

Derivatives High/Low Report

High/Low for 31/01/2008

| 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 |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 31/01/2008 | \$ / R 2008/03/17 | | | Currency Future | 7.3472 | 7.5354 | 2.562 | 7.6000 | 0.0000 | 78,059 |
| 31/01/2008 | \$ / R 2008/06/13 | | | Currency Future | 7.5011 | 7.7394 | 3.177 | 7.7900 | 0.0000 | 37,004 |
| 31/01/2008 | \$ / R 2008/09/15 | | | Currency Future | 7.6585 | 7.9085 | 3.264 | 7.9900 | 0.0000 | 8,966 |
| 31/01/2008 | £ / R 2008/03/17 | | | Currency Future | 14.5692 | 14.9398 | 2.544 | 14.7500 | 0.0000 | 1,197 |
| 31/01/2008 | £ / R 2008/06/13 | | | Currency Future | 14.7888 | 15.2516 | 3.129 | 15.2700 | 0.0000 | 1,325 |
| 31/01/2008 | £ / R 2008/09/15 | | | Currency Future | 15.0098 | 15.4901 | 3.200 | 15.2900 | 0.0000 | 292 |
| 31/01/2008 | € / R 2008/03/17 | | | Currency Future | 10.8492 | 11.1709 | 2.965 | 0.0000 | 0.0000 | 3,752 |
| 31/01/2008 | € / R 2008/06/13 | | | Currency Future | 11.0432 | 11.4349 | 3.547 | 10.7900 | 0.0000 | 3,881 |
| 31/01/2008 | € / R 2008/09/15 | | | Currency Future | 11.2384 | 11.6432 | 3.602 | 11.7800 | 0.0000 | 7,936 |
| 31/01/2008 | ALBI 2008/02/07 | | | Index Future | 258.6230 | 257.3660 | (0.486) | 10.7900 | 0.0000 | 594 |
| 31/01/2008 | ALBI 2008/02/07 | 254.00 | Call | Index Future | 46,276.0000 | 33,855.0000 | (26.841) | 0 | 0 | 0 |
| 31/01/2008 | ALBI 2008/02/07 | 254.00 | Put | Index Future | 46.0000 | 195.0000 | 323.913 | 0 | 0 | 0 |
| 31/01/2008 | ALBI 2008/05/02 | | | Index Future | 265.3990 | 264.0720 | (0.500) | 0.0000 | 0.0000 | 0 |
| 31/01/2008 | ALBI 2008/05/02 | 265.00 | Call | Index Future | 28,744.0000 | 22,109.0000 | (23.083) | 0 | 0 | 0 |
| 31/01/2008 | ALBI 2008/05/02 | 265.00 | Put | Index Future | 24,754.0000 | 31,389.0000 | 26.804 | 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 |
|------------|------------------|------------|--------|------|--------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 31/01/2008 | ALBI | 2008/08/07 | | | Index Future | 273.3660 | 271.9820 | (0.506) | 0.0000 | 0.0000 | 0 |
| 31/01/2008 | ALBI | 2008/08/07 | 265.00 | Call | Index Future | 94,116.0000 | 83,095.0000 | (11.710) | 0 | 0 | 0 |
| 31/01/2008 | ALBI | 2008/08/07 | 265.00 | Put | Index Future | 10,456.0000 | 13,275.0000 | 26.961 | 0 | 0 | 0 |
| 31/01/2008 | ALBI | 2008/11/06 | | | Index Future | 280.8340 | 279.4080 | (0.508) | 0.0000 | 0.0000 | 0 |
| 31/01/2008 | ALBI | 2008/11/06 | 265.00 | Call | Index Future | 163,529.0000 | 150,643.0000 | (7.880) | 0 | 0 | 0 |
| 31/01/2008 | ALBI | 2008/11/06 | 265.00 | Put | Index Future | 5,189.0000 | 6,563.0000 | 26.479 | 0 | 0 | 0 |
| 31/01/2008 | CRD1 | 2008/02/07 | | | Index Future | 111.7410 | 111.4440 | (0.266) | 0.0000 | 0.0000 | 0 |
| 31/01/2008 | CRD1 | 2008/05/02 | | | Index Future | 114.5920 | 114.2880 | (0.265) | 0.0000 | 0.0000 | 0 |
| 31/01/2008 | CRD1 | 2008/08/07 | | | Index Future | 119.9450 | 119.6110 | (0.278) | 0.0000 | 0.0000 | 0 |
| 31/01/2008 | CRD1 | 2008/11/06 | | | Index Future | 121.2230 | 120.9020 | (0.265) | 0.0000 | 0.0000 | 8 |
| 31/01/2008 | GOVI | 2008/02/07 | | | jGovi | 260.3015 | 259.1660 | (0.436) | 0.0000 | 0.0000 | 7 |
| 31/01/2008 | GOVI | 2008/02/07 | 265.00 | Call | jGovi | 4.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 31/01/2008 | GOVI | 2008/02/07 | 265.00 | Put | jGovi | 46,989.0000 | 58,340.0000 | 24.157 | 0 | 0 | 0 |
| 31/01/2008 | GOVI | 2008/05/02 | | | jGovi | 267.4115 | 266.2440 | (0.437) | 0.0000 | 0.0000 | 2 |
| 31/01/2008 | GOVI | 2008/05/02 | 264.00 | Put | jGovi | 13,084.0000 | 16,825.0000 | 28.592 | 0 | 0 | 0 |
| 31/01/2008 | GOVI | 2008/05/02 | 264.00 | Call | jGovi | 47,199.0000 | 39,265.0000 | (16.810) | 0 | 0 | 0 |
| 31/01/2008 | GOVI | 2008/08/07 | | | jGovi | 274.7715 | 273.5730 | (0.436) | 0.0000 | 0.0000 | 0 |
| 31/01/2008 | GOVI | 2008/08/07 | 274.00 | Put | jGovi | 35,749.0000 | 41,468.0000 | 15.998 | 0 | 0 | 0 |
| 31/01/2008 | GOVI | 2008/08/07 | 274.00 | Call | jGovi | 43,464.0000 | 37,198.0000 | (14.417) | 0 | 0 | 0 |
| 31/01/2008 | GOVI | 2008/11/06 | | | jGovi | 282.3905 | 281.1595 | (0.436) | 0.0000 | 0.0000 | 60 |
| 31/01/2008 | GOVI | 2008/11/06 | 274.00 | Call | jGovi | 101,710.0000 | 92,464.0000 | (9.091) | 0 | 0 | 0 |
| 31/01/2008 | GOVI | 2008/11/06 | 274.00 | Put | jGovi | 17,805.0000 | 20,869.0000 | 17.209 | 0 | 0 | 0 |
| 31/01/2008 | ILBI | 2008/02/07 | | | Index Future | 299.2320 | 299.5510 | 0.107 | 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 |
|------------|------------------|------------|--------|------|----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 31/01/2008 | J153 | 2010/08/31 | | | jSwap | 10.4150 | 10.4210 | 0.058 | 0.0000 | 0.0000 | 0 |
| 31/01/2008 | J157 | 2015/09/15 | | | jSwap | 9.6770 | 9.7510 | 0.765 | 0.0000 | 0.0000 | 0 |
| 31/01/2008 | J186 | 2026/12/21 | | | jSwap | 8.8830 | 8.9670 | 0.946 | 0.0000 | 0.0000 | 0 |
| 31/01/2008 | J201 | 2014/12/22 | | | jSwap | 9.6930 | 9.7580 | 0.671 | 0.0000 | 0.0000 | 0 |
| 31/01/2008 | J203 | 2017/09/15 | | | jSwap | 9.5690 | 9.6680 | 1.035 | 0.0000 | 0.0000 | 0 |
| 31/01/2008 | J204 | 2018/12/21 | | | jSwap | 9.4620 | 9.5780 | 1.226 | 0.0000 | 0.0000 | 0 |
| 31/01/2008 | J207 | 2020/01/15 | | | jSwap | 9.3480 | 9.4660 | 1.262 | 0.0000 | 0.0000 | 0 |
| 31/01/2008 | JBAR | 2005/12/21 | | | jBar | 11.2960 | 11.2920 | (0.035) | 0.0000 | 0.0000 | 0 |
| 31/01/2008 | JFRA | 2008/02/07 | | | jFra | 11.3510 | 11.3540 | 0.026 | 0.0000 | 0.0000 | 0 |
| 31/01/2008 | JFRA | 2008/02/07 | 7.50 | Put | Option on jFra | 359.0000 | 278.0000 | (22.563) | 0 | 0 | 0 |
| 31/01/2008 | JFRA | 2008/02/07 | 7.50 | Call | Option on jFra | 9,697.0000 | 9,623.0000 | (0.763) | 0 | 0 | 0 |
| 31/01/2008 | JFRA | 2008/05/02 | | | jFra | 11.2130 | 11.1850 | (0.250) | 0.0000 | 0.0000 | 0 |
| 31/01/2008 | JFRA | 2008/05/02 | 10.25 | Call | Option on jFra | 11,341.0000 | 11,248.0000 | (0.820) | 0 | 0 | 0 |
| 31/01/2008 | JFRA | 2008/05/02 | 10.25 | Put | Option on jFra | 8,868.0000 | 8,848.0000 | (0.226) | 0 | 0 | 0 |
| 31/01/2008 | JFRA | 2008/08/07 | | | jFra | 10.9570 | 10.9560 | (0.009) | 0.0000 | 0.0000 | 0 |
| 31/01/2008 | JFRA | 2008/08/07 | 10.25 | Put | Option on jFra | 13,537.0000 | 13,500.0000 | (0.273) | 0 | 0 | 0 |
| 31/01/2008 | JFRA | 2008/08/07 | 10.25 | Call | Option on jFra | 15,253.0000 | 15,214.0000 | (0.256) | 0 | 0 | 0 |
| 31/01/2008 | JFRA | 2008/11/06 | | | jFra | 10.6580 | 10.6720 | 0.131 | 0.0000 | 0.0000 | 0 |
| 31/01/2008 | JFRA | 2008/11/06 | 10.25 | Call | Option on jFra | 17,992.0000 | 17,978.0000 | (0.078) | 0 | 0 | 0 |
| 31/01/2008 | JFRA | 2008/11/06 | 10.25 | Put | Option on jFra | 17,001.0000 | 16,953.0000 | (0.282) | 0 | 0 | 0 |
| 31/01/2008 | JFRA | 2009/02/05 | | | jFra | 10.3320 | 10.3360 | 0.039 | 0.0000 | 0.0000 | 0 |
| 31/01/2008 | JFRA | 2009/02/05 | 10.00 | Call | Option on jFra | 20,533.0000 | 20,511.0000 | (0.107) | 0 | 0 | 0 |
| 31/01/2008 | JFRA | 2009/02/05 | 10.00 | Put | Option on jFra | 19,726.0000 | 19,694.0000 | (0.162) | 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 |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 31/01/2008 | JFRA | 2009/05/07 | | | jFra | 10.0300 | 10.0270 | (0.030) | 0.0000 | 0.0000 | 0 |
| 31/01/2008 | JFRA | 2009/08/06 | | | jFra | 9.7540 | 9.7570 | 0.031 | 0.0000 | 0.0000 | 0 |
| 31/01/2008 | JFRA | 2009/08/06 | 10.00 | Put | Option on jFra | 24,879.0000 | 24,853.0000 | (0.105) | 0 | 0 | 0 |
| 31/01/2008 | JFRA | 2009/08/06 | 10.00 | Call | Option on jFra | 24,280.0000 | 24,261.0000 | (0.078) | 0 | 0 | 0 |
| 31/01/2008 | JFRA | 2009/11/05 | | | jFra | 9.4770 | 9.4820 | 0.053 | 0.0000 | 0.0000 | 0 |
| 31/01/2008 | JN02 | 2008/02/07 | | | jNote | 10.5040 | 10.5030 | (0.010) | 0.0000 | 0.0000 | 0 |
| 31/01/2008 | JN02 | 2008/02/07 | 9.00 | Put | Option on jNote | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 31/01/2008 | JN02 | 2008/02/07 | 9.00 | Call | Option on jNote | 26,668.0000 | 26,653.0000 | (0.056) | 0 | 0 | 0 |
| 31/01/2008 | JN02 | 2008/05/02 | | | jNote | 10.2590 | 10.2630 | 0.039 | 0.0000 | 0.0000 | 0 |
| 31/01/2008 | JN02 | 2008/05/02 | 10.00 | Call | Option on jNote | 13,438.0000 | 13,428.0000 | (0.074) | 0 | 0 | 0 |
| 31/01/2008 | JN02 | 2008/05/02 | 10.00 | Put | Option on jNote | 7,242.0000 | 7,161.0000 | (1.118) | 0 | 0 | 0 |
| 31/01/2008 | JN02 | 2008/08/07 | | | jNote | 9.9810 | 9.9950 | 0.140 | 0.0000 | 0.0000 | 0 |
| 31/01/2008 | JN05 | 2008/02/07 | | | jNote | 9.7060 | 9.7420 | 0.371 | 0.0000 | 0.0000 | 0 |
| 31/01/2008 | JN05 | 2008/02/07 | 9.00 | Call | Option on jNote | 27,503.0000 | 28,893.0000 | 5.054 | 0 | 0 | 0 |
| 31/01/2008 | JN05 | 2008/02/07 | 9.00 | Put | Option on jNote | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 31/01/2008 | JN05 | 2008/05/02 | | | jNote | 9.5830 | 9.6240 | 0.428 | 0.0000 | 0.0000 | 0 |
| 31/01/2008 | JN05 | 2008/05/02 | 9.50 | Put | Option on jNote | 7,867.0000 | 7,145.0000 | (9.178) | 0 | 0 | 0 |
| 31/01/2008 | JN05 | 2008/05/02 | 9.50 | Call | Option on jNote | 12,573.0000 | 13,451.0000 | 6.983 | 0 | 0 | 0 |
| 31/01/2008 | JN05 | 2008/08/07 | | | jNote | 9.4460 | 9.4940 | 0.508 | 0.0000 | 0.0000 | 0 |
| 31/01/2008 | JN10 | 2008/02/07 | | | jNote | 9.3720 | 9.4790 | 1.142 | 0.0000 | 0.0000 | 0 |
| 31/01/2008 | JN10 | 2008/02/07 | 9.00 | Put | Option on jNote | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 31/01/2008 | JN10 | 2008/02/07 | 9.00 | Call | Option on jNote | 23,724.0000 | 30,461.0000 | 28.397 | 0 | 0 | 0 |
| 31/01/2008 | JN10 | 2008/05/02 | | | jNote | 9.2860 | 9.4000 | 1.228 | 0.0000 | 0.0000 | 0 |
| 31/01/2008 | JN10 | 2008/05/02 | 9.00 | Call | Option on jNote | 22,779.0000 | 28,690.0000 | 25.949 | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 31/01/2008 | JN10 | 2008/05/02 | 9.00 | Put | Option on jNote | 3,062.0000 | 1,738.0000 | (43.240) | 0 | 0 | 0 |
| 31/01/2008 | JN10 | 2008/08/07 | | | jNote | 9.1930 | 9.3150 | 1.327 | 0.0000 | 0.0000 | 0 |
| 31/01/2008 | JROD | 2008/01/31 | | | jRod | 10.4900 | 10.4903 | 0.003 | 0.0000 | 0.0000 | 0 |
| 31/01/2008 | JROD | 2008/02/29 | | | jRod | 10.7410 | 10.7360 | (0.047) | 0.0000 | 0.0000 | 0 |
| 31/01/2008 | JROD | 2008/03/31 | | | jRod | 11.0130 | 11.0060 | (0.064) | 0.0000 | 0.0000 | 0 |
| 31/01/2008 | JROD | 2008/04/30 | | | jRod | 10.8860 | 11.2930 | 3.739 | 0.0000 | 0.0000 | 0 |
| 31/01/2008 | JROD | 2008/05/30 | | | jRod | 11.1040 | 11.1000 | (0.036) | 0.0000 | 0.0000 | 0 |
| 31/01/2008 | JROD | 2008/06/30 | | | jRod | 11.2400 | 11.2360 | (0.036) | 0.0000 | 0.0000 | 0 |
| 31/01/2008 | JROD | 2008/07/31 | | | jRod | 11.0480 | 11.3390 | 2.634 | 0.0000 | 0.0000 | 0 |
| 31/01/2008 | OTH1 | 2008/02/07 | | | Index Future | 248.0560 | 248.7770 | 0.291 | 0.0000 | 0.0000 | 0 |
| 31/01/2008 | OTH1 | 2008/05/02 | | | Index Future | 254.3860 | 255.1240 | 0.290 | 0.0000 | 0.0000 | 0 |
| 31/01/2008 | OTH1 | 2008/08/07 | | | Index Future | 264.8440 | 262.7730 | (0.782) | 0.0000 | 0.0000 | 0 |
| 31/01/2008 | OTH1 | 2008/11/06 | | | Index Future | 269.1060 | 269.8890 | 0.291 | 0.0000 | 0.0000 | 12 |
| 31/01/2008 | R153 | 2008/02/07 | | | Bond Future | 9.2800 | 9.2800 | - | 9.3100 | 0.0000 | 8,075 |
| 31/01/2008 | R153 | 2008/02/07 | 8.25 | Call | Option on Bond Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 31/01/2008 | R153 | 2008/02/07 | 8.25 | Put | Option on Bond Future | 2,444.0000 | 2,444.0000 | - | 0 | 0 | 0 |
| 31/01/2008 | R153 | 2008/02/07 | 7.75 | Put | Option on Bond Future | 3,656.0000 | 3,656.0000 | - | 0 | 0 | 0 |
| 31/01/2008 | R153 | 2008/02/07 | 8.00 | Put | Option on Bond Future | 3,048.0000 | 3,048.0000 | - | 0 | 0 | 0 |
| 31/01/2008 | R153 | 2008/02/07 | 8.00 | Call | Option on Bond Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 31/01/2008 | R153 | 2008/02/07 | 7.75 | Call | Option on Bond Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 31/01/2008 | R153 | 2008/05/02 | | | Bond Future | 9.0380 | 9.0380 | - | 0.0000 | 0.0000 | 3,800 |

| 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 31/01/2008 | R153 | 2008/05/02 | 9.00 | Call | Option on Bond Future | 548.0000 | 544.0000 | (0.730) | 0 | 0 | 0 |
| 31/01/2008 | R153 | 2008/05/02 | 9.00 | Put | Option on Bond Future | 630.0000 | 626.0000 | (0.635) | 0 | 0 | 0 |
| 31/01/2008 | R153 | 2008/08/07 | | | Bond Future | 8.7490 | 8.7490 | - | 0.0000 | 0.0000 | 1,290 |
| 31/01/2008 | R153 | 2008/08/07 | 8.50 | Put | Option on Bond Future | 995.0000 | 993.0000 | (0.201) | 0 | 0 | 0 |
| 31/01/2008 | R153 | 2008/08/07 | 8.50 | Call | Option on Bond Future | 511.0000 | 510.0000 | (0.196) | 0 | 0 | 0 |
| 31/01/2008 | R157 | 2008/02/07 | | | Bond Future | 8.5970 | 8.6970 | 1.163 | 8.7100 | 0.0000 | 9,681 |
| 31/01/2008 | R157 | 2008/02/07 | 8.25 | Put | Option on Bond Future | 2,277.0000 | 2,902.0000 | 27.448 | 0 | 0 | 0 |
| 31/01/2008 | R157 | 2008/02/07 | 7.75 | Call | Option on Bond Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 31/01/2008 | R157 | 2008/02/07 | 7.50 | Put | Option on Bond Future | 7,325.0000 | 7,967.0000 | 8.765 | 0 | 0 | 0 |
| 31/01/2008 | R157 | 2008/02/07 | 7.25 | Call | Option on Bond Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 31/01/2008 | R157 | 2008/02/07 | 7.25 | Put | Option on Bond Future | 9,072.0000 | 9,714.0000 | 7.077 | 0 | 0 | 0 |
| 31/01/2008 | R157 | 2008/02/07 | 8.25 | Call | Option on Bond Future | 18.0000 | 3.0000 | (83.333) | 0 | 0 | 250 |
| 31/01/2008 | R157 | 2008/02/07 | 7.50 | Call | Option on Bond Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 31/01/2008 | R157 | 2008/02/07 | 7.75 | Put | Option on Bond Future | 5,608.0000 | 6,249.0000 | 11.430 | 0 | 0 | 0 |
| 31/01/2008 | R157 | 2008/02/07 | 8.50 | Put | Option on Bond Future | 883.0000 | 1,355.0000 | 53.454 | 0 | 0 | 250 |
| 31/01/2008 | R157 | 2008/02/07 | 8.50 | Call | Option on Bond Future | 257.0000 | 88.0000 | (65.759) | 0 | 0 | 0 |
| 31/01/2008 | R157 | 2008/05/02 | | | Bond Future | 8.4670 | 8.5670 | 1.181 | 8.5600 | 0.0000 | 620 |
| 31/01/2008 | R157 | 2008/05/02 | 8.50 | Call | Option on Bond Future | 1,794.0000 | 1,472.0000 | (17.949) | 0 | 0 | 0 |
| 31/01/2008 | R157 | 2008/05/02 | 8.50 | Put | Option on Bond Future | 1,586.0000 | 1,894.0000 | 19.420 | 0 | 0 | 2,000 |
| 31/01/2008 | R157 | 2008/05/02 | 8.75 | Put | Option on Bond Future | 974.0000 | 1,192.0000 | 22.382 | 0 | 0 | 0 |
| 31/01/2008 | R157 | 2008/05/02 | 8.75 | Call | Option on Bond Future | 2,747.0000 | 2,335.0000 | (14.998) | 0 | 0 | 0 |
| 31/01/2008 | R157 | 2008/08/07 | | | Bond Future | 8.3290 | 8.4290 | 1.201 | 0.0000 | 0.0000 | 2,500 |
| 31/01/2008 | R157 | 2008/08/07 | 8.00 | Call | Option on Bond Future | 1,463.0000 | 1,240.0000 | (15.243) | 0 | 0 | 0 |
| 31/01/2008 | R157 | 2008/08/07 | 8.00 | Put | Option on Bond Future | 3,519.0000 | 3,912.0000 | 11.168 | 0 | 0 | 0 |
| 31/01/2008 | R186 | 2008/02/07 | | | Bond Future | 8.3170 | 8.4470 | 1.563 | 0.0000 | 0.0000 | 0 |
| 31/01/2008 | R186 | 2008/02/07 | 7.75 | Put | Option on Bond Future | 6,425.0000 | 7,828.0000 | 21.837 | 0 | 0 | 0 |
| 31/01/2008 | R186 | 2008/02/07 | 7.75 | Call | Option on Bond Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 31/01/2008 | R186 | 2008/02/07 | 7.50 | Call | Option on Bond Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 31/01/2008 | R186 | 2008/02/07 | 7.50 | Put | Option on Bond Future | 9,421.0000 | 10,825.0000 | 14.903 | 0 | 0 | 0 |
| 31/01/2008 | R186 | 2008/02/07 | 7.25 | Call | Option on Bond Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 31/01/2008 | R186 | 2008/02/07 | 7.25 | Put | Option on Bond Future | 12,525.0000 | 13,929.0000 | 11.210 | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 31/01/2008 | R186 | 2008/05/02 | | | Bond Future | 8.2340 | 8.3640 | 1.579 | 0.0000 | 0.0000 | 0 |
| 31/01/2008 | R186 | 2008/05/02 | 8.00 | Put | Option on Bond Future | 4,313.0000 | 5,245.0000 | 21.609 | 0 | 0 | 0 |
| 31/01/2008 | R186 | 2008/05/02 | 8.00 | Call | Option on Bond Future | 1,710.0000 | 1,232.0000 | (27.953) | 0 | 0 | 0 |
| 31/01/2008 | R186 | 2008/08/07 | | | Bond Future | 8.1480 | 8.2780 | 1.595 | 0.0000 | 0.0000 | 220 |
| 31/01/2008 | R186 | 2008/08/07 | 7.75 | Put | Option on Bond Future | 6,774.0000 | 7,725.0000 | 14.039 | 0 | 0 | 0 |
| 31/01/2008 | R186 | 2008/08/07 | 7.75 | Call | Option on Bond Future | 2,279.0000 | 1,813.0000 | (20.448) | 0 | 0 | 0 |
| 31/01/2008 | R196 | 2008/02/07 | | | Bond Future | 10.1630 | 10.1610 | (0.020) | 0.0000 | 0.0000 | 0 |
| 31/01/2008 | R196 | 2008/02/07 | 8.50 | Put | Option on Bond Future | 1,628.0000 | 1,627.0000 | (0.061) | 0 | 0 | 0 |
| 31/01/2008 | R196 | 2008/02/07 | 8.25 | Put | Option on Bond Future | 1,877.0000 | 1,875.0000 | (0.107) | 0 | 0 | 0 |
| 31/01/2008 | R196 | 2008/02/07 | 8.50 | Call | Option on Bond Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 31/01/2008 | R196 | 2008/02/07 | 8.25 | Call | Option on Bond Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 31/01/2008 | R196 | 2008/02/07 | 8.75 | Put | Option on Bond Future | 1,381.0000 | 1,379.0000 | (0.145) | 0 | 0 | 0 |
| 31/01/2008 | R196 | 2008/02/07 | 8.75 | Call | Option on Bond Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 31/01/2008 | R196 | 2008/05/02 | | | Bond Future | 9.7450 | 9.7290 | (0.164) | 0.0000 | 0.0000 | 0 |
| 31/01/2008 | R196 | 2008/05/02 | 9.00 | Put | Option on Bond Future | 629.0000 | 618.0000 | (1.749) | 0 | 0 | 0 |
| 31/01/2008 | R196 | 2008/05/02 | 9.00 | Call | Option on Bond Future | 54.0000 | 55.0000 | 1.852 | 0 | 0 | 0 |
| 31/01/2008 | R196 | 2008/08/07 | | | Bond Future | 9.0550 | 9.1350 | 0.883 | 0.0000 | 0.0000 | 0 |
| 31/01/2008 | R196 | 2008/08/07 | 8.75 | Call | Option on Bond Future | 1,432.0000 | 1,408.0000 | (1.676) | 0 | 0 | 0 |
| 31/01/2008 | R196 | 2008/08/07 | 8.75 | Put | Option on Bond Future | 1,594.0000 | 1,612.0000 | 1.129 | 0 | 0 | 0 |
| 31/01/2008 | R201 | 2008/02/07 | | | Bond Future | 8.6250 | 8.7250 | 1.159 | 0.0000 | 0.0000 | 0 |
| 31/01/2008 | R201 | 2008/02/07 | 7.75 | Put | Option on Bond Future | 4,606.0000 | 5,117.0000 | 11.094 | 0 | 0 | 0 |
| 31/01/2008 | R201 | 2008/02/07 | 7.75 | Call | Option on Bond Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 31/01/2008 | R201 | 2008/02/07 | 7.25 | Put | Option on Bond Future | 7,358.0000 | 7,868.0000 | 6.931 | 0 | 0 | 0 |
| 31/01/2008 | R201 | 2008/02/07 | 7.50 | Call | Option on Bond Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 31/01/2008 | R201 | 2008/02/07 | 7.25 | Call | Option on Bond Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 31/01/2008 | R201 | 2008/02/07 | 7.50 | Put | Option on Bond Future | 5,971.0000 | 6,481.0000 | 8.541 | 0 | 0 | 0 |
| 31/01/2008 | R201 | 2008/05/02 | | | Bond Future | 8.4890 | 8.5890 | 1.178 | 0.0000 | 0.0000 | 0 |
| 31/01/2008 | R201 | 2008/05/02 | 8.50 | Put | Option on Bond Future | 1,297.0000 | 1,549.0000 | 19.429 | 0 | 0 | 0 |
| 31/01/2008 | R201 | 2008/05/02 | 8.50 | Call | Option on Bond Future | 1,352.0000 | 1,103.0000 | (18.417) | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 31/01/2008 | R201 | 2008/08/07 | | | Bond Future | 8.3450 | 8.4450 | 1.198 | 0.0000 | 0.0000 | 0 |
| 31/01/2008 | R201 | 2008/08/07 | 8.00 | Call | Option on Bond Future | 1,107.0000 | 934.0000 | (15.628) | 0 | 0 | 0 |
| 31/01/2008 | R201 | 2008/08/07 | 8.00 | Put | Option on Bond Future | 2,822.0000 | 3,140.0000 | 11.269 | 0 | 0 | 0 |
| 31/01/2008 | R203 | 2008/02/07 | | | Bond Future | 8.4800 | 8.5800 | 1.179 | 0.0000 | 0.0000 | 0 |
| 31/01/2008 | R203 | 2008/02/07 | 7.50 | Call | Option on Bond Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 31/01/2008 | R203 | 2008/02/07 | 7.50 | Put | Option on Bond Future | 6,554.0000 | 7,193.0000 | 9.750 | 0 | 0 | 0 |
| 31/01/2008 | R203 | 2008/05/02 | | | Bond Future | 8.3690 | 8.4690 | 1.195 | 0.0000 | 0.0000 | 0 |
| 31/01/2008 | R203 | 2008/05/02 | 8.25 | Put | Option on Bond Future | 1,780.0000 | 2,165.0000 | 21.629 | 0 | 0 | 0 |
| 31/01/2008 | R203 | 2008/05/02 | 8.25 | Call | Option on Bond Future | 1,019.0000 | 769.0000 | (24.534) | 0 | 0 | 0 |
| 31/01/2008 | R203 | 2008/08/07 | | | Bond Future | 8.2510 | 8.3510 | 1.212 | 0.0000 | 0.0000 | 0 |
| 31/01/2008 | R203 | 2008/08/07 | 7.75 | Call | Option on Bond Future | 415.0000 | 299.0000 | (27.952) | 0 | 0 | 0 |
| 31/01/2008 | R203 | 2008/08/07 | 7.75 | Put | Option on Bond Future | 3,642.0000 | 4,155.0000 | 14.086 | 0 | 0 | 0 |
| 31/01/2008 | R204 | 2008/02/07 | | | Bond Future | 8.4630 | 8.5730 | 1.300 | 8.5600 | 0.0000 | 3,331 |
| 31/01/2008 | R204 | 2008/02/07 | 7.50 | Call | Option on Bond Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 31/01/2008 | R204 | 2008/02/07 | 7.50 | Put | Option on Bond Future | 6,917.0000 | 7,668.0000 | 10.857 | 0 | 0 | 0 |
| 31/01/2008 | R204 | 2008/05/02 | | | Bond Future | 8.3610 | 8.4710 | 1.316 | 0.0000 | 0.0000 | 0 |
| 31/01/2008 | R204 | 2008/05/02 | 8.25 | Call | Option on Bond Future | 1,115.0000 | 820.0000 | (26.457) | 0 | 0 | 0 |
| 31/01/2008 | R204 | 2008/05/02 | 8.25 | Put | Option on Bond Future | 1,878.0000 | 2,331.0000 | 24.121 | 0 | 0 | 0 |
| 31/01/2008 | R204 | 2008/08/07 | | | Bond Future | 8.2550 | 8.3650 | 1.333 | 0.0000 | 0.0000 | 0 |
| 31/01/2008 | R204 | 2008/08/07 | 7.75 | Call | Option on Bond Future | 326.0000 | 214.0000 | (34.356) | 0 | 0 | 0 |
| 31/01/2008 | R204 | 2008/08/07 | 7.75 | Put | Option on Bond Future | 3,838.0000 | 4,470.0000 | 16.467 | 0 | 0 | 0 |
| 31/01/2008 | R206 | 2008/02/07 | | | Bond Future | 8.6740 | 8.7740 | 1.153 | 0.0000 | 0.0000 | 0 |
| 31/01/2008 | R206 | 2008/02/07 | 7.75 | Call | Option on Bond Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 31/01/2008 | R206 | 2008/02/07 | 7.75 | Put | Option on Bond Future | 4,181.0000 | 4,620.0000 | 10.500 | 0 | 0 | 0 |
| 31/01/2008 | R206 | 2008/05/02 | | | Bond Future | 8.5330 | 8.6330 | 1.172 | 0.0000 | 0.0000 | 0 |
| 31/01/2008 | R206 | 2008/05/02 | 8.25 | Put | Option on Bond Future | 1,702.0000 | 2,008.0000 | 17.979 | 0 | 0 | 0 |
| 31/01/2008 | R206 | 2008/05/02 | 8.25 | Call | Option on Bond Future | 473.0000 | 349.0000 | (26.216) | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 31/01/2008 | R206 | 2008/08/07 | | | Bond Future | 8.3800 | 8.4800 | 1.193 | 0.0000 | 0.0000 | 0 |
| 31/01/2008 | R206 | 2008/08/07 | 8.00 | Put | Option on Bond Future | 2,353.0000 | 2,638.0000 | 12.112 | 0 | 0 | 0 |
| 31/01/2008 | R206 | 2008/08/07 | 8.00 | Call | Option on Bond Future | 744.0000 | 612.0000 | (17.742) | 0 | 0 | 0 |
| 31/01/2008 | R206 | 2008/11/06 | | | Bond Future | 0.0000 | 8.3000 | 100.000 | 0.0000 | 0.0000 | 0 |
| 31/01/2008 | R206 | 2008/11/06 | 8.00 | Put | Option on Bond Future | 0.0000 | 2,423.0000 | 100.000 | 0 | 0 | 0 |
| 31/01/2008 | R206 | 2008/11/06 | 8.00 | Call | Option on Bond Future | 0.0000 | 1,197.0000 | 100.000 | 0 | 0 | 0 |
| 31/01/2008 | R207 | 2008/02/07 | | | Bond Future | 8.4550 | 8.5650 | 1.301 | 0.0000 | 0.0000 | 0 |
| 31/01/2008 | R207 | 2008/02/07 | 7.50 | Call | Option on Bond Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 31/01/2008 | R207 | 2008/02/07 | 7.50 | Put | Option on Bond Future | 6,996.0000 | 7,758.0000 | 10.892 | 0 | 0 | 0 |
| 31/01/2008 | R207 | 2008/05/02 | | | Bond Future | 8.3630 | 8.4730 | 1.315 | 0.0000 | 0.0000 | 0 |
| 31/01/2008 | R207 | 2008/05/02 | 8.25 | Put | Option on Bond Future | 1,924.0000 | 2,385.0000 | 23.960 | 0 | 0 | 0 |
| 31/01/2008 | R207 | 2008/05/02 | 8.25 | Call | Option on Bond Future | 1,132.0000 | 832.0000 | (26.502) | 0 | 0 | 0 |
| 31/01/2008 | R207 | 2008/08/07 | | | Bond Future | 8.2650 | 8.3750 | 1.331 | 0.0000 | 0.0000 | 0 |
| 31/01/2008 | R207 | 2008/08/07 | 8.00 | Put | Option on Bond Future | 2,485.0000 | 3,044.0000 | 22.495 | 0 | 0 | 0 |
| 31/01/2008 | R207 | 2008/08/07 | 8.00 | Call | Option on Bond Future | 621.0000 | 421.0000 | (32.206) | 0 | 0 | 0 |
| 31/01/2008 | R209 | 2008/02/07 | | | Bond Future | 8.0900 | 8.2200 | 1.607 | 8.2300 | 0.0000 | 6,410 |
| 31/01/2008 | R209 | 2008/02/07 | 7.00 | Call | Option on Bond Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 31/01/2008 | R209 | 2008/02/07 | 7.00 | Put | Option on Bond Future | 11,135.0000 | 12,314.0000 | 10.588 | 0 | 0 | 0 |
| 31/01/2008 | R209 | 2008/05/02 | | | Bond Future | 8.0210 | 8.1510 | 1.621 | 0.0000 | 0.0000 | 0 |
| 31/01/2008 | R209 | 2008/05/02 | 7.75 | Call | Option on Bond Future | 1,086.0000 | 735.0000 | (32.320) | 0 | 0 | 0 |
| 31/01/2008 | R209 | 2008/05/02 | 7.75 | Put | Option on Bond Future | 3,670.0000 | 4,513.0000 | 22.970 | 0 | 0 | 0 |
| 31/01/2008 | R209 | 2008/08/07 | | | Bond Future | 7.9490 | 8.0790 | 1.635 | 0.0000 | 0.0000 | 0 |
| 31/01/2008 | R209 | 2008/08/07 | 7.75 | Put | Option on Bond Future | 2,398.0000 | 3,350.0000 | 39.700 | 0 | 0 | 0 |
| 31/01/2008 | R209 | 2008/08/07 | 7.75 | Call | Option on Bond Future | 491.0000 | 235.0000 | (52.138) | 0 | 0 | 0 |
| 31/01/2008 | R209 | 2008/11/06 | | | Bond Future | 0.0000 | 8.0040 | 100.000 | 0.0000 | 0.0000 | 0 |
| 31/01/2008 | R209 | 2008/11/06 | 7.78 | Put | Option on Bond Future | 0.0000 | 2,745.0000 | 100.000 | 0 | 0 | 0 |
| 31/01/2008 | R209 | 2008/11/06 | 7.78 | Call | Option on Bond Future | 0.0000 | 620.0000 | 100.000 | 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 |
|---------------------|------------------|--------|-----|--------------|----------------------|-------------------|-------------------|--------------|-------------|----------------|
| 31/01/2008 | TRT1 2008/02/07 | | | Index Future | 256.9630 | 255.9000 | (0.414) | 0.0000 | 0.0000 | 0 |
| 31/01/2008 | TRT1 2008/05/02 | | | Index Future | 263.5200 | 262.4290 | (0.414) | 0.0000 | 0.0000 | 0 |
| 31/01/2008 | TRT1 2008/08/07 | | | Index Future | 271.7620 | 270.4930 | (0.467) | 0.0000 | 0.0000 | 0 |
| 31/01/2008 | TRT1 2008/11/06 | | | Index Future | 278.7680 | 277.6160 | (0.413) | 0.0000 | 0.0000 | 400 |
| Grand Total: | | | | | | | | | | 181,922 |