Future	269.9820	269.7390	(0.090)	0.0000	0.0000	0
16/01/2008	ALBI 2008/05/02	265.00	Put	Index Future	10,664.0000	11,157.0000	4.623	0	0	0
16/01/2008	ALBI 2008/05/02	265.00	Call	Index Future	60,484.0000	58,547.0000	(3.202)	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
16/01/2008	ALBI	2008/08/07			Index Future	278.1520	277.9020	(0.090)	0.0000	0.0000	0
16/01/2008	ALBI	2008/08/07	265.00	Call	Index Future	136,224.0000	133,922.0000	(1.690)	0	0	0
16/01/2008	ALBI	2008/08/07	265.00	Put	Index Future	4,704.0000	4,902.0000	4.209	0	0	0
16/01/2008	ALBI	2008/11/06			Index Future	285.8210	285.5650	(0.090)	0.0000	0.0000	0
16/01/2008	ALBI	2008/11/06	265.00	Call	Index Future	210,590.0000	208,125.0000	(1.171)	0	0	0
16/01/2008	ALBI	2008/11/06	265.00	Put	Index Future	2,380.0000	2,475.0000	3.992	0	0	0
16/01/2008	CRD1	2008/02/07			Index Future	112.8570	112.6720	(0.164)	0.0000	0.0000	0
16/01/2008	CRD1	2008/05/02			Index Future	115.8010	115.6090	(0.166)	0.0000	0.0000	0
16/01/2008	CRD1	2008/08/07			Index Future	121.2110	121.1020	(0.090)	0.0000	0.0000	0
16/01/2008	CRD1	2008/11/06			Index Future	122.5550	122.3550	(0.163)	0.0000	0.0000	8
16/01/2008	GOVI	2008/02/07			jGovi	264.1410	263.7190	(0.160)	0.0000	0.0000	7
16/01/2008	GOVI	2008/02/07	265.00	Put	jGovi	15,166.0000	17,746.0000	17.012	0	0	0
16/01/2008	GOVI	2008/02/07	265.00	Call	jGovi	6,576.0000	4,936.0000	(24.939)	0	0	0
16/01/2008	GOVI	2008/05/02			jGovi	271.5110	271.0745	(0.161)	0.0000	0.0000	2
16/01/2008	GOVI	2008/05/02	264.00	Put	jGovi	5,712.0000	6,304.0000	10.364	0	0	0
16/01/2008	GOVI	2008/05/02	264.00	Call	jGovi	80,822.0000	77,049.0000	(4.668)	0	0	0
16/01/2008	GOVI	2008/08/07			jGovi	279.1725	278.7245	(0.160)	0.0000	0.0000	0
16/01/2008	GOVI	2008/08/07	274.00	Put	jGovi	20,526.0000	21,823.0000	6.319	0	0	0
16/01/2008	GOVI	2008/08/07	274.00	Call	jGovi	72,251.0000	69,068.0000	(4.405)	0	0	0
16/01/2008	GOVI	2008/11/06			jGovi	286.8390	286.3835	(0.159)	0.0000	0.0000	60
16/01/2008	GOVI	2008/11/06	274.00	Put	jGovi	10,179.0000	10,825.0000	6.346	0	0	0
16/01/2008	GOVI	2008/11/06	274.00	Call	jGovi	138,569.0000	134,660.0000	(2.821)	0	0	0
16/01/2008	ILBI	2008/02/07			Index Future	299.2880	299.0180	(0.090)	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
16/01/2008	J153	2010/08/31			jSwap	10.4340	10.5030	0.661	0.0000	0.0000	0
16/01/2008	J157	2015/09/15			jSwap	9.3870	9.4730	0.916	0.0000	0.0000	0
16/01/2008	J186	2026/12/21			jSwap	8.4730	8.5380	0.767	0.0000	0.0000	0
16/01/2008	J201	2014/12/22			jSwap	9.4240	9.5160	0.976	0.0000	0.0000	0
16/01/2008	J203	2017/09/15			jSwap	9.2120	9.2800	0.738	0.0000	0.0000	0
16/01/2008	J204	2018/12/21			jSwap	9.0630	9.1320	0.761	0.0000	0.0000	0
16/01/2008	J207	2020/01/15			jSwap	9.2540	9.0000	(2.745)	0.0000	0.0000	0
16/01/2008	JBAR	2005/12/21			jBar	11.3630	11.3670	0.035	0.0000	0.0000	0
16/01/2008	JFRA	2008/02/07			jFra	11.3150	11.3510	0.318	0.0000	0.0000	0
16/01/2008	JFRA	2008/02/07	7.50	Put	Option on jFra	1,670.0000	1,563.0000	(6.407)	0	0	0
16/01/2008	JFRA	2008/02/07	7.50	Call	Option on jFra	10,903.0000	10,901.0000	(0.018)	0	0	0
16/01/2008	JFRA	2008/05/02			jFra	11.2600	11.3050	0.400	0.0000	0.0000	0
16/01/2008	JFRA	2008/05/02	10.25	Call	Option on jFra	12,189.0000	12,199.0000	0.082	0	0	0
16/01/2008	JFRA	2008/05/02	10.25	Put	Option on jFra	9,582.0000	9,480.0000	(1.064)	0	0	0
16/01/2008	JFRA	2008/08/07			jFra	11.0780	11.1400	0.560	0.0000	0.0000	0
16/01/2008	JFRA	2008/08/07	10.25	Call	Option on jFra	15,959.0000	16,000.0000	0.257	0	0	0
16/01/2008	JFRA	2008/08/07	10.25	Put	Option on jFra	13,950.0000	13,841.0000	(0.781)	0	0	0
16/01/2008	JFRA	2008/11/06			jFra	10.8350	10.9080	0.674	0.0000	0.0000	0
16/01/2008	JFRA	2008/11/06	10.25	Put	Option on jFra	17,248.0000	17,130.0000	(0.684)	0	0	0
16/01/2008	JFRA	2008/11/06	10.25	Call	Option on jFra	18,668.0000	18,727.0000	0.316	0	0	0
16/01/2008	JFRA	2009/02/05			jFra	10.4160	10.5130	0.931	0.0000	0.0000	0
16/01/2008	JFRA	2009/02/05	10.00	Put	Option on jFra	20,025.0000	19,881.0000	(0.719)	0	0	0
16/01/2008	JFRA	2009/02/05	10.00	Call	Option on jFra	21,036.0000	21,127.0000	0.433	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
16/01/2008	JFRA	2009/05/07			jFra	10.0630	10.1610	0.974	0.0000	0.0000	0
16/01/2008	JFRA	2009/08/06			jFra	9.7520	9.8340	0.841	0.0000	0.0000	0
16/01/2008	JFRA	2009/08/06	10.00	Put	Option on jFra	25,212.0000	25,087.0000	(0.496)	0	0	0
16/01/2008	JFRA	2009/08/06	10.00	Call	Option on jFra	24,608.0000	24,683.0000	0.305	0	0	0
16/01/2008	JFRA	2009/11/05			jFra	9.4490	9.5350	0.910	0.0000	0.0000	0
16/01/2008	JN02	2008/02/07			jNote	10.5580	10.6300	0.682	0.0000	0.0000	0
16/01/2008	JN02	2008/02/07	9.00	Call	Option on jNote	27,668.0000	28,898.0000	4.446	0	0	0
16/01/2008	JN02	2008/02/07	9.00	Put	Option on jNote	55.0000	34.0000	(38.182)	0	0	0
16/01/2008	JN02	2008/05/02			jNote	10.3050	10.3870	0.796	0.0000	0.0000	0
16/01/2008	JN02	2008/05/02	10.00	Put	Option on jNote	7,660.0000	7,039.0000	(8.107)	0	0	0
16/01/2008	JN02	2008/05/02	10.00	Call	Option on jNote	14,687.0000	15,526.0000	5.713	0	0	0
16/01/2008	JN02	2008/08/07			jNote	10.0100	10.1000	0.899	0.0000	0.0000	0
16/01/2008	JN05	2008/02/07			jNote	9.5500	9.6460	1.005	0.0000	0.0000	0
16/01/2008	JN05	2008/02/07	9.00	Call	Option on jNote	21,662.0000	25,227.0000	16.457	0	0	0
16/01/2008	JN05	2008/02/07	9.00	Put	Option on jNote	212.0000	84.0000	(60.377)	0	0	0
16/01/2008	JN05	2008/05/02			jNote	9.4010	9.4990	1.042	0.0000	0.0000	0
16/01/2008	JN05	2008/05/02	9.50	Call	Option on jNote	9,701.0000	11,521.0000	18.761	0	0	0
16/01/2008	JN05	2008/05/02	9.50	Put	Option on jNote	12,110.0000	10,094.0000	(16.647)	0	0	0
16/01/2008	JN05	2008/08/07			jNote	9.2310	9.3300	1.072	0.0000	0.0000	0
16/01/2008	JN10	2008/02/07			jNote	8.9940	9.0620	0.756	0.0000	0.0000	0
16/01/2008	JN10	2008/02/07	9.00	Put	Option on jNote	5,206.0000	3,153.0000	(39.435)	0	0	0
16/01/2008	JN10	2008/02/07	9.00	Call	Option on jNote	4,815.0000	7,133.0000	48.141	0	0	0
16/01/2008	JN10	2008/05/02			jNote	8.8900	8.9590	0.776	0.0000	0.0000	0
16/01/2008	JN10	2008/05/02	9.00	Call	Option on jNote	8,241.0000	10,179.0000	23.517	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
16/01/2008	JN10	2008/05/02	9.00	Put	Option on jNote	14,005.0000	11,458.0000	(18.186)	0	0	0
16/01/2008	JN10	2008/08/07			jNote	8.7730	8.8430	0.798	0.0000	0.0000	0
16/01/2008	JROD	2008/01/31			jRod	10.5140	10.5110	(0.029)	0.0000	0.0000	0
16/01/2008	JROD	2008/02/29			jRod	10.8590	10.8520	(0.064)	0.0000	0.0000	0
16/01/2008	JROD	2008/03/31			jRod	11.2020	11.1950	(0.062)	0.0000	0.0000	0
16/01/2008	JROD	2008/04/30			jRod	10.9920	10.9890	(0.027)	0.0000	0.0000	0
16/01/2008	JROD	2008/05/30			jRod	11.2120	11.2100	(0.018)	0.0000	0.0000	0
16/01/2008	JROD	2008/06/30			jRod	11.3510	11.3480	(0.026)	0.0000	0.0000	0
16/01/2008	JROD	2008/07/31			jRod	11.1290	11.1270	(0.018)	0.0000	0.0000	0
16/01/2008	OTH1	2008/02/07			Index Future	257.6900	257.1670	(0.203)	0.0000	0.0000	0
16/01/2008	OTH1	2008/05/02			Index Future	264.4110	263.8710	(0.204)	0.0000	0.0000	0
16/01/2008	OTH1	2008/08/07			Index Future	272.7360	272.4910	(0.090)	0.0000	0.0000	0
16/01/2008	OTH1	2008/11/06			Index Future	279.8340	279.2680	(0.202)	0.0000	0.0000	12
16/01/2008	R153	2008/02/07			Bond Future	9.1800	9.2300	0.545	0.0000	0.0000	8,063
16/01/2008	R153	2008/02/07	8.00	Put	Option on Bond Future	2,813.0000	2,931.0000	4.195	0	0	0
16/01/2008	R153	2008/02/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/01/2008	R153	2008/02/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/01/2008	R153	2008/02/07	7.75	Put	Option on Bond Future	3,421.0000	3,539.0000	3.449	0	0	0
16/01/2008	R153	2008/02/07	8.25	Put	Option on Bond Future	2,210.0000	2,327.0000	5.294	0	0	0
16/01/2008	R153	2008/02/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/01/2008	R153	2008/05/02			Bond Future	8.9380	8.9880	0.559	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
16/01/2008	R153	2008/05/02	9.00	Call	Option on Bond Future	703.0000	644.0000	(8.393)	0	0	0
16/01/2008	R153	2008/05/02	9.00	Put	Option on Bond Future	569.0000	618.0000	8.612	0	0	0
16/01/2008	R153	2008/08/07			Bond Future	8.6490	8.6990	0.578	0.0000	0.0000	0
16/01/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	621.0000	577.0000	(7.085)	0	0	0
16/01/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	910.0000	963.0000	5.824	0	0	0
16/01/2008	R157	2008/02/07			Bond Future	8.2970	8.3170	0.241	0.0000	0.0000	9,048
16/01/2008	R157	2008/02/07	8.25	Put	Option on Bond Future	1,019.0000	1,075.0000	5.496	0	0	0
16/01/2008	R157	2008/02/07	7.25	Put	Option on Bond Future	7,123.0000	7,254.0000	1.839	0	0	0
16/01/2008	R157	2008/02/07	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/01/2008	R157	2008/02/07	8.25	Call	Option on Bond Future	710.0000	635.0000	(10.563)	0	0	250
16/01/2008	R157	2008/02/07	7.75	Put	Option on Bond Future	3,690.0000	3,813.0000	3.333	0	0	0
16/01/2008	R157	2008/02/07	8.50	Call	Option on Bond Future	1,688.0000	1,577.0000	(6.576)	0	0	0
16/01/2008	R157	2008/02/07	7.75	Call	Option on Bond Future	32.0000	24.0000	(25.000)	0	0	0
16/01/2008	R157	2008/02/07	8.50	Put	Option on Bond Future	364.0000	384.0000	5.495	0	0	250
16/01/2008	R157	2008/02/07	7.50	Put	Option on Bond Future	5,378.0000	5,509.0000	2.436	0	0	0
16/01/2008	R157	2008/02/07	7.50	Call	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
16/01/2008	R157	2008/05/02			Bond Future	8.1670	8.1870	0.245	0.0000	0.0000	0
16/01/2008	R157	2008/05/02	8.50	Call	Option on Bond Future	3,087.0000	2,992.0000	(3.077)	0	0	0
16/01/2008	R157	2008/05/02	8.50	Put	Option on Bond Future	963.0000	996.0000	3.427	0	0	2,000
16/01/2008	R157	2008/05/02	8.75	Put	Option on Bond Future	572.0000	593.0000	3.671	0	0	0
16/01/2008	R157	2008/05/02	8.75	Call	Option on Bond Future	4,260.0000	4,153.0000	(2.512)	0	0	0
16/01/2008	R157	2008/08/07			Bond Future	8.0290	8.0490	0.249	0.0000	0.0000	2,500
16/01/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	2,366.0000	2,298.0000	(2.874)	0	0	0
16/01/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	2,549.0000	2,607.0000	2.275	0	0	0
16/01/2008	R186	2008/02/07			Bond Future	7.9670	7.9770	0.126	0.0000	0.0000	0
16/01/2008	R186	2008/02/07	7.75	Call	Option on Bond Future	489.0000	439.0000	(10.225)	0	0	0
16/01/2008	R186	2008/02/07	7.75	Put	Option on Bond Future	3,007.0000	3,071.0000	2.128	0	0	0
16/01/2008	R186	2008/02/07	7.50	Call	Option on Bond Future	83.0000	69.0000	(16.867)	0	0	0
16/01/2008	R186	2008/02/07	7.25	Put	Option on Bond Future	8,625.0000	8,738.0000	1.310	0	0	0
16/01/2008	R186	2008/02/07	7.25	Call	Option on Bond Future	6.0000	5.0000	(16.667)	0	0	0
16/01/2008	R186	2008/02/07	7.50	Put	Option on Bond Future	5,598.0000	5,698.0000	1.786	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
16/01/2008	R186	2008/05/02			Bond Future	7.8840	7.8940	0.127	0.0000	0.0000	0
16/01/2008	R186	2008/05/02	8.00	Put	Option on Bond Future	2,473.0000	2,507.0000	1.375	0	0	0
16/01/2008	R186	2008/05/02	8.00	Call	Option on Bond Future	3,795.0000	3,714.0000	(2.134)	0	0	0
16/01/2008	R186	2008/08/07			Bond Future	7.7980	7.8080	0.128	0.0000	0.0000	0
16/01/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	4,656.0000	4,704.0000	1.031	0	0	0
16/01/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	4,101.0000	4,033.0000	(1.658)	0	0	0
16/01/2008	R196	2008/02/07			Bond Future	9.9700	10.0400	0.702	0.0000	0.0000	0
16/01/2008	R196	2008/02/07	8.75	Put	Option on Bond Future	1,194.0000	1,262.0000	5.695	0	0	0
16/01/2008	R196	2008/02/07	8.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/01/2008	R196	2008/02/07	8.50	Put	Option on Bond Future	1,442.0000	1,509.0000	4.646	0	0	0
16/01/2008	R196	2008/02/07	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/01/2008	R196	2008/02/07	8.25	Put	Option on Bond Future	1,690.0000	1,758.0000	4.024	0	0	0
16/01/2008	R196	2008/02/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/01/2008	R196	2008/05/02			Bond Future	9.5280	9.6090	0.850	0.0000	0.0000	0
16/01/2008	R196	2008/05/02	9.00	Put	Option on Bond Future	512.0000	558.0000	8.984	0	0	0
16/01/2008	R196	2008/05/02	9.00	Call	Option on Bond Future	103.0000	87.0000	(15.534)	0	0	0
16/01/2008	R196	2008/08/07			Bond Future	9.0330	9.1250	1.018	0.0000	0.0000	0
16/01/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	1,647.0000	1,668.0000	1.275	0	0	0
16/01/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	1,496.0000	1,469.0000	(1.805)	0	0	0
16/01/2008	R201	2008/02/07			Bond Future	8.3450	8.3650	0.240	0.0000	0.0000	0
16/01/2008	R201	2008/02/07	7.50	Put	Option on Bond Future	4,526.0000	4,630.0000	2.298	0	0	0
16/01/2008	R201	2008/02/07	7.50	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
16/01/2008	R201	2008/02/07	7.25	Put	Option on Bond Future	5,912.0000	6,016.0000	1.759	0	0	0
16/01/2008	R201	2008/02/07	7.75	Call	Option on Bond Future	15.0000	11.0000	(26.667)	0	0	0
16/01/2008	R201	2008/02/07	7.75	Put	Option on Bond Future	3,176.0000	3,276.0000	3.149	0	0	0
16/01/2008	R201	2008/02/07	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/01/2008	R201	2008/05/02			Bond Future	8.2090	8.2290	0.244	0.0000	0.0000	0
16/01/2008	R201	2008/05/02	8.50	Put	Option on Bond Future	818.0000	846.0000	3.423	0	0	0
16/01/2008	R201	2008/05/02	8.50	Call	Option on Bond Future	2,294.0000	2,220.0000	(3.226)	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
16/01/2008	R201	2008/08/07			Bond Future	8.0650	8.0850	0.248	0.0000	0.0000	0
16/01/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	1,764.0000	1,712.0000	(2.948)	0	0	0
16/01/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	2,090.0000	2,137.0000	2.249	0	0	0
16/01/2008	R203	2008/02/07			Bond Future	8.1600	8.1600	-	0.0000	0.0000	0
16/01/2008	R203	2008/02/07	7.50	Call	Option on Bond Future	10.0000	9.0000	(10.000)	0	0	0
16/01/2008	R203	2008/02/07	7.50	Put	Option on Bond Future	4,484.0000	4,482.0000	(0.045)	0	0	0
16/01/2008	R203	2008/05/02			Bond Future	8.0490	8.0490	-	0.0000	0.0000	0
16/01/2008	R203	2008/05/02	8.25	Put	Option on Bond Future	925.0000	919.0000	(0.649)	0	0	0
16/01/2008	R203	2008/05/02	8.25	Call	Option on Bond Future	2,229.0000	2,223.0000	(0.269)	0	0	0
16/01/2008	R203	2008/08/07			Bond Future	7.9310	7.9310	-	0.0000	0.0000	0
16/01/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	1,063.0000	1,059.0000	(0.376)	0	0	0
16/01/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	2,244.0000	2,241.0000	(0.134)	0	0	0
16/01/2008	R204	2008/02/07			Bond Future	8.1530	8.1730	0.245	0.0000	0.0000	3,331
16/01/2008	R204	2008/02/07	7.50	Call	Option on Bond Future	55.0000	43.0000	(21.818)	0	0	0
16/01/2008	R204	2008/02/07	7.50	Put	Option on Bond Future	4,814.0000	4,943.0000	2.680	0	0	0
16/01/2008	R204	2008/05/02			Bond Future	8.0510	8.0710	0.248	0.0000	0.0000	0
16/01/2008	R204	2008/05/02	8.25	Call	Option on Bond Future	2,384.0000	2,288.0000	(4.027)	0	0	0
16/01/2008	R204	2008/05/02	8.25	Put	Option on Bond Future	997.0000	1,041.0000	4.413	0	0	0
16/01/2008	R204	2008/08/07			Bond Future	7.9450	7.9650	0.252	0.0000	0.0000	0
16/01/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	937.0000	884.0000	(5.656)	0	0	0
16/01/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	2,313.0000	2,399.0000	3.718	0	0	0
16/01/2008	R206	2008/02/07			Bond Future	8.4440	8.4640	0.237	0.0000	0.0000	0
16/01/2008	R206	2008/02/07	7.75	Put	Option on Bond Future	3,166.0000	3,254.0000	2.780	0	0	0
16/01/2008	R206	2008/02/07	7.75	Call	Option on Bond Future	5.0000	3.0000	(40.000)	0	0	0
16/01/2008	R206	2008/05/02			Bond Future	8.3030	8.3230	0.241	0.0000	0.0000	0
16/01/2008	R206	2008/05/02	8.25	Call	Option on Bond Future	934.0000	889.0000	(4.818)	0	0	0
16/01/2008	R206	2008/05/02	8.25	Put	Option on Bond Future	1,166.0000	1,208.0000	3.602	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
16/01/2008	R206	2008/08/07			Bond Future	8.1500	8.1700	0.245	0.0000	0.0000	0
16/01/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	1,169.0000	1,128.0000	(3.507)	0	0	0
16/01/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	1,807.0000	1,852.0000	2.490	0	0	0
16/01/2008	R207	2008/02/07			Bond Future	8.1350	8.1550	0.246	0.0000	0.0000	0
16/01/2008	R207	2008/02/07	7.50	Put	Option on Bond Future	4,735.0000	4,877.0000	2.999	0	0	0
16/01/2008	R207	2008/02/07	7.50	Call	Option on Bond Future	8.0000	5.0000	(37.500)	0	0	0
16/01/2008	R207	2008/05/02			Bond Future	8.0430	8.0630	0.249	0.0000	0.0000	0
16/01/2008	R207	2008/05/02	8.25	Put	Option on Bond Future	998.0000	1,042.0000	4.409	0	0	0
16/01/2008	R207	2008/05/02	8.25	Call	Option on Bond Future	2,471.0000	2,372.0000	(4.006)	0	0	0
16/01/2008	R207	2008/08/07			Bond Future	7.9450	7.9650	0.252	0.0000	0.0000	0
16/01/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	1,628.0000	1,547.0000	(4.975)	0	0	0
16/01/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	1,235.0000	1,297.0000	5.020	0	0	0
16/01/2008	R209	2008/02/07			Bond Future	7.6700	7.6900	0.261	0.0000	0.0000	6,590
16/01/2008	R209	2008/02/07	7.00	Put	Option on Bond Future	7,124.0000	7,321.0000	2.765	0	0	0
16/01/2008	R209	2008/02/07	7.00	Call	Option on Bond Future	5.0000	3.0000	(40.000)	0	0	0
16/01/2008	R209	2008/05/02			Bond Future	7.6010	7.6210	0.263	0.0000	0.0000	0
16/01/2008	R209	2008/05/02	7.75	Put	Option on Bond Future	1,691.0000	1,759.0000	4.021	0	0	0
16/01/2008	R209	2008/05/02	7.75	Call	Option on Bond Future	3,169.0000	3,037.0000	(4.165)	0	0	0
16/01/2008	R209	2008/08/07			Bond Future	7.5290	7.5490	0.266	0.0000	0.0000	0
16/01/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	2,682.0000	2,527.0000	(5.779)	0	0	0
16/01/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	478.0000	526.0000	10.042	0	0	0
16/01/2008	TRT1	2008/02/07			Index Future	260.9220	260.5010	(0.161)	0.0000	0.0000	0
16/01/2008	TRT1	2008/05/02			Index Future	267.7270	267.2920	(0.162)	0.0000	0.0000	0
16/01/2008	TRT1	2008/08/07			Index Future	276.0490	275.8000	(0.090)	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
16/01/2008	TRT1 2008/11/06			Index Future	283.3430	282.8890	(0.160)	0.0000	0.0000	400
<b>Grand Total:</b>										<b>113,592</b>