

Derivatives High/Low Report

High/Low for 21/01/2008

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
21/01/2008	\$ / R 2008/03/17			Currency Future	7.1458	7.2863	1.966	7.3300	0.0000	55,583
21/01/2008	\$ / R 2008/06/13			Currency Future	7.2893	7.4364	2.018	7.4500	0.0000	20,631
21/01/2008	\$ / R 2008/09/15			Currency Future	7.4402	7.5948	2.078	7.6000	0.0000	5,753
21/01/2008	£ / R 2008/03/17			Currency Future	13.9736	14.1471	1.242	0.0000	0.0000	1,037
21/01/2008	£ / R 2008/06/13			Currency Future	14.1912	14.3727	1.279	14.3700	0.0000	1,255
21/01/2008	£ / R 2008/09/15			Currency Future	14.4156	14.6044	1.310	14.5600	0.0000	188
21/01/2008	€ / R 2008/03/17			Currency Future	10.4656	10.5497	0.804	0.0000	0.0000	1,752
21/01/2008	€ / R 2008/06/13			Currency Future	10.6558	10.7448	0.835	0.0000	0.0000	1,141
21/01/2008	€ / R 2008/09/15			Currency Future	10.8489	10.9434	0.871	10.9500	0.0000	2,332
21/01/2008	ALBI 2008/02/07			Index Future	261.4900	259.8710	(0.619)	0.0000	0.0000	594
21/01/2008	ALBI 2008/02/07	254.00	Call	Index Future	74,964.0000	58,881.0000	(21.454)	0	0	0
21/01/2008	ALBI 2008/02/07	254.00	Put	Index Future	64.0000	171.0000	167.188	0	0	0
21/01/2008	ALBI 2008/05/02			Index Future	269.5720	269.5720	-	0.0000	0.0000	0
21/01/2008	ALBI 2008/05/02	265.00	Call	Index Future	57,082.0000	56,748.0000	(0.585)	0	0	0
21/01/2008	ALBI 2008/05/02	265.00	Put	Index Future	11,362.0000	11,028.0000	(2.940)	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
21/01/2008	ALBI	2008/08/07			Index Future	277.7300	277.7300	-	0.0000	0.0000	0
21/01/2008	ALBI	2008/08/07	265.00	Call	Index Future	132,284.0000	132,149.0000	(0.102)	0	0	0
21/01/2008	ALBI	2008/08/07	265.00	Put	Index Future	4,984.0000	4,849.0000	(2.709)	0	0	0
21/01/2008	ALBI	2008/11/06			Index Future	285.3890	285.3890	-	0.0000	0.0000	0
21/01/2008	ALBI	2008/11/06	265.00	Call	Index Future	206,404.0000	206,340.0000	(0.031)	0	0	0
21/01/2008	ALBI	2008/11/06	265.00	Put	Index Future	2,514.0000	2,450.0000	(2.546)	0	0	0
21/01/2008	CRD1	2008/02/07			Index Future	112.3570	111.9130	(0.395)	0.0000	0.0000	0
21/01/2008	CRD1	2008/05/02			Index Future	115.2270	114.7720	(0.395)	0.0000	0.0000	0
21/01/2008	CRD1	2008/08/07			Index Future	121.0270	121.0270	-	0.0000	0.0000	0
21/01/2008	CRD1	2008/11/06			Index Future	121.8860	121.4050	(0.395)	0.0000	0.0000	8
21/01/2008	GOVI	2008/02/07			jGovi	262.7645	261.3095	(0.554)	0.0000	0.0000	7
21/01/2008	GOVI	2008/02/07	265.00	Put	jGovi	24,637.0000	37,339.0000	51.557	0	0	0
21/01/2008	GOVI	2008/02/07	265.00	Call	jGovi	2,282.0000	434.0000	(80.982)	0	0	0
21/01/2008	GOVI	2008/05/02			jGovi	269.9470	268.4515	(0.554)	0.0000	0.0000	2
21/01/2008	GOVI	2008/05/02	264.00	Put	jGovi	8,150.0000	11,251.0000	38.049	0	0	0
21/01/2008	GOVI	2008/05/02	264.00	Call	jGovi	67,620.0000	55,766.0000	(17.530)	0	0	0
21/01/2008	GOVI	2008/08/07			jGovi	277.3680	275.8325	(0.554)	0.0000	0.0000	0
21/01/2008	GOVI	2008/08/07	274.00	Put	jGovi	26,253.0000	31,984.0000	21.830	0	0	0
21/01/2008	GOVI	2008/08/07	274.00	Call	jGovi	59,933.0000	50,309.0000	(16.058)	0	0	0
21/01/2008	GOVI	2008/11/06			jGovi	285.0495	283.4725	(0.553)	0.0000	0.0000	60
21/01/2008	GOVI	2008/11/06	274.00	Call	jGovi	123,475.0000	110,663.0000	(10.376)	0	0	0
21/01/2008	GOVI	2008/11/06	274.00	Put	jGovi	12,980.0000	15,938.0000	22.789	0	0	0
21/01/2008	ILBI	2008/02/07			Index Future	298.8320	298.8320	-	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
21/01/2008	J153	2010/08/31			jSwap	10.5500	10.6290	0.749	0.0000	0.0000	0
21/01/2008	J157	2015/09/15			jSwap	9.5860	9.7230	1.429	0.0000	0.0000	0
21/01/2008	J186	2026/12/21			jSwap	8.6850	8.8290	1.658	0.0000	0.0000	0
21/01/2008	J201	2014/12/22			jSwap	9.6320	9.7640	1.370	0.0000	0.0000	0
21/01/2008	J203	2017/09/15			jSwap	9.4240	9.5700	1.549	0.0000	0.0000	0
21/01/2008	J204	2018/12/21			jSwap	9.2840	9.4340	1.616	0.0000	0.0000	0
21/01/2008	J207	2020/01/15			jSwap	9.1530	9.3030	1.639	0.0000	0.0000	0
21/01/2008	JBAR	2005/12/21			jBar	11.3670	11.3670	-	0.0000	0.0000	0
21/01/2008	JFRA	2008/02/07			jFra	11.3850	11.3990	0.123	0.0000	0.0000	0
21/01/2008	JFRA	2008/02/07	7.50	Put	Option on jFra	1,374.0000	1,111.0000	(19.141)	0	0	0
21/01/2008	JFRA	2008/02/07	7.50	Call	Option on jFra	10,818.0000	10,601.0000	(2.006)	0	0	0
21/01/2008	JFRA	2008/05/02			jFra	11.3270	11.3710	0.388	0.0000	0.0000	0
21/01/2008	JFRA	2008/05/02	10.25	Put	Option on jFra	9,354.0000	9,149.0000	(2.192)	0	0	0
21/01/2008	JFRA	2008/05/02	10.25	Call	Option on jFra	12,127.0000	12,035.0000	(0.759)	0	0	0
21/01/2008	JFRA	2008/08/07			jFra	11.1470	11.2050	0.520	0.0000	0.0000	0
21/01/2008	JFRA	2008/08/07	10.25	Call	Option on jFra	15,936.0000	15,898.0000	(0.238)	0	0	0
21/01/2008	JFRA	2008/08/07	10.25	Put	Option on jFra	13,760.0000	13,582.0000	(1.294)	0	0	0
21/01/2008	JFRA	2008/11/06			jFra	10.9470	11.0070	0.548	0.0000	0.0000	0
21/01/2008	JFRA	2008/11/06	10.25	Call	Option on jFra	18,714.0000	18,696.0000	(0.096)	0	0	0
21/01/2008	JFRA	2008/11/06	10.25	Put	Option on jFra	17,022.0000	16,859.0000	(0.958)	0	0	0
21/01/2008	JFRA	2009/02/05			jFra	10.5210	10.6290	1.027	0.0000	0.0000	0
21/01/2008	JFRA	2009/02/05	10.00	Put	Option on jFra	19,818.0000	19,607.0000	(1.065)	0	0	0
21/01/2008	JFRA	2009/02/05	10.00	Call	Option on jFra	21,084.0000	21,135.0000	0.242	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
21/01/2008	JFRA	2009/05/07			jFra	10.1940	10.2890	0.932	0.0000	0.0000	0
21/01/2008	JFRA	2009/08/06			jFra	9.8720	9.9300	0.588	0.0000	0.0000	0
21/01/2008	JFRA	2009/08/06	10.00	Put	Option on jFra	24,995.0000	24,857.0000	(0.552)	0	0	0
21/01/2008	JFRA	2009/08/06	10.00	Call	Option on jFra	24,684.0000	24,687.0000	0.012	0	0	0
21/01/2008	JFRA	2009/11/05			jFra	9.5930	9.7030	1.147	0.0000	0.0000	0
21/01/2008	JN02	2008/02/07			jNote	10.6600	10.7270	0.629	0.0000	0.0000	0
21/01/2008	JN02	2008/02/07	9.00	Put	Option on jNote	20.0000	6.0000	(70.000)	0	0	0
21/01/2008	JN02	2008/02/07	9.00	Call	Option on jNote	29,397.0000	30,559.0000	3.953	0	0	0
21/01/2008	JN02	2008/05/02			jNote	10.4290	10.5170	0.844	0.0000	0.0000	0
21/01/2008	JN02	2008/05/02	10.00	Call	Option on jNote	15,896.0000	16,759.0000	5.429	0	0	0
21/01/2008	JN02	2008/05/02	10.00	Put	Option on jNote	6,663.0000	5,961.0000	(10.536)	0	0	0
21/01/2008	JN02	2008/08/07			jNote	10.1590	10.2670	1.063	0.0000	0.0000	0
21/01/2008	JN05	2008/02/07			jNote	9.7380	9.8580	1.232	0.0000	0.0000	0
21/01/2008	JN05	2008/02/07	9.00	Put	Option on jNote	24.0000	2.0000	(91.667)	0	0	0
21/01/2008	JN05	2008/02/07	9.00	Call	Option on jNote	28,702.0000	33,266.0000	15.901	0	0	0
21/01/2008	JN05	2008/05/02			jNote	9.5980	9.7280	1.354	0.0000	0.0000	0
21/01/2008	JN05	2008/05/02	9.50	Put	Option on jNote	8,234.0000	6,122.0000	(25.650)	0	0	0
21/01/2008	JN05	2008/05/02	9.50	Call	Option on jNote	13,521.0000	16,458.0000	21.722	0	0	0
21/01/2008	JN05	2008/08/07			jNote	9.4360	9.5760	1.484	0.0000	0.0000	0
21/01/2008	JN10	2008/02/07			jNote	9.2140	9.3660	1.650	0.0000	0.0000	0
21/01/2008	JN10	2008/02/07	9.00	Call	Option on jNote	14,361.0000	23,314.0000	62.342	0	0	0
21/01/2008	JN10	2008/02/07	9.00	Put	Option on jNote	684.0000	55.0000	(91.959)	0	0	0
21/01/2008	JN10	2008/05/02			jNote	9.1150	9.2710	1.711	0.0000	0.0000	0
21/01/2008	JN10	2008/05/02	9.00	Call	Option on jNote	15,605.0000	22,351.0000	43.230	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
21/01/2008	JN10	2008/05/02	9.00	Put	Option on jNote	6,836.0000	3,652.0000	(46.577)	0	0	0
21/01/2008	JN10	2008/08/07			jNote	9.0040	9.1630	1.766	0.0000	0.0000	0
21/01/2008	JROD	2008/01/31			jRod	10.5030	10.4980	(0.048)	0.0000	0.0000	0
21/01/2008	JROD	2008/02/29			jRod	10.8350	10.8120	(0.212)	0.0000	0.0000	0
21/01/2008	JROD	2008/03/31			jRod	11.1740	11.1420	(0.286)	0.0000	0.0000	0
21/01/2008	JROD	2008/04/30			jRod	10.9790	10.9650	(0.128)	0.0000	0.0000	0
21/01/2008	JROD	2008/05/30			jRod	11.2000	11.1910	(0.080)	0.0000	0.0000	0
21/01/2008	JROD	2008/06/30			jRod	11.3400	11.3350	(0.044)	0.0000	0.0000	0
21/01/2008	JROD	2008/07/31			jRod	11.1220	11.1210	(0.009)	0.0000	0.0000	0
21/01/2008	OTH1	2008/02/07			Index Future	255.7980	253.2660	(0.990)	0.0000	0.0000	0
21/01/2008	OTH1	2008/05/02			Index Future	262.3320	259.7350	(0.990)	0.0000	0.0000	0
21/01/2008	OTH1	2008/08/07			Index Future	272.3230	272.3230	-	0.0000	0.0000	0
21/01/2008	OTH1	2008/11/06			Index Future	277.4920	274.7460	(0.990)	0.0000	0.0000	12
21/01/2008	R153	2008/02/07			Bond Future	9.2900	9.3900	1.076	0.0000	0.0000	8,063
21/01/2008	R153	2008/02/07	8.00	Put	Option on Bond Future	3,071.0000	3,304.0000	7.587	0	0	0
21/01/2008	R153	2008/02/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/01/2008	R153	2008/02/07	7.75	Put	Option on Bond Future	3,679.0000	3,912.0000	6.333	0	0	0
21/01/2008	R153	2008/02/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/01/2008	R153	2008/02/07	8.25	Put	Option on Bond Future	2,467.0000	2,701.0000	9.485	0	0	0
21/01/2008	R153	2008/02/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/01/2008	R153	2008/05/02			Bond Future	9.0480	9.1480	1.105	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
21/01/2008	R153	2008/05/02	9.00	Put	Option on Bond Future	677.0000	787.0000	16.248	0	0	0
21/01/2008	R153	2008/05/02	9.00	Call	Option on Bond Future	574.0000	468.0000	(18.467)	0	0	0
21/01/2008	R153	2008/08/07			Bond Future	8.7590	8.8590	1.142	0.0000	0.0000	1,290
21/01/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	525.0000	447.0000	(14.857)	0	0	0
21/01/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	1,028.0000	1,143.0000	11.187	0	0	0
21/01/2008	R157	2008/02/07			Bond Future	8.3970	8.5270	1.548	0.0000	0.0000	9,048
21/01/2008	R157	2008/02/07	7.25	Put	Option on Bond Future	7,777.0000	8,621.0000	10.853	0	0	0
21/01/2008	R157	2008/02/07	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/01/2008	R157	2008/02/07	8.50	Put	Option on Bond Future	519.0000	835.0000	60.886	0	0	250
21/01/2008	R157	2008/02/07	7.75	Put	Option on Bond Future	4,321.0000	5,157.0000	19.347	0	0	0
21/01/2008	R157	2008/02/07	7.50	Put	Option on Bond Future	6,030.0000	6,874.0000	13.997	0	0	0
21/01/2008	R157	2008/02/07	8.25	Call	Option on Bond Future	405.0000	157.0000	(61.235)	0	0	250
21/01/2008	R157	2008/02/07	8.25	Put	Option on Bond Future	1,369.0000	1,964.0000	43.462	0	0	0
21/01/2008	R157	2008/02/07	7.75	Call	Option on Bond Future	8.0000	1.0000	(87.500)	0	0	0
21/01/2008	R157	2008/02/07	8.50	Call	Option on Bond Future	1,188.0000	660.0000	(44.444)	0	0	0
21/01/2008	R157	2008/02/07	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/01/2008	R157	2008/05/02			Bond Future	8.2670	8.3970	1.573	0.0000	0.0000	0
21/01/2008	R157	2008/05/02	8.75	Call	Option on Bond Future	3,744.0000	3,122.0000	(16.613)	0	0	0
21/01/2008	R157	2008/05/02	8.75	Put	Option on Bond Future	698.0000	905.0000	29.656	0	0	0
21/01/2008	R157	2008/05/02	8.50	Call	Option on Bond Future	2,639.0000	2,116.0000	(19.818)	0	0	0
21/01/2008	R157	2008/05/02	8.50	Put	Option on Bond Future	1,158.0000	1,464.0000	26.425	0	0	2,000
21/01/2008	R157	2008/08/07			Bond Future	8.1290	8.2590	1.599	0.0000	0.0000	2,500
21/01/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	2,860.0000	3,305.0000	15.559	0	0	0
21/01/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	2,049.0000	1,683.0000	(17.862)	0	0	0
21/01/2008	R186	2008/02/07			Bond Future	8.0470	8.1870	1.740	0.0000	0.0000	0
21/01/2008	R186	2008/02/07	7.75	Call	Option on Bond Future	248.0000	59.0000	(76.210)	0	0	0
21/01/2008	R186	2008/02/07	7.75	Put	Option on Bond Future	3,676.0000	5,055.0000	37.514	0	0	0
21/01/2008	R186	2008/02/07	7.25	Put	Option on Bond Future	9,529.0000	11,096.0000	16.445	0	0	0
21/01/2008	R186	2008/02/07	7.25	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
21/01/2008	R186	2008/02/07	7.50	Put	Option on Bond Future	6,453.0000	7,995.0000	23.896	0	0	0
21/01/2008	R186	2008/02/07	7.50	Call	Option on Bond Future	28.0000	3.0000	(89.286)	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
21/01/2008	R186	2008/05/02			Bond Future	7.9640	8.1040	1.758	0.0000	0.0000	0
21/01/2008	R186	2008/05/02	8.00	Call	Option on Bond Future	3,243.0000	2,426.0000	(25.193)	0	0	0
21/01/2008	R186	2008/05/02	8.00	Put	Option on Bond Future	2,835.0000	3,593.0000	26.737	0	0	0
21/01/2008	R186	2008/08/07			Bond Future	7.8780	8.0180	1.777	0.0000	0.0000	220
21/01/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	5,101.0000	5,966.0000	16.957	0	0	0
21/01/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	3,629.0000	2,912.0000	(19.758)	0	0	0
21/01/2008	R196	2008/02/07			Bond Future	10.1060	10.2150	1.079	0.0000	0.0000	0
21/01/2008	R196	2008/02/07	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/01/2008	R196	2008/02/07	8.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/01/2008	R196	2008/02/07	8.75	Put	Option on Bond Future	1,326.0000	1,431.0000	7.919	0	0	0
21/01/2008	R196	2008/02/07	8.50	Put	Option on Bond Future	1,573.0000	1,679.0000	6.739	0	0	0
21/01/2008	R196	2008/02/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/01/2008	R196	2008/02/07	8.25	Put	Option on Bond Future	1,822.0000	1,927.0000	5.763	0	0	0
21/01/2008	R196	2008/05/02			Bond Future	9.6860	9.8140	1.321	0.0000	0.0000	0
21/01/2008	R196	2008/05/02	9.00	Put	Option on Bond Future	602.0000	680.0000	12.957	0	0	0
21/01/2008	R196	2008/05/02	9.00	Call	Option on Bond Future	72.0000	52.0000	(27.778)	0	0	0
21/01/2008	R196	2008/08/07			Bond Future	9.2100	9.3620	1.650	0.0000	0.0000	0
21/01/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	1,439.0000	1,389.0000	(3.475)	0	0	0
21/01/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	1,683.0000	1,714.0000	1.842	0	0	0
21/01/2008	R201	2008/02/07			Bond Future	8.4450	8.5750	1.539	0.0000	0.0000	0
21/01/2008	R201	2008/02/07	7.75	Put	Option on Bond Future	3,683.0000	4,350.0000	18.110	0	0	0
21/01/2008	R201	2008/02/07	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/01/2008	R201	2008/02/07	7.50	Put	Option on Bond Future	5,045.0000	5,715.0000	13.280	0	0	0
21/01/2008	R201	2008/02/07	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/01/2008	R201	2008/02/07	7.75	Call	Option on Bond Future	4.0000	0.0000	(100.000)	0	0	0
21/01/2008	R201	2008/02/07	7.25	Put	Option on Bond Future	6,431.0000	7,102.0000	10.434	0	0	0
21/01/2008	R201	2008/05/02			Bond Future	8.3090	8.4390	1.565	0.0000	0.0000	0
21/01/2008	R201	2008/05/02	8.50	Put	Option on Bond Future	983.0000	1,240.0000	26.144	0	0	0
21/01/2008	R201	2008/05/02	8.50	Call	Option on Bond Future	1,948.0000	1,548.0000	(20.534)	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
21/01/2008	R201	2008/08/07			Bond Future	8.1650	8.2950	1.592	0.0000	0.0000	0
21/01/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	1,520.0000	1,240.0000	(18.421)	0	0	0
21/01/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	2,345.0000	2,709.0000	15.522	0	0	0
21/01/2008	R203	2008/02/07			Bond Future	8.2500	8.3800	1.576	0.0000	0.0000	0
21/01/2008	R203	2008/02/07	7.50	Call	Option on Bond Future	2.0000	0.0000	(100.000)	0	0	0
21/01/2008	R203	2008/02/07	7.50	Put	Option on Bond Future	5,067.0000	5,910.0000	16.637	0	0	0
21/01/2008	R203	2008/05/02			Bond Future	8.1390	8.2690	1.597	0.0000	0.0000	0
21/01/2008	R203	2008/05/02	8.25	Put	Option on Bond Future	1,131.0000	1,497.0000	32.361	0	0	0
21/01/2008	R203	2008/05/02	8.25	Call	Option on Bond Future	1,849.0000	1,375.0000	(25.635)	0	0	0
21/01/2008	R203	2008/08/07			Bond Future	8.0210	8.1510	1.621	0.0000	0.0000	0
21/01/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	842.0000	587.0000	(30.285)	0	0	0
21/01/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	2,604.0000	3,180.0000	22.120	0	0	0
21/01/2008	R204	2008/02/07			Bond Future	8.2430	8.3730	1.577	0.0000	0.0000	3,331
21/01/2008	R204	2008/02/07	7.50	Put	Option on Bond Future	5,412.0000	6,300.0000	16.408	0	0	0
21/01/2008	R204	2008/02/07	7.50	Call	Option on Bond Future	20.0000	4.0000	(80.000)	0	0	0
21/01/2008	R204	2008/05/02			Bond Future	8.1410	8.2710	1.597	0.0000	0.0000	0
21/01/2008	R204	2008/05/02	8.25	Put	Option on Bond Future	1,219.0000	1,613.0000	32.322	0	0	0
21/01/2008	R204	2008/05/02	8.25	Call	Option on Bond Future	1,976.0000	1,468.0000	(25.709)	0	0	0
21/01/2008	R204	2008/08/07			Bond Future	8.0350	8.1650	1.618	0.0000	0.0000	0
21/01/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	717.0000	471.0000	(34.310)	0	0	0
21/01/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	2,719.0000	3,369.0000	23.906	0	0	0
21/01/2008	R206	2008/02/07			Bond Future	8.5340	8.6440	1.289	0.0000	0.0000	0
21/01/2008	R206	2008/02/07	7.75	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
21/01/2008	R206	2008/02/07	7.75	Put	Option on Bond Future	3,563.0000	4,049.0000	13.640	0	0	0
21/01/2008	R206	2008/05/02			Bond Future	8.3930	8.5030	1.311	0.0000	0.0000	0
21/01/2008	R206	2008/05/02	8.25	Put	Option on Bond Future	1,371.0000	1,656.0000	20.788	0	0	0
21/01/2008	R206	2008/05/02	8.25	Call	Option on Bond Future	747.0000	556.0000	(25.569)	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
21/01/2008	R206	2008/08/07			Bond Future	8.2400	8.3500	1.335	0.0000	0.0000	0
21/01/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	2,019.0000	2,299.0000	13.868	0	0	0
21/01/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	999.0000	817.0000	(18.218)	0	0	0
21/01/2008	R207	2008/02/07			Bond Future	8.2250	8.3550	1.581	0.0000	0.0000	0
21/01/2008	R207	2008/02/07	7.50	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
21/01/2008	R207	2008/02/07	7.50	Put	Option on Bond Future	5,374.0000	6,295.0000	17.138	0	0	0
21/01/2008	R207	2008/05/02			Bond Future	8.1330	8.2630	1.598	0.0000	0.0000	0
21/01/2008	R207	2008/05/02	8.25	Call	Option on Bond Future	2,050.0000	1,526.0000	(25.561)	0	0	0
21/01/2008	R207	2008/05/02	8.25	Put	Option on Bond Future	1,221.0000	1,617.0000	32.432	0	0	0
21/01/2008	R207	2008/08/07			Bond Future	8.0350	8.1650	1.618	0.0000	0.0000	0
21/01/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	1,287.0000	884.0000	(31.313)	0	0	0
21/01/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	1,536.0000	2,051.0000	33.529	0	0	0
21/01/2008	R209	2008/02/07			Bond Future	7.7700	7.9100	1.802	0.0000	0.0000	6,590
21/01/2008	R209	2008/02/07	7.00	Put	Option on Bond Future	8,105.0000	9,453.0000	16.632	0	0	0
21/01/2008	R209	2008/02/07	7.00	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
21/01/2008	R209	2008/05/02			Bond Future	7.7010	7.8410	1.818	0.0000	0.0000	0
21/01/2008	R209	2008/05/02	7.75	Call	Option on Bond Future	2,559.0000	1,844.0000	(27.941)	0	0	0
21/01/2008	R209	2008/05/02	7.75	Put	Option on Bond Future	2,077.0000	2,727.0000	31.295	0	0	0
21/01/2008	R209	2008/08/07			Bond Future	7.6290	7.7690	1.835	0.0000	0.0000	0
21/01/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	1,960.0000	1,164.0000	(40.612)	0	0	0
21/01/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	765.0000	1,350.0000	76.471	0	0	0
21/01/2008	TRT1	2008/02/07			Index Future	259.5470	258.0800	(0.565)	0.0000	0.0000	0
21/01/2008	TRT1	2008/05/02			Index Future	266.1770	264.6720	(0.565)	0.0000	0.0000	0
21/01/2008	TRT1	2008/08/07			Index Future	275.6300	275.6300	-	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
21/01/2008	TRT1 2008/11/06			Index Future	281.5590	279.9690	(0.565)	0.0000	0.0000	400
Grand Total:										124,297