

Derivatives High/Low Report

High/Low for 18/01/2008

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
18/01/2008	\$ / R 2008/03/17			Currency Future	7.0918	7.1458	0.761	7.1600	0.0000	54,222
18/01/2008	\$ / R 2008/06/13			Currency Future	7.2332	7.2893	0.776	7.2900	0.0000	20,596
18/01/2008	\$ / R 2008/09/15			Currency Future	7.3806	7.4402	0.808	7.4400	0.0000	3,544
18/01/2008	£ / R 2008/03/17			Currency Future	13.9837	13.9736	(0.072)	0.0000	0.0000	1,037
18/01/2008	£ / R 2008/06/13			Currency Future	14.2030	14.1912	(0.083)	0.0000	0.0000	1,235
18/01/2008	£ / R 2008/09/15			Currency Future	14.4246	14.4156	(0.062)	0.0000	0.0000	179
18/01/2008	€ / R 2008/03/17			Currency Future	10.4121	10.4656	0.514	0.0000	0.0000	1,752
18/01/2008	€ / R 2008/06/13			Currency Future	10.6024	10.6558	0.504	0.0000	0.0000	1,141
18/01/2008	€ / R 2008/09/15			Currency Future	10.7934	10.8489	0.514	10.8700	0.0000	209
18/01/2008	ALBI 2008/02/07			Index Future	262.3990	261.4900	(0.346)	0.0000	0.0000	594
18/01/2008	ALBI 2008/02/07	254.00	Call	Index Future	84,021.0000	74,964.0000	(10.779)	0	0	0
18/01/2008	ALBI 2008/02/07	254.00	Put	Index Future	31.0000	64.0000	106.452	0	0	0
18/01/2008	ALBI 2008/05/02			Index Future	269.6560	269.5720	(0.031)	0.0000	0.0000	0
18/01/2008	ALBI 2008/05/02	265.00	Call	Index Future	57,818.0000	57,082.0000	(1.273)	0	0	0
18/01/2008	ALBI 2008/05/02	265.00	Put	Index Future	11,258.0000	11,362.0000	0.924	0	0	0

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18/01/2008	ALBI	2008/08/07			Index Future	277.8160	277.7300	(0.031)	0.0000	0.0000	0
18/01/2008	ALBI	2008/08/07	265.00	Put	Index Future	4,943.0000	4,984.0000	0.829	0	0	0
18/01/2008	ALBI	2008/08/07	265.00	Call	Index Future	133,103.0000	132,284.0000	(0.615)	0	0	0
18/01/2008	ALBI	2008/11/06			Index Future	285.4770	285.3890	(0.031)	0.0000	0.0000	0
18/01/2008	ALBI	2008/11/06	265.00	Call	Index Future	207,264.0000	206,404.0000	(0.415)	0	0	0
18/01/2008	ALBI	2008/11/06	265.00	Put	Index Future	2,494.0000	2,514.0000	0.802	0	0	0
18/01/2008	CRD1	2008/02/07			Index Future	112.6320	112.3570	(0.244)	0.0000	0.0000	0
18/01/2008	CRD1	2008/05/02			Index Future	115.5680	115.2270	(0.295)	0.0000	0.0000	0
18/01/2008	CRD1	2008/08/07			Index Future	121.0650	121.0270	(0.031)	0.0000	0.0000	0
18/01/2008	CRD1	2008/11/06			Index Future	122.3120	121.8860	(0.348)	0.0000	0.0000	8
18/01/2008	GOVI	2008/02/07			jGovi	263.6200	262.7645	(0.325)	0.0000	0.0000	7
18/01/2008	GOVI	2008/02/07	265.00	Call	jGovi	4,440.0000	2,282.0000	(48.604)	0	0	0
18/01/2008	GOVI	2008/02/07	265.00	Put	jGovi	18,240.0000	24,637.0000	35.071	0	0	0
18/01/2008	GOVI	2008/05/02			jGovi	270.9710	269.9470	(0.378)	0.0000	0.0000	2
18/01/2008	GOVI	2008/05/02	264.00	Call	jGovi	76,098.0000	67,620.0000	(11.141)	0	0	0
18/01/2008	GOVI	2008/05/02	264.00	Put	jGovi	6,388.0000	8,150.0000	27.583	0	0	0
18/01/2008	GOVI	2008/08/07			jGovi	278.6190	277.3680	(0.449)	0.0000	0.0000	0
18/01/2008	GOVI	2008/08/07	274.00	Put	jGovi	22,068.0000	26,253.0000	18.964	0	0	0
18/01/2008	GOVI	2008/08/07	274.00	Call	jGovi	68,258.0000	59,933.0000	(12.196)	0	0	0
18/01/2008	GOVI	2008/11/06			jGovi	286.2770	285.0495	(0.429)	0.0000	0.0000	60
18/01/2008	GOVI	2008/11/06	274.00	Call	jGovi	133,711.0000	123,475.0000	(7.655)	0	0	0
18/01/2008	GOVI	2008/11/06	274.00	Put	jGovi	10,941.0000	12,980.0000	18.636	0	0	0
18/01/2008	ILBI	2008/02/07			Index Future	298.9250	298.8320	(0.031)	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
18/01/2008	J153	2010/08/31			jSwap	10.5470	10.5500	0.028	0.0000	0.0000	0
18/01/2008	J157	2015/09/15			jSwap	9.5260	9.5860	0.630	0.0000	0.0000	0
18/01/2008	J186	2026/12/21			jSwap	8.6100	8.6850	0.871	0.0000	0.0000	0
18/01/2008	J201	2014/12/22			jSwap	9.5740	9.6320	0.606	0.0000	0.0000	0
18/01/2008	J203	2017/09/15			jSwap	9.3580	9.4240	0.705	0.0000	0.0000	0
18/01/2008	J204	2018/12/21			jSwap	9.2190	9.2840	0.705	0.0000	0.0000	0
18/01/2008	J207	2020/01/15			jSwap	9.0880	9.1530	0.715	0.0000	0.0000	0
18/01/2008	JBAR	2005/12/21			jBar	11.3670	11.3670	-	0.0000	0.0000	0
18/01/2008	JFRA	2008/02/07			jFra	11.3840	11.3850	0.009	0.0000	0.0000	0
18/01/2008	JFRA	2008/02/07	7.50	Put	Option on jFra	1,457.0000	1,374.0000	(5.697)	0	0	0
18/01/2008	JFRA	2008/02/07	7.50	Call	Option on jFra	10,902.0000	10,818.0000	(0.771)	0	0	0
18/01/2008	JFRA	2008/05/02			jFra	11.3280	11.3270	(0.009)	0.0000	0.0000	0
18/01/2008	JFRA	2008/05/02	10.25	Call	Option on jFra	12,179.0000	12,127.0000	(0.427)	0	0	0
18/01/2008	JFRA	2008/05/02	10.25	Put	Option on jFra	9,404.0000	9,354.0000	(0.532)	0	0	0
18/01/2008	JFRA	2008/08/07			jFra	11.1650	11.1470	(0.161)	0.0000	0.0000	0
18/01/2008	JFRA	2008/08/07	10.25	Put	Option on jFra	13,775.0000	13,760.0000	(0.109)	0	0	0
18/01/2008	JFRA	2008/08/07	10.25	Call	Option on jFra	15,995.0000	15,936.0000	(0.369)	0	0	0
18/01/2008	JFRA	2008/11/06			jFra	10.9590	10.9470	(0.109)	0.0000	0.0000	0
18/01/2008	JFRA	2008/11/06	10.25	Call	Option on jFra	18,759.0000	18,714.0000	(0.240)	0	0	0
18/01/2008	JFRA	2008/11/06	10.25	Put	Option on jFra	17,038.0000	17,022.0000	(0.094)	0	0	0
18/01/2008	JFRA	2009/02/05			jFra	10.5270	10.5210	(0.057)	0.0000	0.0000	0
18/01/2008	JFRA	2009/02/05	10.00	Put	Option on jFra	19,837.0000	19,818.0000	(0.096)	0	0	0
18/01/2008	JFRA	2009/02/05	10.00	Call	Option on jFra	21,118.0000	21,084.0000	(0.161)	0	0	0

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18/01/2008	JFRA	2009/05/07			jFra	10.1960	10.1940	(0.020)	0.0000	0.0000	0
18/01/2008	JFRA	2009/08/06			jFra	9.8740	9.8720	(0.020)	0.0000	0.0000	0
18/01/2008	JFRA	2009/08/06	10.00	Call	Option on jFra	24,708.0000	24,684.0000	(0.097)	0	0	0
18/01/2008	JFRA	2009/08/06	10.00	Put	Option on jFra	25,015.0000	24,995.0000	(0.080)	0	0	0
18/01/2008	JFRA	2009/11/05			jFra	9.5940	9.5930	(0.010)	0.0000	0.0000	0
18/01/2008	JN02	2008/02/07			jNote	10.6650	10.6600	(0.047)	0.0000	0.0000	0
18/01/2008	JN02	2008/02/07	9.00	Put	Option on jNote	24.0000	20.0000	(16.667)	0	0	0
18/01/2008	JN02	2008/02/07	9.00	Call	Option on jNote	29,491.0000	29,397.0000	(0.319)	0	0	0
18/01/2008	JN02	2008/05/02			jNote	10.4310	10.4290	(0.019)	0.0000	0.0000	0
18/01/2008	JN02	2008/05/02	10.00	Call	Option on jNote	15,965.0000	15,896.0000	(0.432)	0	0	0
18/01/2008	JN02	2008/05/02	10.00	Put	Option on jNote	6,698.0000	6,663.0000	(0.523)	0	0	0
18/01/2008	JN02	2008/08/07			jNote	10.1570	10.1590	0.020	0.0000	0.0000	0
18/01/2008	JN05	2008/02/07			jNote	9.6950	9.7380	0.444	0.0000	0.0000	0
18/01/2008	JN05	2008/02/07	9.00	Put	Option on jNote	45.0000	24.0000	(46.667)	0	0	0
18/01/2008	JN05	2008/02/07	9.00	Call	Option on jNote	27,066.0000	28,702.0000	6.044	0	0	0
18/01/2008	JN05	2008/05/02			jNote	9.5500	9.5980	0.503	0.0000	0.0000	0
18/01/2008	JN05	2008/05/02	9.50	Call	Option on jNote	12,524.0000	13,521.0000	7.961	0	0	0
18/01/2008	JN05	2008/05/02	9.50	Put	Option on jNote	9,110.0000	8,234.0000	(9.616)	0	0	0
18/01/2008	JN05	2008/08/07			jNote	9.3850	9.4360	0.543	0.0000	0.0000	0
18/01/2008	JN10	2008/02/07			jNote	9.1440	9.2140	0.766	0.0000	0.0000	0
18/01/2008	JN10	2008/02/07	9.00	Call	Option on jNote	10,729.0000	14,361.0000	33.852	0	0	0
18/01/2008	JN10	2008/02/07	9.00	Put	Option on jNote	1,505.0000	684.0000	(54.551)	0	0	0
18/01/2008	JN10	2008/05/02			jNote	9.0440	9.1150	0.785	0.0000	0.0000	0
18/01/2008	JN10	2008/05/02	9.00	Call	Option on jNote	12,961.0000	15,605.0000	20.400	0	0	0

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18/01/2008	JN10	2008/05/02	9.00	Put	Option on jNote	8,754.0000	6,836.0000	(21.910)	0	0	0
18/01/2008	JN10	2008/08/07			jNote	8.9320	9.0040	0.806	0.0000	0.0000	0
18/01/2008	JROD	2008/01/31			jRod	10.5080	10.5030	(0.048)	0.0000	0.0000	0
18/01/2008	JROD	2008/02/29			jRod	10.8440	10.8350	(0.083)	0.0000	0.0000	0
18/01/2008	JROD	2008/03/31			jRod	11.1850	11.1740	(0.098)	0.0000	0.0000	0
18/01/2008	JROD	2008/04/30			jRod	10.9840	10.9790	(0.046)	0.0000	0.0000	0
18/01/2008	JROD	2008/05/30			jRod	11.2050	11.2000	(0.045)	0.0000	0.0000	0
18/01/2008	JROD	2008/06/30			jRod	11.3440	11.3400	(0.035)	0.0000	0.0000	0
18/01/2008	JROD	2008/07/31			jRod	11.1250	11.1220	(0.027)	0.0000	0.0000	0
18/01/2008	OTH1	2008/02/07			Index Future	257.1190	255.7980	(0.514)	0.0000	0.0000	0
18/01/2008	OTH1	2008/05/02			Index Future	263.8210	262.3320	(0.564)	0.0000	0.0000	0
18/01/2008	OTH1	2008/08/07			Index Future	272.4070	272.3230	(0.031)	0.0000	0.0000	0
18/01/2008	OTH1	2008/11/06			Index Future	279.2170	277.4920	(0.618)	0.0000	0.0000	12
18/01/2008	R153	2008/02/07			Bond Future	9.2400	9.2900	0.541	0.0000	0.0000	8,063
18/01/2008	R153	2008/02/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/01/2008	R153	2008/02/07	8.25	Put	Option on Bond Future	2,350.0000	2,467.0000	4.979	0	0	0
18/01/2008	R153	2008/02/07	8.00	Put	Option on Bond Future	2,954.0000	3,071.0000	3.961	0	0	0
18/01/2008	R153	2008/02/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/01/2008	R153	2008/02/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/01/2008	R153	2008/02/07	7.75	Put	Option on Bond Future	3,562.0000	3,679.0000	3.285	0	0	0
18/01/2008	R153	2008/05/02			Bond Future	8.9980	9.0480	0.556	0.0000	0.0000	0

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18/01/2008	R153	2008/05/02	9.00	Call	Option on Bond Future	630.0000	574.0000	(8.889)	0	0	0
18/01/2008	R153	2008/05/02	9.00	Put	Option on Bond Future	625.0000	677.0000	8.320	0	0	0
18/01/2008	R153	2008/08/07			Bond Future	8.7090	8.7590	0.574	0.0000	0.0000	1,290
18/01/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	973.0000	1,028.0000	5.653	0	0	0
18/01/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	567.0000	525.0000	(7.407)	0	0	0
18/01/2008	R157	2008/02/07			Bond Future	8.3270	8.3970	0.841	0.0000	0.0000	9,048
18/01/2008	R157	2008/02/07	7.75	Put	Option on Bond Future	3,874.0000	4,321.0000	11.538	0	0	0
18/01/2008	R157	2008/02/07	8.50	Call	Option on Bond Future	1,513.0000	1,188.0000	(21.481)	0	0	0
18/01/2008	R157	2008/02/07	7.75	Call	Option on Bond Future	19.0000	8.0000	(57.895)	0	0	0
18/01/2008	R157	2008/02/07	8.25	Put	Option on Bond Future	1,095.0000	1,369.0000	25.023	0	0	0
18/01/2008	R157	2008/02/07	7.50	Put	Option on Bond Future	5,574.0000	6,030.0000	8.181	0	0	0
18/01/2008	R157	2008/02/07	8.25	Call	Option on Bond Future	589.0000	405.0000	(31.239)	0	0	250
18/01/2008	R157	2008/02/07	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/01/2008	R157	2008/02/07	7.25	Put	Option on Bond Future	7,320.0000	7,777.0000	6.243	0	0	0
18/01/2008	R157	2008/02/07	7.50	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
18/01/2008	R157	2008/02/07	8.50	Put	Option on Bond Future	387.0000	519.0000	34.109	0	0	250
18/01/2008	R157	2008/05/02			Bond Future	8.1970	8.2670	0.854	0.0000	0.0000	0
18/01/2008	R157	2008/05/02	8.50	Put	Option on Bond Future	1,010.0000	1,158.0000	14.653	0	0	2,000
18/01/2008	R157	2008/05/02	8.50	Call	Option on Bond Future	2,941.0000	2,639.0000	(10.269)	0	0	0
18/01/2008	R157	2008/05/02	8.75	Call	Option on Bond Future	4,096.0000	3,744.0000	(8.594)	0	0	0
18/01/2008	R157	2008/05/02	8.75	Put	Option on Bond Future	600.0000	698.0000	16.333	0	0	0
18/01/2008	R157	2008/08/07			Bond Future	8.0590	8.1290	0.869	0.0000	0.0000	2,500
18/01/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	2,634.0000	2,860.0000	8.580	0	0	0
18/01/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	2,262.0000	2,049.0000	(9.416)	0	0	0
18/01/2008	R186	2008/02/07			Bond Future	7.9770	8.0470	0.878	0.0000	0.0000	0
18/01/2008	R186	2008/02/07	7.25	Put	Option on Bond Future	8,737.0000	9,529.0000	9.065	0	0	0
18/01/2008	R186	2008/02/07	7.50	Call	Option on Bond Future	61.0000	28.0000	(54.098)	0	0	0
18/01/2008	R186	2008/02/07	7.75	Call	Option on Bond Future	416.0000	248.0000	(40.385)	0	0	0
18/01/2008	R186	2008/02/07	7.50	Put	Option on Bond Future	5,690.0000	6,453.0000	13.409	0	0	0
18/01/2008	R186	2008/02/07	7.75	Put	Option on Bond Future	3,048.0000	3,676.0000	20.604	0	0	0
18/01/2008	R186	2008/02/07	7.25	Call	Option on Bond Future	4.0000	1.0000	(75.000)	0	0	0

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18/01/2008	R186	2008/05/02			Bond Future	7.8940	7.9640	0.887	0.0000	0.0000	0
18/01/2008	R186	2008/05/02	8.00	Call	Option on Bond Future	3,700.0000	3,243.0000	(12.351)	0	0	0
18/01/2008	R186	2008/05/02	8.00	Put	Option on Bond Future	2,493.0000	2,835.0000	13.718	0	0	0
18/01/2008	R186	2008/08/07			Bond Future	7.8080	7.8780	0.897	0.0000	0.0000	220
18/01/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	4,023.0000	3,629.0000	(9.794)	0	0	0
18/01/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	4,693.0000	5,101.0000	8.694	0	0	0
18/01/2008	R196	2008/02/07			Bond Future	10.0550	10.1060	0.507	0.0000	0.0000	0
18/01/2008	R196	2008/02/07	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/01/2008	R196	2008/02/07	8.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/01/2008	R196	2008/02/07	8.25	Put	Option on Bond Future	1,772.0000	1,822.0000	2.822	0	0	0
18/01/2008	R196	2008/02/07	8.75	Put	Option on Bond Future	1,277.0000	1,326.0000	3.837	0	0	0
18/01/2008	R196	2008/02/07	8.50	Put	Option on Bond Future	1,524.0000	1,573.0000	3.215	0	0	0
18/01/2008	R196	2008/02/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/01/2008	R196	2008/05/02			Bond Future	9.6230	9.6860	0.655	0.0000	0.0000	0
18/01/2008	R196	2008/05/02	9.00	Call	Option on Bond Future	84.0000	72.0000	(14.286)	0	0	0
18/01/2008	R196	2008/05/02	9.00	Put	Option on Bond Future	565.0000	602.0000	6.549	0	0	0
18/01/2008	R196	2008/08/07			Bond Future	9.1430	9.2100	0.733	0.0000	0.0000	0
18/01/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	1,669.0000	1,683.0000	0.839	0	0	0
18/01/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	1,460.0000	1,439.0000	(1.438)	0	0	0
18/01/2008	R201	2008/02/07			Bond Future	8.3750	8.4450	0.836	0.0000	0.0000	0
18/01/2008	R201	2008/02/07	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/01/2008	R201	2008/02/07	7.25	Put	Option on Bond Future	6,068.0000	6,431.0000	5.982	0	0	0
18/01/2008	R201	2008/02/07	7.75	Put	Option on Bond Future	3,325.0000	3,683.0000	10.767	0	0	0
18/01/2008	R201	2008/02/07	7.50	Put	Option on Bond Future	4,682.0000	5,045.0000	7.753	0	0	0
18/01/2008	R201	2008/02/07	7.75	Call	Option on Bond Future	9.0000	4.0000	(55.556)	0	0	0
18/01/2008	R201	2008/02/07	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/01/2008	R201	2008/05/02			Bond Future	8.2390	8.3090	0.850	0.0000	0.0000	0
18/01/2008	R201	2008/05/02	8.50	Put	Option on Bond Future	858.0000	983.0000	14.569	0	0	0
18/01/2008	R201	2008/05/02	8.50	Call	Option on Bond Future	2,181.0000	1,948.0000	(10.683)	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
18/01/2008	R201	2008/08/07			Bond Future	8.0950	8.1650	0.865	0.0000	0.0000	0
18/01/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	1,683.0000	1,520.0000	(9.685)	0	0	0
18/01/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	2,159.0000	2,345.0000	8.615	0	0	0
18/01/2008	R203	2008/02/07			Bond Future	8.1800	8.2500	0.856	0.0000	0.0000	0
18/01/2008	R203	2008/02/07	7.50	Call	Option on Bond Future	6.0000	2.0000	(66.667)	0	0	0
18/01/2008	R203	2008/02/07	7.50	Put	Option on Bond Future	4,611.0000	5,067.0000	9.889	0	0	0
18/01/2008	R203	2008/05/02			Bond Future	8.0690	8.1390	0.868	0.0000	0.0000	0
18/01/2008	R203	2008/05/02	8.25	Put	Option on Bond Future	959.0000	1,131.0000	17.935	0	0	0
18/01/2008	R203	2008/05/02	8.25	Call	Option on Bond Future	2,133.0000	1,849.0000	(13.315)	0	0	0
18/01/2008	R203	2008/08/07			Bond Future	7.9510	8.0210	0.880	0.0000	0.0000	0
18/01/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	1,006.0000	842.0000	(16.302)	0	0	0
18/01/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	2,317.0000	2,604.0000	12.387	0	0	0
18/01/2008	R204	2008/02/07			Bond Future	8.1730	8.2430	0.856	0.0000	0.0000	3,331
18/01/2008	R204	2008/02/07	7.50	Put	Option on Bond Future	4,938.0000	5,412.0000	9.599	0	0	0
18/01/2008	R204	2008/02/07	7.50	Call	Option on Bond Future	38.0000	20.0000	(47.368)	0	0	0
18/01/2008	R204	2008/05/02			Bond Future	8.0710	8.1410	0.867	0.0000	0.0000	0
18/01/2008	R204	2008/05/02	8.25	Call	Option on Bond Future	2,281.0000	1,976.0000	(13.371)	0	0	0
18/01/2008	R204	2008/05/02	8.25	Put	Option on Bond Future	1,034.0000	1,219.0000	17.892	0	0	0
18/01/2008	R204	2008/08/07			Bond Future	7.9650	8.0350	0.879	0.0000	0.0000	0
18/01/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	880.0000	717.0000	(18.523)	0	0	0
18/01/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	2,395.0000	2,719.0000	13.528	0	0	0
18/01/2008	R206	2008/02/07			Bond Future	8.4740	8.5340	0.708	0.0000	0.0000	0
18/01/2008	R206	2008/02/07	7.75	Put	Option on Bond Future	3,297.0000	3,563.0000	8.068	0	0	0
18/01/2008	R206	2008/02/07	7.75	Call	Option on Bond Future	3.0000	1.0000	(66.667)	0	0	0
18/01/2008	R206	2008/05/02			Bond Future	8.3330	8.3930	0.720	0.0000	0.0000	0
18/01/2008	R206	2008/05/02	8.25	Put	Option on Bond Future	1,227.0000	1,371.0000	11.736	0	0	0
18/01/2008	R206	2008/05/02	8.25	Call	Option on Bond Future	864.0000	747.0000	(13.542)	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
18/01/2008	R206	2008/08/07			Bond Future	8.1800	8.2400	0.733	0.0000	0.0000	0
18/01/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	1,107.0000	999.0000	(9.756)	0	0	0
18/01/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	1,873.0000	2,019.0000	7.795	0	0	0
18/01/2008	R207	2008/02/07			Bond Future	8.1550	8.2250	0.858	0.0000	0.0000	0
18/01/2008	R207	2008/02/07	7.50	Put	Option on Bond Future	4,876.0000	5,374.0000	10.213	0	0	0
18/01/2008	R207	2008/02/07	7.50	Call	Option on Bond Future	4.0000	1.0000	(75.000)	0	0	0
18/01/2008	R207	2008/05/02			Bond Future	8.0630	8.1330	0.868	0.0000	0.0000	0
18/01/2008	R207	2008/05/02	8.25	Put	Option on Bond Future	1,035.0000	1,221.0000	17.971	0	0	0
18/01/2008	R207	2008/05/02	8.25	Call	Option on Bond Future	2,365.0000	2,050.0000	(13.319)	0	0	0
18/01/2008	R207	2008/08/07			Bond Future	7.9650	8.0350	0.879	0.0000	0.0000	0
18/01/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	1,293.0000	1,536.0000	18.794	0	0	0
18/01/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	1,543.0000	1,287.0000	(16.591)	0	0	0
18/01/2008	R209	2008/02/07			Bond Future	7.6900	7.7700	1.040	0.0000	0.0000	6,590
18/01/2008	R209	2008/02/07	7.00	Put	Option on Bond Future	7,320.0000	8,105.0000	10.724	0	0	0
18/01/2008	R209	2008/02/07	7.00	Call	Option on Bond Future	3.0000	1.0000	(66.667)	0	0	0
18/01/2008	R209	2008/05/02			Bond Future	7.6210	7.7010	1.050	0.0000	0.0000	0
18/01/2008	R209	2008/05/02	7.75	Call	Option on Bond Future	3,026.0000	2,559.0000	(15.433)	0	0	0
18/01/2008	R209	2008/05/02	7.75	Put	Option on Bond Future	1,749.0000	2,077.0000	18.754	0	0	0
18/01/2008	R209	2008/08/07			Bond Future	7.5490	7.6290	1.060	0.0000	0.0000	0
18/01/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	2,524.0000	1,960.0000	(22.345)	0	0	0
18/01/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	524.0000	765.0000	45.992	0	0	0
18/01/2008	TRT1	2008/02/07			Index Future	260.4050	259.5470	(0.329)	0.0000	0.0000	0
18/01/2008	TRT1	2008/05/02			Index Future	267.1920	266.1770	(0.380)	0.0000	0.0000	0
18/01/2008	TRT1	2008/08/07			Index Future	275.7150	275.6300	(0.031)	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
18/01/2008	TRT1 2008/11/06			Index Future	282.7860	281.5590	(0.434)	0.0000	0.0000	400
Grand Total:										118,540