

Derivatives High/Low Report

High/Low for 15/01/2008

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
15/01/2008	\$ / R 2008/03/17			Currency Future	6.8304	6.8555	0.367	6.8400	0.0000	51,597
15/01/2008	\$ / R 2008/06/13			Currency Future	6.9655	6.9921	0.382	6.9900	0.0000	19,987
15/01/2008	\$ / R 2008/09/15			Currency Future	7.1065	7.1349	0.400	7.1100	0.0000	2,727
15/01/2008	£ / R 2008/03/17			Currency Future	13.3448	13.4860	1.058	0.0000	0.0000	1,037
15/01/2008	£ / R 2008/06/13			Currency Future	13.5506	13.6969	1.080	13.7100	0.0000	1,155
15/01/2008	£ / R 2008/09/15			Currency Future	13.7626	13.9150	1.107	13.8500	0.0000	280
15/01/2008	€ / R 2008/03/17			Currency Future	10.1660	10.2157	0.489	0.0000	0.0000	1,752
15/01/2008	€ / R 2008/06/13			Currency Future	10.3443	10.3974	0.513	0.0000	0.0000	1,248
15/01/2008	€ / R 2008/09/15			Currency Future	10.5226	10.5809	0.554	0.0000	0.0000	70
15/01/2008	ALBI 2008/02/07			Index Future	262.6780	262.9280	0.095	0.0000	0.0000	594
15/01/2008	ALBI 2008/02/07	254.00	Put	Index Future	45.0000	29.0000	(35.556)	0	0	0
15/01/2008	ALBI 2008/02/07	254.00	Call	Index Future	86,825.0000	89,309.0000	2.861	0	0	0
15/01/2008	ALBI 2008/05/02			Index Future	269.6390	269.9820	0.127	0.0000	0.0000	0
15/01/2008	ALBI 2008/05/02	265.00	Put	Index Future	11,630.0000	10,664.0000	(8.306)	0	0	0
15/01/2008	ALBI 2008/05/02	265.00	Call	Index Future	58,020.0000	60,484.0000	4.247	0	0	0

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15/01/2008	ALBI	2008/08/07			Index Future	277.7860	278.1520	0.132	0.0000	0.0000	0
15/01/2008	ALBI	2008/08/07	265.00	Put	Index Future	5,107.0000	4,704.0000	(7.891)	0	0	0
15/01/2008	ALBI	2008/08/07	265.00	Call	Index Future	132,967.0000	136,224.0000	2.449	0	0	0
15/01/2008	ALBI	2008/11/06			Index Future	285.4160	285.8210	0.142	0.0000	0.0000	0
15/01/2008	ALBI	2008/11/06	265.00	Call	Index Future	206,747.0000	210,590.0000	1.859	0	0	0
15/01/2008	ALBI	2008/11/06	265.00	Put	Index Future	2,587.0000	2,380.0000	(8.002)	0	0	0
15/01/2008	CRD1	2008/02/07			Index Future	112.7840	112.8570	0.065	0.0000	0.0000	0
15/01/2008	CRD1	2008/05/02			Index Future	115.7260	115.8010	0.065	0.0000	0.0000	0
15/01/2008	CRD1	2008/08/07			Index Future	121.1060	121.2110	0.087	0.0000	0.0000	0
15/01/2008	CRD1	2008/11/06			Index Future	122.4760	122.5550	0.065	0.0000	0.0000	8
15/01/2008	GOVI	2008/02/07			jGovi	263.9195	264.1410	0.084	0.0000	0.0000	7
15/01/2008	GOVI	2008/02/07	265.00	Call	jGovi	5,992.0000	6,576.0000	9.746	0	0	0
15/01/2008	GOVI	2008/02/07	265.00	Put	jGovi	16,797.0000	15,166.0000	(9.710)	0	0	0
15/01/2008	GOVI	2008/05/02			jGovi	271.2845	271.5110	0.083	0.0000	0.0000	2
15/01/2008	GOVI	2008/05/02	264.00	Put	jGovi	6,136.0000	5,712.0000	(6.910)	0	0	0
15/01/2008	GOVI	2008/05/02	264.00	Call	jGovi	78,981.0000	80,822.0000	2.331	0	0	0
15/01/2008	GOVI	2008/08/07			jGovi	278.9385	279.1725	0.084	0.0000	0.0000	0
15/01/2008	GOVI	2008/08/07	274.00	Call	jGovi	70,718.0000	72,251.0000	2.168	0	0	0
15/01/2008	GOVI	2008/08/07	274.00	Put	jGovi	21,333.0000	20,526.0000	(3.783)	0	0	0
15/01/2008	GOVI	2008/11/06			jGovi	286.5980	286.8390	0.084	0.0000	0.0000	60
15/01/2008	GOVI	2008/11/06	274.00	Put	jGovi	10,595.0000	10,179.0000	(3.926)	0	0	0
15/01/2008	GOVI	2008/11/06	274.00	Call	jGovi	136,575.0000	138,569.0000	1.460	0	0	0
15/01/2008	ILBI	2008/02/07			Index Future	298.8540	299.2880	0.145	0.0000	0.0000	0

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15/01/2008	J153	2010/08/31			jSwap	10.4470	10.4340	(0.124)	0.0000	0.0000	0
15/01/2008	J157	2015/09/15			jSwap	9.4160	9.3870	(0.308)	0.0000	0.0000	0
15/01/2008	J186	2026/12/21			jSwap	8.5070	8.4730	(0.400)	0.0000	0.0000	0
15/01/2008	J201	2014/12/22			jSwap	9.4520	9.4240	(0.296)	0.0000	0.0000	0
15/01/2008	J203	2017/09/15			jSwap	9.2460	9.2120	(0.368)	0.0000	0.0000	0
15/01/2008	J204	2018/12/21			jSwap	9.1000	9.0630	(0.407)	0.0000	0.0000	0
15/01/2008	J207	2020/01/15			jSwap	9.0600	9.2540	2.141	0.0000	0.0000	0
15/01/2008	JBAR	2005/12/21			jBar	11.3580	11.3630	0.044	0.0000	0.0000	0
15/01/2008	JFRA	2008/02/07			jFra	11.3030	11.3150	0.106	0.0000	0.0000	0
15/01/2008	JFRA	2008/02/07	7.50	Put	Option on jFra	1,758.0000	1,670.0000	(5.006)	0	0	0
15/01/2008	JFRA	2008/02/07	7.50	Call	Option on jFra	10,965.0000	10,903.0000	(0.565)	0	0	0
15/01/2008	JFRA	2008/05/02			jFra	11.2450	11.2600	0.133	0.0000	0.0000	0
15/01/2008	JFRA	2008/05/02	10.25	Put	Option on jFra	9,651.0000	9,582.0000	(0.715)	0	0	0
15/01/2008	JFRA	2008/05/02	10.25	Call	Option on jFra	12,218.0000	12,189.0000	(0.237)	0	0	0
15/01/2008	JFRA	2008/08/07			jFra	11.0350	11.0780	0.390	0.0000	0.0000	0
15/01/2008	JFRA	2008/08/07	10.25	Put	Option on jFra	14,037.0000	13,950.0000	(0.620)	0	0	0
15/01/2008	JFRA	2008/08/07	10.25	Call	Option on jFra	15,942.0000	15,959.0000	0.107	0	0	0
15/01/2008	JFRA	2008/11/06			jFra	10.8110	10.8350	0.222	0.0000	0.0000	0
15/01/2008	JFRA	2008/11/06	10.25	Call	Option on jFra	18,669.0000	18,668.0000	(0.005)	0	0	0
15/01/2008	JFRA	2008/11/06	10.25	Put	Option on jFra	17,307.0000	17,248.0000	(0.341)	0	0	0
15/01/2008	JFRA	2009/02/05			jFra	10.4310	10.4160	(0.144)	0.0000	0.0000	0
15/01/2008	JFRA	2009/02/05	10.00	Put	Option on jFra	20,034.0000	20,025.0000	(0.045)	0	0	0
15/01/2008	JFRA	2009/02/05	10.00	Call	Option on jFra	21,081.0000	21,036.0000	(0.213)	0	0	0

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15/01/2008	JFRA	2009/05/07			jFra	10.0550	10.0630	0.080	0.0000	0.0000	0
15/01/2008	JFRA	2009/08/06			jFra	9.7560	9.7520	(0.041)	0.0000	0.0000	0
15/01/2008	JFRA	2009/08/06	10.00	Put	Option on jFra	25,229.0000	25,212.0000	(0.067)	0	0	0
15/01/2008	JFRA	2009/08/06	10.00	Call	Option on jFra	24,635.0000	24,608.0000	(0.110)	0	0	0
15/01/2008	JFRA	2009/11/05			jFra	9.4670	9.4490	(0.190)	0.0000	0.0000	0
15/01/2008	JN02	2008/02/07			jNote	10.5500	10.5580	0.076	0.0000	0.0000	0
15/01/2008	JN02	2008/02/07	9.00	Put	Option on jNote	67.0000	55.0000	(17.910)	0	0	0
15/01/2008	JN02	2008/02/07	9.00	Call	Option on jNote	27,527.0000	27,668.0000	0.512	0	0	0
15/01/2008	JN02	2008/05/02			jNote	10.3100	10.3050	(0.048)	0.0000	0.0000	0
15/01/2008	JN02	2008/05/02	10.00	Call	Option on jNote	14,789.0000	14,687.0000	(0.690)	0	0	0
15/01/2008	JN02	2008/05/02	10.00	Put	Option on jNote	7,672.0000	7,660.0000	(0.156)	0	0	0
15/01/2008	JN02	2008/08/07			jNote	10.0300	10.0100	(0.199)	0.0000	0.0000	0
15/01/2008	JN05	2008/02/07			jNote	9.5880	9.5500	(0.396)	0.0000	0.0000	0
15/01/2008	JN05	2008/02/07	9.00	Call	Option on jNote	23,096.0000	21,662.0000	(6.209)	0	0	0
15/01/2008	JN05	2008/02/07	9.00	Put	Option on jNote	177.0000	212.0000	19.774	0	0	0
15/01/2008	JN05	2008/05/02			jNote	9.4410	9.4010	(0.424)	0.0000	0.0000	0
15/01/2008	JN05	2008/05/02	9.50	Call	Option on jNote	10,490.0000	9,701.0000	(7.521)	0	0	0
15/01/2008	JN05	2008/05/02	9.50	Put	Option on jNote	11,330.0000	12,110.0000	6.884	0	0	0
15/01/2008	JN05	2008/08/07			jNote	9.2720	9.2310	(0.442)	0.0000	0.0000	0
15/01/2008	JN10	2008/02/07			jNote	9.0310	8.9940	(0.410)	0.0000	0.0000	0
15/01/2008	JN10	2008/02/07	9.00	Put	Option on jNote	4,175.0000	5,206.0000	24.695	0	0	0
15/01/2008	JN10	2008/02/07	9.00	Call	Option on jNote	6,167.0000	4,815.0000	(21.923)	0	0	0
15/01/2008	JN10	2008/05/02			jNote	8.9290	8.8900	(0.437)	0.0000	0.0000	0
15/01/2008	JN10	2008/05/02	9.00	Call	Option on jNote	9,381.0000	8,241.0000	(12.152)	0	0	0

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15/01/2008	JN10	2008/05/02	9.00	Put	Option on jNote	12,606.0000	14,005.0000	11.098	0	0	0
15/01/2008	JN10	2008/08/07			jNote	8.8150	8.7730	(0.476)	0.0000	0.0000	0
15/01/2008	JROD	2008/01/31			jRod	10.5170	10.5140	(0.029)	0.0000	0.0000	0
15/01/2008	JROD	2008/02/29			jRod	10.8650	10.8590	(0.055)	0.0000	0.0000	0
15/01/2008	JROD	2008/03/31			jRod	11.2080	11.2020	(0.054)	0.0000	0.0000	0
15/01/2008	JROD	2008/04/30			jRod	10.9940	10.9920	(0.018)	0.0000	0.0000	0
15/01/2008	JROD	2008/05/30			jRod	11.2160	11.2120	(0.036)	0.0000	0.0000	0
15/01/2008	JROD	2008/06/30			jRod	11.3570	11.3510	(0.053)	0.0000	0.0000	0
15/01/2008	JROD	2008/07/31			jRod	11.1360	11.1290	(0.063)	0.0000	0.0000	0
15/01/2008	OTH1	2008/02/07			Index Future	257.2810	257.6900	0.159	0.0000	0.0000	0
15/01/2008	OTH1	2008/05/02			Index Future	269.9930	264.4110	(2.067)	0.0000	0.0000	0
15/01/2008	OTH1	2008/08/07			Index Future	272.1810	272.7360	0.204	0.0000	0.0000	0
15/01/2008	OTH1	2008/11/06			Index Future	279.3890	279.8340	0.159	0.0000	0.0000	12
15/01/2008	R153	2008/02/07			Bond Future	9.1900	9.1800	(0.109)	0.0000	0.0000	8,063
15/01/2008	R153	2008/02/07	8.25	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
15/01/2008	R153	2008/02/07	8.25	Put	Option on Bond Future	2,233.0000	2,210.0000	(1.030)	0	0	0
15/01/2008	R153	2008/02/07	7.75	Put	Option on Bond Future	3,445.0000	3,421.0000	(0.697)	0	0	0
15/01/2008	R153	2008/02/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/01/2008	R153	2008/02/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/01/2008	R153	2008/02/07	8.00	Put	Option on Bond Future	2,837.0000	2,813.0000	(0.846)	0	0	0
15/01/2008	R153	2008/05/02			Bond Future	8.9480	8.9380	(0.112)	0.0000	0.0000	0

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15/01/2008	R153	2008/05/02	9.00	Call	Option on Bond Future	694.0000	703.0000	1.297	0	0	0
15/01/2008	R153	2008/05/02	9.00	Put	Option on Bond Future	582.0000	569.0000	(2.234)	0	0	0
15/01/2008	R153	2008/08/07			Bond Future	8.6590	8.6490	(0.115)	0.0000	0.0000	0
15/01/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	614.0000	621.0000	1.140	0	0	0
15/01/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	923.0000	910.0000	(1.408)	0	0	0
15/01/2008	R157	2008/02/07			Bond Future	8.3170	8.2970	(0.240)	0.0000	0.0000	9,048
15/01/2008	R157	2008/02/07	7.25	Put	Option on Bond Future	7,254.0000	7,123.0000	(1.806)	0	0	0
15/01/2008	R157	2008/02/07	7.50	Call	Option on Bond Future	3.0000	3.0000	-	0	0	0
15/01/2008	R157	2008/02/07	7.50	Put	Option on Bond Future	5,509.0000	5,378.0000	(2.378)	0	0	0
15/01/2008	R157	2008/02/07	8.25	Call	Option on Bond Future	671.0000	710.0000	5.812	0	0	250
15/01/2008	R157	2008/02/07	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/01/2008	R157	2008/02/07	8.25	Put	Option on Bond Future	1,111.0000	1,019.0000	(8.281)	0	0	0
15/01/2008	R157	2008/02/07	8.50	Call	Option on Bond Future	1,609.0000	1,688.0000	4.910	0	0	0
15/01/2008	R157	2008/02/07	8.50	Put	Option on Bond Future	417.0000	364.0000	(12.710)	0	0	250
15/01/2008	R157	2008/02/07	7.75	Call	Option on Bond Future	31.0000	32.0000	3.226	0	0	0
15/01/2008	R157	2008/02/07	7.75	Put	Option on Bond Future	3,820.0000	3,690.0000	(3.403)	0	0	0
15/01/2008	R157	2008/05/02			Bond Future	8.1870	8.1670	(0.244)	0.0000	0.0000	0
15/01/2008	R157	2008/05/02	8.50	Call	Option on Bond Future	3,007.0000	3,087.0000	2.660	0	0	0
15/01/2008	R157	2008/05/02	8.50	Put	Option on Bond Future	1,012.0000	963.0000	(4.842)	0	0	2,000
15/01/2008	R157	2008/05/02	8.75	Call	Option on Bond Future	4,165.0000	4,260.0000	2.281	0	0	0
15/01/2008	R157	2008/05/02	8.75	Put	Option on Bond Future	606.0000	572.0000	(5.611)	0	0	0
15/01/2008	R157	2008/08/07			Bond Future	8.0490	8.0290	(0.248)	0.0000	0.0000	2,500
15/01/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	2,310.0000	2,366.0000	2.424	0	0	0
15/01/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	2,619.0000	2,549.0000	(2.673)	0	0	0
15/01/2008	R186	2008/02/07			Bond Future	7.9870	7.9670	(0.250)	0.0000	0.0000	0
15/01/2008	R186	2008/02/07	7.75	Put	Option on Bond Future	3,205.0000	3,007.0000	(6.178)	0	0	0
15/01/2008	R186	2008/02/07	7.25	Put	Option on Bond Future	8,853.0000	8,625.0000	(2.575)	0	0	0
15/01/2008	R186	2008/02/07	7.50	Put	Option on Bond Future	5,822.0000	5,598.0000	(3.847)	0	0	0
15/01/2008	R186	2008/02/07	7.75	Call	Option on Bond Future	459.0000	489.0000	6.536	0	0	0
15/01/2008	R186	2008/02/07	7.25	Call	Option on Bond Future	6.0000	6.0000	-	0	0	0
15/01/2008	R186	2008/02/07	7.50	Call	Option on Bond Future	78.0000	83.0000	6.410	0	0	0

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15/01/2008	R186	2008/05/02			Bond Future	7.9040	7.8840	(0.253)	0.0000	0.0000	0
15/01/2008	R186	2008/05/02	8.00	Put	Option on Bond Future	2,585.0000	2,473.0000	(4.333)	0	0	0
15/01/2008	R186	2008/05/02	8.00	Call	Option on Bond Future	3,677.0000	3,795.0000	3.209	0	0	0
15/01/2008	R186	2008/08/07			Bond Future	7.8180	7.7980	(0.256)	0.0000	0.0000	0
15/01/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	3,998.0000	4,101.0000	2.576	0	0	0
15/01/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	4,784.0000	4,656.0000	(2.676)	0	0	0
15/01/2008	R196	2008/02/07			Bond Future	9.9920	9.9700	(0.220)	0.0000	0.0000	0
15/01/2008	R196	2008/02/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/01/2008	R196	2008/02/07	8.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/01/2008	R196	2008/02/07	8.50	Put	Option on Bond Future	1,463.0000	1,442.0000	(1.435)	0	0	0
15/01/2008	R196	2008/02/07	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/01/2008	R196	2008/02/07	8.25	Put	Option on Bond Future	1,711.0000	1,690.0000	(1.227)	0	0	0
15/01/2008	R196	2008/02/07	8.75	Put	Option on Bond Future	1,216.0000	1,194.0000	(1.809)	0	0	0
15/01/2008	R196	2008/05/02			Bond Future	9.5620	9.5280	(0.356)	0.0000	0.0000	0
15/01/2008	R196	2008/05/02	9.00	Put	Option on Bond Future	532.0000	512.0000	(3.759)	0	0	0
15/01/2008	R196	2008/05/02	9.00	Call	Option on Bond Future	98.0000	103.0000	5.102	0	0	0
15/01/2008	R196	2008/08/07			Bond Future	9.0730	9.0330	(0.441)	0.0000	0.0000	0
15/01/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	1,661.0000	1,647.0000	(0.843)	0	0	0
15/01/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	1,490.0000	1,496.0000	0.403	0	0	0
15/01/2008	R201	2008/02/07			Bond Future	8.3650	8.3450	(0.239)	0.0000	0.0000	0
15/01/2008	R201	2008/02/07	7.75	Put	Option on Bond Future	3,280.0000	3,176.0000	(3.171)	0	0	0
15/01/2008	R201	2008/02/07	7.75	Call	Option on Bond Future	15.0000	15.0000	-	0	0	0
15/01/2008	R201	2008/02/07	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/01/2008	R201	2008/02/07	7.50	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
15/01/2008	R201	2008/02/07	7.50	Put	Option on Bond Future	4,630.0000	4,526.0000	(2.246)	0	0	0
15/01/2008	R201	2008/02/07	7.25	Put	Option on Bond Future	6,016.0000	5,912.0000	(1.729)	0	0	0
15/01/2008	R201	2008/05/02			Bond Future	8.2290	8.2090	(0.243)	0.0000	0.0000	0
15/01/2008	R201	2008/05/02	8.50	Call	Option on Bond Future	2,233.0000	2,294.0000	2.732	0	0	0
15/01/2008	R201	2008/05/02	8.50	Put	Option on Bond Future	859.0000	818.0000	(4.773)	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
15/01/2008	R201	2008/08/07			Bond Future	8.0850	8.0650	(0.247)	0.0000	0.0000	0
15/01/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	1,721.0000	1,764.0000	2.499	0	0	0
15/01/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	2,147.0000	2,090.0000	(2.655)	0	0	0
15/01/2008	R203	2008/02/07			Bond Future	8.1800	8.1600	(0.244)	0.0000	0.0000	0
15/01/2008	R203	2008/02/07	7.50	Put	Option on Bond Future	4,615.0000	4,484.0000	(2.839)	0	0	0
15/01/2008	R203	2008/02/07	7.50	Call	Option on Bond Future	10.0000	10.0000	-	0	0	0
15/01/2008	R203	2008/05/02			Bond Future	8.0690	8.0490	(0.248)	0.0000	0.0000	0
15/01/2008	R203	2008/05/02	8.25	Call	Option on Bond Future	2,152.0000	2,229.0000	3.578	0	0	0
15/01/2008	R203	2008/05/02	8.25	Put	Option on Bond Future	979.0000	925.0000	(5.516)	0	0	0
15/01/2008	R203	2008/08/07			Bond Future	7.9510	7.9310	(0.252)	0.0000	0.0000	0
15/01/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	1,017.0000	1,063.0000	4.523	0	0	0
15/01/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	2,328.0000	2,244.0000	(3.608)	0	0	0
15/01/2008	R204	2008/02/07			Bond Future	8.1730	8.1530	(0.245)	0.0000	0.0000	3,331
15/01/2008	R204	2008/02/07	7.50	Call	Option on Bond Future	54.0000	55.0000	1.852	0	0	0
15/01/2008	R204	2008/02/07	7.50	Put	Option on Bond Future	4,954.0000	4,814.0000	(2.826)	0	0	0
15/01/2008	R204	2008/05/02			Bond Future	8.0710	8.0510	(0.248)	0.0000	0.0000	0
15/01/2008	R204	2008/05/02	8.25	Put	Option on Bond Future	1,055.0000	997.0000	(5.498)	0	0	0
15/01/2008	R204	2008/05/02	8.25	Call	Option on Bond Future	2,302.0000	2,384.0000	3.562	0	0	0
15/01/2008	R204	2008/08/07			Bond Future	7.9650	7.9450	(0.251)	0.0000	0.0000	0
15/01/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	891.0000	937.0000	5.163	0	0	0
15/01/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	2,405.0000	2,313.0000	(3.825)	0	0	0
15/01/2008	R206	2008/02/07			Bond Future	8.4640	8.4440	(0.236)	0.0000	0.0000	0
15/01/2008	R206	2008/02/07	7.75	Call	Option on Bond Future	5.0000	5.0000	-	0	0	0
15/01/2008	R206	2008/02/07	7.75	Put	Option on Bond Future	3,255.0000	3,166.0000	(2.734)	0	0	0
15/01/2008	R206	2008/05/02			Bond Future	8.3230	8.3030	(0.240)	0.0000	0.0000	0
15/01/2008	R206	2008/05/02	8.25	Call	Option on Bond Future	899.0000	934.0000	3.893	0	0	0
15/01/2008	R206	2008/05/02	8.25	Put	Option on Bond Future	1,218.0000	1,166.0000	(4.269)	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
15/01/2008	R206	2008/08/07			Bond Future	8.1700	8.1500	(0.245)	0.0000	0.0000	0
15/01/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	1,136.0000	1,169.0000	2.905	0	0	0
15/01/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	1,859.0000	1,807.0000	(2.797)	0	0	0
15/01/2008	R207	2008/02/07			Bond Future	8.1550	8.1350	(0.245)	0.0000	0.0000	0
15/01/2008	R207	2008/02/07	7.50	Call	Option on Bond Future	7.0000	8.0000	14.286	0	0	0
15/01/2008	R207	2008/02/07	7.50	Put	Option on Bond Future	4,879.0000	4,735.0000	(2.951)	0	0	0
15/01/2008	R207	2008/05/02			Bond Future	8.0630	8.0430	(0.248)	0.0000	0.0000	0
15/01/2008	R207	2008/05/02	8.25	Put	Option on Bond Future	1,057.0000	998.0000	(5.582)	0	0	0
15/01/2008	R207	2008/05/02	8.25	Call	Option on Bond Future	2,386.0000	2,471.0000	3.562	0	0	0
15/01/2008	R207	2008/08/07			Bond Future	7.9650	7.9450	(0.251)	0.0000	0.0000	0
15/01/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	1,554.0000	1,628.0000	4.762	0	0	0
15/01/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	1,304.0000	1,235.0000	(5.291)	0	0	0
15/01/2008	R209	2008/02/07			Bond Future	7.7000	7.6700	(0.390)	0.0000	0.0000	6,590
15/01/2008	R209	2008/02/07	7.00	Put	Option on Bond Future	7,421.0000	7,124.0000	(4.002)	0	0	0
15/01/2008	R209	2008/02/07	7.00	Call	Option on Bond Future	5.0000	5.0000	-	0	0	0
15/01/2008	R209	2008/05/02			Bond Future	7.6310	7.6010	(0.393)	0.0000	0.0000	0
15/01/2008	R209	2008/05/02	7.75	Put	Option on Bond Future	1,821.0000	1,691.0000	(7.139)	0	0	0
15/01/2008	R209	2008/05/02	7.75	Call	Option on Bond Future	2,999.0000	3,169.0000	5.669	0	0	0
15/01/2008	R209	2008/08/07			Bond Future	7.5590	7.5290	(0.397)	0.0000	0.0000	0
15/01/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	2,458.0000	2,682.0000	9.113	0	0	0
15/01/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	559.0000	478.0000	(14.490)	0	0	0
15/01/2008	TRT1	2008/02/07			Index Future	260.6980	260.9220	0.086	0.0000	0.0000	0
15/01/2008	TRT1	2008/05/02			Index Future	267.4980	267.7270	0.086	0.0000	0.0000	0
15/01/2008	TRT1	2008/08/07			Index Future	275.7140	276.0490	0.122	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
15/01/2008	TRT1 2008/11/06			Index Future	283.0990	283.3430	0.086	0.0000	0.0000	400
Grand Total:										112,968