

# Derivatives High/Low Report

High/Low for 28/01/2008

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
28/01/2008	\$ / R 2008/03/17			Currency Future	7.1626	7.2802	1.642	7.3200	0.0000	77,121
28/01/2008	\$ / R 2008/06/13			Currency Future	7.3101	7.4339	1.694	7.4800	0.0000	30,874
28/01/2008	\$ / R 2008/09/15			Currency Future	7.4606	7.5918	1.759	7.5600	0.0000	7,265
28/01/2008	£ / R 2008/03/17			Currency Future	14.1741	14.4204	1.738	14.4200	0.0000	1,057
28/01/2008	£ / R 2008/06/13			Currency Future	14.3877	14.6393	1.749	0.0000	0.0000	1,335
28/01/2008	£ / R 2008/09/15			Currency Future	14.6019	14.8610	1.774	14.7600	0.0000	232
28/01/2008	€ / R 2008/03/17			Currency Future	10.5312	10.7490	2.068	0.0000	0.0000	1,752
28/01/2008	€ / R 2008/06/13			Currency Future	10.7192	10.9418	2.077	14.6300	0.0000	1,141
28/01/2008	€ / R 2008/09/15			Currency Future	10.9079	11.1360	2.091	11.1300	0.0000	3,941
28/01/2008	ALBI 2008/02/07			Index Future	260.3750	259.3020	(0.412)	0.0000	0.0000	594
28/01/2008	ALBI 2008/02/07	254.00	Put	Index Future	33.0000	43.0000	30.303	0	0	0
28/01/2008	ALBI 2008/02/07	254.00	Call	Index Future	63,783.0000	53,063.0000	(16.807)	0	0	0
28/01/2008	ALBI 2008/05/02			Index Future	267.1850	266.0920	(0.409)	0.0000	0.0000	0
28/01/2008	ALBI 2008/05/02	265.00	Put	Index Future	17,947.0000	21,913.0000	22.098	0	0	0
28/01/2008	ALBI 2008/05/02	265.00	Call	Index Future	39,797.0000	32,833.0000	(17.499)	0	0	0

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28/01/2008	ALBI	2008/08/07			Index Future	275.1730	274.1080	(0.387)	0.0000	0.0000	0
28/01/2008	ALBI	2008/08/07	265.00	Put	Index Future	7,751.0000	9,255.0000	19.404	0	0	0
28/01/2008	ALBI	2008/08/07	265.00	Call	Index Future	109,481.0000	100,335.0000	(8.354)	0	0	0
28/01/2008	ALBI	2008/11/06			Index Future	282.6650	281.6150	(0.371)	0.0000	0.0000	0
28/01/2008	ALBI	2008/11/06	265.00	Call	Index Future	180,553.0000	170,745.0000	(5.432)	0	0	0
28/01/2008	ALBI	2008/11/06	265.00	Put	Index Future	3,903.0000	4,595.0000	17.730	0	0	0
28/01/2008	CRD1	2008/02/07			Index Future	112.2180	111.9310	(0.256)	0.0000	0.0000	0
28/01/2008	CRD1	2008/05/02			Index Future	115.0830	114.7880	(0.256)	0.0000	0.0000	0
28/01/2008	CRD1	2008/08/07			Index Future	120.4340	120.1490	(0.237)	0.0000	0.0000	0
28/01/2008	CRD1	2008/11/06			Index Future	121.7380	121.4270	(0.255)	0.0000	0.0000	8
28/01/2008	GOVI	2008/02/07			jGovi	261.9100	260.9190	(0.378)	0.0000	0.0000	7
28/01/2008	GOVI	2008/02/07	265.00	Call	jGovi	452.0000	45.0000	(90.044)	0	0	0
28/01/2008	GOVI	2008/02/07	265.00	Put	jGovi	31,352.0000	40,855.0000	30.311	0	0	0
28/01/2008	GOVI	2008/05/02			jGovi	269.0660	268.0470	(0.379)	0.0000	0.0000	2
28/01/2008	GOVI	2008/05/02	264.00	Put	jGovi	9,315.0000	11,512.0000	23.586	0	0	0
28/01/2008	GOVI	2008/05/02	264.00	Call	jGovi	59,975.0000	51,982.0000	(13.327)	0	0	0
28/01/2008	GOVI	2008/08/07			jGovi	276.4680	275.4220	(0.378)	0.0000	0.0000	0
28/01/2008	GOVI	2008/08/07	274.00	Call	jGovi	53,668.0000	47,255.0000	(11.949)	0	0	0
28/01/2008	GOVI	2008/08/07	274.00	Put	jGovi	28,988.0000	33,035.0000	13.961	0	0	0
28/01/2008	GOVI	2008/11/06			jGovi	284.1310	283.0560	(0.378)	0.0000	0.0000	60
28/01/2008	GOVI	2008/11/06	274.00	Put	jGovi	14,318.0000	16,400.0000	14.541	0	0	0
28/01/2008	GOVI	2008/11/06	274.00	Call	jGovi	115,628.0000	106,960.0000	(7.496)	0	0	0
28/01/2008	ILBI	2008/02/07			Index Future	299.2880	299.2670	(0.007)	0.0000	0.0000	0

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28/01/2008	J153	2010/08/31			jSwap	10.3840	10.4670	0.799	0.0000	0.0000	0
28/01/2008	J157	2015/09/15			jSwap	9.5730	9.6840	1.160	0.0000	0.0000	0
28/01/2008	J186	2026/12/21			jSwap	8.6820	8.8640	2.096	0.0000	0.0000	0
28/01/2008	J201	2014/12/22			jSwap	9.5920	9.7150	1.282	0.0000	0.0000	0
28/01/2008	J203	2017/09/15			jSwap	9.4330	9.5580	1.325	0.0000	0.0000	0
28/01/2008	J204	2018/12/21			jSwap	9.3100	9.4450	1.450	0.0000	0.0000	0
28/01/2008	J207	2020/01/15			jSwap	9.1860	9.3260	1.524	0.0000	0.0000	0
28/01/2008	JBAR	2005/12/21			jBar	11.3000	11.2920	(0.071)	0.0000	0.0000	0
28/01/2008	JFRA	2008/02/07			jFra	11.3690	11.3780	0.079	0.0000	0.0000	0
28/01/2008	JFRA	2008/02/07	7.50	Put	Option on jFra	784.0000	521.0000	(33.546)	0	0	0
28/01/2008	JFRA	2008/02/07	7.50	Call	Option on jFra	10,164.0000	9,922.0000	(2.381)	0	0	0
28/01/2008	JFRA	2008/05/02			jFra	11.1670	11.2450	0.698	0.0000	0.0000	0
28/01/2008	JFRA	2008/05/02	10.25	Put	Option on jFra	9,189.0000	8,937.0000	(2.742)	0	0	0
28/01/2008	JFRA	2008/05/02	10.25	Call	Option on jFra	11,543.0000	11,492.0000	(0.442)	0	0	0
28/01/2008	JFRA	2008/08/07			jFra	10.9200	10.9930	0.668	0.0000	0.0000	0
28/01/2008	JFRA	2008/08/07	10.25	Put	Option on jFra	13,769.0000	13,570.0000	(1.445)	0	0	0
28/01/2008	JFRA	2008/08/07	10.25	Call	Option on jFra	15,395.0000	15,373.0000	(0.143)	0	0	0
28/01/2008	JFRA	2008/11/06			jFra	10.6320	10.7060	0.696	0.0000	0.0000	0
28/01/2008	JFRA	2008/11/06	10.25	Put	Option on jFra	17,187.0000	17,005.0000	(1.059)	0	0	0
28/01/2008	JFRA	2008/11/06	10.25	Call	Option on jFra	18,115.0000	18,112.0000	(0.017)	0	0	0
28/01/2008	JFRA	2009/02/05			jFra	10.3160	10.4160	0.969	0.0000	0.0000	0
28/01/2008	JFRA	2009/02/05	10.00	Call	Option on jFra	20,649.0000	20,689.0000	0.194	0	0	0
28/01/2008	JFRA	2009/02/05	10.00	Put	Option on jFra	19,881.0000	19,678.0000	(1.021)	0	0	0

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28/01/2008	JFRA	2009/05/07			jFra	9.9950	10.0960	1.011	0.0000	0.0000	0
28/01/2008	JFRA	2009/08/06			jFra	9.7090	9.8100	1.040	0.0000	0.0000	0
28/01/2008	JFRA	2009/08/06	10.00	Call	Option on jFra	24,338.0000	24,390.0000	0.214	0	0	0
28/01/2008	JFRA	2009/08/06	10.00	Put	Option on jFra	25,046.0000	24,853.0000	(0.771)	0	0	0
28/01/2008	JFRA	2009/11/05			jFra	9.4190	9.5280	1.157	0.0000	0.0000	0
28/01/2008	JN02	2008/02/07			jNote	10.4740	10.5540	0.764	0.0000	0.0000	0
28/01/2008	JN02	2008/02/07	9.00	Put	Option on jNote	7.0000	1.0000	(85.714)	0	0	0
28/01/2008	JN02	2008/02/07	9.00	Call	Option on jNote	26,145.0000	27,536.0000	5.320	0	0	0
28/01/2008	JN02	2008/05/02			jNote	10.2210	10.3200	0.969	0.0000	0.0000	0
28/01/2008	JN02	2008/05/02	10.00	Put	Option on jNote	7,783.0000	6,910.0000	(11.217)	0	0	0
28/01/2008	JN02	2008/05/02	10.00	Call	Option on jNote	13,299.0000	14,195.0000	6.737	0	0	0
28/01/2008	JN02	2008/08/07			jNote	9.9450	10.0530	1.086	0.0000	0.0000	0
28/01/2008	JN05	2008/02/07			jNote	9.6520	9.7530	1.046	0.0000	0.0000	0
28/01/2008	JN05	2008/02/07	9.00	Put	Option on jNote	9.0000	0.0000	(100.000)	0	0	0
28/01/2008	JN05	2008/02/07	9.00	Call	Option on jNote	25,431.0000	29,296.0000	15.198	0	0	0
28/01/2008	JN05	2008/05/02			jNote	9.5210	9.6300	1.145	0.0000	0.0000	0
28/01/2008	JN05	2008/05/02	9.50	Put	Option on jNote	9,223.0000	7,208.0000	(21.848)	0	0	0
28/01/2008	JN05	2008/05/02	9.50	Call	Option on jNote	11,505.0000	13,745.0000	19.470	0	0	0
28/01/2008	JN05	2008/08/07			jNote	9.3760	9.4890	1.205	0.0000	0.0000	0
28/01/2008	JN10	2008/02/07			jNote	9.2300	9.3580	1.387	0.0000	0.0000	0
28/01/2008	JN10	2008/02/07	9.00	Call	Option on jNote	14,959.0000	22,820.0000	52.550	0	0	0
28/01/2008	JN10	2008/02/07	9.00	Put	Option on jNote	232.0000	6.0000	(97.414)	0	0	0
28/01/2008	JN10	2008/05/02			jNote	9.1380	9.2710	1.455	0.0000	0.0000	0
28/01/2008	JN10	2008/05/02	9.00	Put	Option on jNote	5,956.0000	3,362.0000	(43.553)	0	0	0

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28/01/2008	JN10	2008/05/02	9.00	Call	Option on jNote	16,217.0000	22,104.0000	36.301	0	0	0
28/01/2008	JN10	2008/08/07			jNote	9.0380	9.1740	1.505	0.0000	0.0000	0
28/01/2008	JROD	2008/01/31			jRod	10.4910	10.4900	(0.010)	0.0000	0.0000	0
28/01/2008	JROD	2008/02/29			jRod	10.7730	10.7520	(0.195)	0.0000	0.0000	0
28/01/2008	JROD	2008/03/31			jRod	11.0660	11.0300	(0.325)	0.0000	0.0000	0
28/01/2008	JROD	2008/04/30			jRod	10.9080	10.8920	(0.147)	0.0000	0.0000	0
28/01/2008	JROD	2008/05/30			jRod	11.1110	11.1060	(0.045)	0.0000	0.0000	0
28/01/2008	JROD	2008/06/30			jRod	11.2250	11.2370	0.107	0.0000	0.0000	0
28/01/2008	JROD	2008/07/31			jRod	11.0240	11.0440	0.181	0.0000	0.0000	0
28/01/2008	OTH1	2008/02/07			Index Future	253.2560	251.7330	(0.601)	0.0000	0.0000	0
28/01/2008	OTH1	2008/05/02			Index Future	259.7210	258.1590	(0.601)	0.0000	0.0000	0
28/01/2008	OTH1	2008/08/07			Index Future	267.4480	265.9540	(0.559)	0.0000	0.0000	0
28/01/2008	OTH1	2008/11/06			Index Future	274.7410	273.0910	(0.601)	0.0000	0.0000	12
28/01/2008	R153	2008/02/07			Bond Future	9.2200	9.2900	0.759	0.0000	0.0000	8,063
28/01/2008	R153	2008/02/07	8.25	Put	Option on Bond Future	2,303.0000	2,467.0000	7.121	0	0	0
28/01/2008	R153	2008/02/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/01/2008	R153	2008/02/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/01/2008	R153	2008/02/07	8.00	Put	Option on Bond Future	2,907.0000	3,071.0000	5.642	0	0	0
28/01/2008	R153	2008/02/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/01/2008	R153	2008/02/07	7.75	Put	Option on Bond Future	3,515.0000	3,679.0000	4.666	0	0	0
28/01/2008	R153	2008/05/02			Bond Future	8.9780	9.0480	0.780	0.0000	0.0000	3,800

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28/01/2008	R153	2008/05/02	9.00	Call	Option on Bond Future	628.0000	544.0000	(13.376)	0	0	0
28/01/2008	R153	2008/05/02	9.00	Put	Option on Bond Future	580.0000	647.0000	11.552	0	0	0
28/01/2008	R153	2008/08/07			Bond Future	8.6890	8.7590	0.806	0.0000	0.0000	1,290
28/01/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	936.0000	1,010.0000	7.906	0	0	0
28/01/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	568.0000	507.0000	(10.739)	0	0	0
28/01/2008	R157	2008/02/07			Bond Future	8.4670	8.5570	1.063	8.5600	0.0000	9,888
28/01/2008	R157	2008/02/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/01/2008	R157	2008/02/07	8.25	Call	Option on Bond Future	166.0000	49.0000	(70.482)	0	0	250
28/01/2008	R157	2008/02/07	8.25	Put	Option on Bond Future	1,585.0000	2,050.0000	29.338	0	0	0
28/01/2008	R157	2008/02/07	7.75	Put	Option on Bond Future	4,768.0000	5,350.0000	12.206	0	0	0
28/01/2008	R157	2008/02/07	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/01/2008	R157	2008/02/07	7.50	Put	Option on Bond Future	6,485.0000	7,068.0000	8.990	0	0	0
28/01/2008	R157	2008/02/07	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/01/2008	R157	2008/02/07	7.25	Put	Option on Bond Future	8,232.0000	8,815.0000	7.082	0	0	0
28/01/2008	R157	2008/02/07	8.50	Call	Option on Bond Future	764.0000	405.0000	(46.990)	0	0	0
28/01/2008	R157	2008/02/07	8.50	Put	Option on Bond Future	550.0000	773.0000	40.545	0	0	250
28/01/2008	R157	2008/05/02			Bond Future	8.3370	8.4270	1.080	8.4900	0.0000	420
28/01/2008	R157	2008/05/02	8.75	Put	Option on Bond Future	764.0000	908.0000	18.848	0	0	0
28/01/2008	R157	2008/05/02	8.75	Call	Option on Bond Future	3,362.0000	2,934.0000	(12.731)	0	0	0
28/01/2008	R157	2008/05/02	8.50	Call	Option on Bond Future	2,304.0000	1,948.0000	(15.451)	0	0	0
28/01/2008	R157	2008/05/02	8.50	Put	Option on Bond Future	1,270.0000	1,487.0000	17.087	0	0	2,000
28/01/2008	R157	2008/08/07			Bond Future	8.1990	8.2890	1.098	0.0000	0.0000	2,500
28/01/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	1,814.0000	1,568.0000	(13.561)	0	0	0
28/01/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	3,063.0000	3,377.0000	10.251	0	0	0
28/01/2008	R186	2008/02/07			Bond Future	8.1570	8.2670	1.349	0.0000	0.0000	0
28/01/2008	R186	2008/02/07	7.75	Call	Option on Bond Future	40.0000	4.0000	(90.000)	0	0	0
28/01/2008	R186	2008/02/07	7.75	Put	Option on Bond Future	4,702.0000	5,881.0000	25.074	0	0	0
28/01/2008	R186	2008/02/07	7.50	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
28/01/2008	R186	2008/02/07	7.50	Put	Option on Bond Future	7,660.0000	8,875.0000	15.862	0	0	0
28/01/2008	R186	2008/02/07	7.25	Put	Option on Bond Future	10,763.0000	11,978.0000	11.289	0	0	0
28/01/2008	R186	2008/02/07	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0

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28/01/2008	R186	2008/05/02			Bond Future	8.0740	8.1840	1.362	0.0000	0.0000	0
28/01/2008	R186	2008/05/02	8.00	Call	Option on Bond Future	2,521.0000	1,949.0000	(22.689)	0	0	0
28/01/2008	R186	2008/05/02	8.00	Put	Option on Bond Future	3,353.0000	4,002.0000	19.356	0	0	0
28/01/2008	R186	2008/08/07			Bond Future	7.9880	8.0980	1.377	0.0000	0.0000	220
28/01/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	3,008.0000	2,497.0000	(16.988)	0	0	0
28/01/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	5,726.0000	6,440.0000	12.469	0	0	0
28/01/2008	R196	2008/02/07			Bond Future	10.0830	10.1710	0.873	0.0000	0.0000	0
28/01/2008	R196	2008/02/07	8.25	Put	Option on Bond Future	1,799.0000	1,884.0000	4.725	0	0	0
28/01/2008	R196	2008/02/07	8.50	Put	Option on Bond Future	1,551.0000	1,636.0000	5.480	0	0	0
28/01/2008	R196	2008/02/07	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/01/2008	R196	2008/02/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/01/2008	R196	2008/02/07	8.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/01/2008	R196	2008/02/07	8.75	Put	Option on Bond Future	1,304.0000	1,389.0000	6.518	0	0	0
28/01/2008	R196	2008/05/02			Bond Future	9.6510	9.7380	0.901	0.0000	0.0000	0
28/01/2008	R196	2008/05/02	9.00	Call	Option on Bond Future	72.0000	56.0000	(22.222)	0	0	0
28/01/2008	R196	2008/05/02	9.00	Put	Option on Bond Future	575.0000	626.0000	8.870	0	0	0
28/01/2008	R196	2008/08/07			Bond Future	9.1750	9.1430	(0.349)	0.0000	0.0000	0
28/01/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	1,646.0000	1,626.0000	(1.215)	0	0	0
28/01/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	1,421.0000	1,417.0000	(0.281)	0	0	0
28/01/2008	R201	2008/02/07			Bond Future	8.4950	8.5850	1.059	0.0000	0.0000	0
28/01/2008	R201	2008/02/07	7.75	Put	Option on Bond Future	3,939.0000	4,402.0000	11.754	0	0	0
28/01/2008	R201	2008/02/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/01/2008	R201	2008/02/07	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/01/2008	R201	2008/02/07	7.50	Put	Option on Bond Future	5,303.0000	5,766.0000	8.731	0	0	0
28/01/2008	R201	2008/02/07	7.25	Put	Option on Bond Future	6,690.0000	7,153.0000	6.921	0	0	0
28/01/2008	R201	2008/02/07	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/01/2008	R201	2008/05/02			Bond Future	8.3590	8.4490	1.077	0.0000	0.0000	0
28/01/2008	R201	2008/05/02	8.50	Call	Option on Bond Future	1,749.0000	1,472.0000	(15.838)	0	0	0
28/01/2008	R201	2008/05/02	8.50	Put	Option on Bond Future	1,037.0000	1,215.0000	17.165	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
28/01/2008	R201	2008/08/07			Bond Future	8.2150	8.3050	1.096	0.0000	0.0000	0
28/01/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	2,454.0000	2,707.0000	10.310	0	0	0
28/01/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	1,381.0000	1,189.0000	(13.903)	0	0	0
28/01/2008	R203	2008/02/07			Bond Future	8.3500	8.4300	0.958	0.0000	0.0000	0
28/01/2008	R203	2008/02/07	7.50	Put	Option on Bond Future	5,716.0000	6,233.0000	9.045	0	0	0
28/01/2008	R203	2008/02/07	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/01/2008	R203	2008/05/02			Bond Future	8.2390	8.3190	0.971	0.0000	0.0000	0
28/01/2008	R203	2008/05/02	8.25	Call	Option on Bond Future	1,444.0000	1,173.0000	(18.767)	0	0	0
28/01/2008	R203	2008/05/02	8.25	Put	Option on Bond Future	1,373.0000	1,615.0000	17.626	0	0	0
28/01/2008	R203	2008/08/07			Bond Future	8.1210	8.2010	0.985	0.0000	0.0000	0
28/01/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	625.0000	488.0000	(21.920)	0	0	0
28/01/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	3,027.0000	3,399.0000	12.289	0	0	0
28/01/2008	R204	2008/02/07			Bond Future	8.3330	8.4230	1.080	0.0000	0.0000	3,331
28/01/2008	R204	2008/02/07	7.50	Put	Option on Bond Future	6,021.0000	6,642.0000	10.314	0	0	0
28/01/2008	R204	2008/02/07	7.50	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
28/01/2008	R204	2008/05/02			Bond Future	8.2310	8.3210	1.093	0.0000	0.0000	0
28/01/2008	R204	2008/05/02	8.25	Call	Option on Bond Future	1,577.0000	1,251.0000	(20.672)	0	0	0
28/01/2008	R204	2008/05/02	8.25	Put	Option on Bond Future	1,446.0000	1,740.0000	20.332	0	0	0
28/01/2008	R204	2008/08/07			Bond Future	8.1250	8.2150	1.108	0.0000	0.0000	0
28/01/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	3,147.0000	3,620.0000	15.030	0	0	0
28/01/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	524.0000	381.0000	(27.290)	0	0	0
28/01/2008	R206	2008/02/07			Bond Future	8.5440	8.6340	1.053	0.0000	0.0000	0
28/01/2008	R206	2008/02/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/01/2008	R206	2008/02/07	7.75	Put	Option on Bond Future	3,606.0000	4,005.0000	11.065	0	0	0
28/01/2008	R206	2008/05/02			Bond Future	8.4030	8.4930	1.071	0.0000	0.0000	0
28/01/2008	R206	2008/05/02	8.25	Put	Option on Bond Future	1,363.0000	1,595.0000	17.021	0	0	0
28/01/2008	R206	2008/05/02	8.25	Call	Option on Bond Future	696.0000	538.0000	(22.701)	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
28/01/2008	R206	2008/08/07			Bond Future	8.2500	8.3400	1.091	0.0000	0.0000	0
28/01/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	958.0000	808.0000	(15.658)	0	0	0
28/01/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	2,020.0000	2,248.0000	11.287	0	0	0
28/01/2008	R207	2008/02/07			Bond Future	8.3250	8.4050	0.961	0.0000	0.0000	0
28/01/2008	R207	2008/02/07	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/01/2008	R207	2008/02/07	7.50	Put	Option on Bond Future	6,083.0000	6,646.0000	9.255	0	0	0
28/01/2008	R207	2008/05/02			Bond Future	8.2330	8.3130	0.972	0.0000	0.0000	0
28/01/2008	R207	2008/05/02	8.25	Put	Option on Bond Future	1,483.0000	1,745.0000	17.667	0	0	0
28/01/2008	R207	2008/05/02	8.25	Call	Option on Bond Future	1,602.0000	1,303.0000	(18.664)	0	0	0
28/01/2008	R207	2008/08/07			Bond Future	8.1350	8.2150	0.983	0.0000	0.0000	0
28/01/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	953.0000	737.0000	(22.665)	0	0	0
28/01/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	1,908.0000	2,253.0000	18.082	0	0	0
28/01/2008	R209	2008/02/07			Bond Future	7.9300	8.0300	1.261	0.0000	0.0000	6,590
28/01/2008	R209	2008/02/07	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/01/2008	R209	2008/02/07	7.00	Put	Option on Bond Future	9,643.0000	10,581.0000	9.727	0	0	0
28/01/2008	R209	2008/05/02			Bond Future	7.8610	7.9610	1.272	0.0000	0.0000	0
28/01/2008	R209	2008/05/02	7.75	Put	Option on Bond Future	2,790.0000	3,325.0000	19.176	0	0	0
28/01/2008	R209	2008/05/02	7.75	Call	Option on Bond Future	1,715.0000	1,301.0000	(24.140)	0	0	0
28/01/2008	R209	2008/08/07			Bond Future	7.7890	7.8890	1.284	0.0000	0.0000	0
28/01/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	1,060.0000	669.0000	(36.887)	0	0	0
28/01/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	1,440.0000	2,009.0000	39.514	0	0	0
28/01/2008	TRT1	2008/02/07			Index Future	258.6570	257.6630	(0.384)	0.0000	0.0000	0
28/01/2008	TRT1	2008/05/02			Index Future	265.2600	264.2400	(0.385)	0.0000	0.0000	0
28/01/2008	TRT1	2008/08/07			Index Future	273.4340	272.4430	(0.362)	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
28/01/2008	TRT1 2008/11/06			Index Future	280.6010	279.5240	(0.384)	0.0000	0.0000	400
<b>Grand Total:</b>										<b>164,403</b>