

Derivatives High/Low Report

High/Low for 17/01/2008

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
17/01/2008	\$ / R 2008/03/17			Currency Future	6.9926	7.0918	1.419	7.1100	0.0000	51,314
17/01/2008	\$ / R 2008/06/13			Currency Future	7.1327	7.2332	1.409	7.2500	0.0000	20,412
17/01/2008	\$ / R 2008/09/15			Currency Future	7.2790	7.3806	1.396	7.4300	0.0000	3,094
17/01/2008	£ / R 2008/03/17			Currency Future	13.7417	13.9837	1.761	0.0000	0.0000	1,037
17/01/2008	£ / R 2008/06/13			Currency Future	13.9593	14.2030	1.746	14.0700	0.0000	1,235
17/01/2008	£ / R 2008/09/15			Currency Future	14.1819	14.4246	1.711	14.4600	0.0000	179
17/01/2008	€ / R 2008/03/17			Currency Future	10.3541	10.4121	0.560	0.0000	0.0000	1,752
17/01/2008	€ / R 2008/06/13			Currency Future	10.5416	10.6024	0.577	0.0000	0.0000	1,141
17/01/2008	€ / R 2008/09/15			Currency Future	10.7307	10.7934	0.584	10.8100	0.0000	109
17/01/2008	ALBI 2008/02/07			Index Future	262.4910	262.3990	(0.035)	0.0000	0.0000	594
17/01/2008	ALBI 2008/02/07	254.00	Call	Index Future	84,946.0000	84,021.0000	(1.089)	0	0	0
17/01/2008	ALBI 2008/02/07	254.00	Put	Index Future	36.0000	31.0000	(13.889)	0	0	0
17/01/2008	ALBI 2008/05/02			Index Future	269.7390	269.6560	(0.031)	0.0000	0.0000	0
17/01/2008	ALBI 2008/05/02	265.00	Put	Index Future	11,157.0000	11,258.0000	0.905	0	0	0
17/01/2008	ALBI 2008/05/02	265.00	Call	Index Future	58,547.0000	57,818.0000	(1.245)	0	0	0

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17/01/2008	ALBI	2008/08/07			Index Future	277.9020	277.8160	(0.031)	0.0000	0.0000	0
17/01/2008	ALBI	2008/08/07	265.00	Call	Index Future	133,922.0000	133,103.0000	(0.612)	0	0	0
17/01/2008	ALBI	2008/08/07	265.00	Put	Index Future	4,902.0000	4,943.0000	0.836	0	0	0
17/01/2008	ALBI	2008/11/06			Index Future	285.5650	285.4770	(0.031)	0.0000	0.0000	0
17/01/2008	ALBI	2008/11/06	265.00	Call	Index Future	208,125.0000	207,264.0000	(0.414)	0	0	0
17/01/2008	ALBI	2008/11/06	265.00	Put	Index Future	2,475.0000	2,494.0000	0.768	0	0	0
17/01/2008	CRD1	2008/02/07			Index Future	112.6720	112.6320	(0.036)	0.0000	0.0000	0
17/01/2008	CRD1	2008/05/02			Index Future	115.6090	115.5680	(0.035)	0.0000	0.0000	0
17/01/2008	CRD1	2008/08/07			Index Future	121.1020	121.0650	(0.031)	0.0000	0.0000	0
17/01/2008	CRD1	2008/11/06			Index Future	122.3550	122.3120	(0.035)	0.0000	0.0000	8
17/01/2008	GOVI	2008/02/07			jGovi	263.7190	263.6200	(0.038)	0.0000	0.0000	7
17/01/2008	GOVI	2008/02/07	265.00	Call	jGovi	4,936.0000	4,440.0000	(10.049)	0	0	0
17/01/2008	GOVI	2008/02/07	265.00	Put	jGovi	17,746.0000	18,240.0000	2.784	0	0	0
17/01/2008	GOVI	2008/05/02			jGovi	271.0745	270.9710	(0.038)	0.0000	0.0000	2
17/01/2008	GOVI	2008/05/02	264.00	Put	jGovi	6,304.0000	6,388.0000	1.332	0	0	0
17/01/2008	GOVI	2008/05/02	264.00	Call	jGovi	77,049.0000	76,098.0000	(1.234)	0	0	0
17/01/2008	GOVI	2008/08/07			jGovi	278.7245	278.6190	(0.038)	0.0000	0.0000	0
17/01/2008	GOVI	2008/08/07	274.00	Call	jGovi	69,068.0000	68,258.0000	(1.173)	0	0	0
17/01/2008	GOVI	2008/08/07	274.00	Put	jGovi	21,823.0000	22,068.0000	1.123	0	0	0
17/01/2008	GOVI	2008/11/06			jGovi	286.3835	286.2770	(0.037)	0.0000	0.0000	60
17/01/2008	GOVI	2008/11/06	274.00	Put	jGovi	10,825.0000	10,941.0000	1.072	0	0	0
17/01/2008	GOVI	2008/11/06	274.00	Call	jGovi	134,660.0000	133,711.0000	(0.705)	0	0	0
17/01/2008	ILBI	2008/02/07			Index Future	299.0180	298.9250	(0.031)	0.0000	0.0000	0

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17/01/2008	J153	2010/08/31			jSwap	10.5030	10.5470	0.419	0.0000	0.0000	0
17/01/2008	J157	2015/09/15			jSwap	9.4730	9.5260	0.559	0.0000	0.0000	0
17/01/2008	J186	2026/12/21			jSwap	8.5380	8.6100	0.843	0.0000	0.0000	0
17/01/2008	J201	2014/12/22			jSwap	9.5160	9.5740	0.609	0.0000	0.0000	0
17/01/2008	J203	2017/09/15			jSwap	9.2800	9.3580	0.841	0.0000	0.0000	0
17/01/2008	J204	2018/12/21			jSwap	9.1320	9.2190	0.953	0.0000	0.0000	0
17/01/2008	J207	2020/01/15			jSwap	9.0000	9.0880	0.978	0.0000	0.0000	0
17/01/2008	JBAR	2005/12/21			jBar	11.3670	11.3670	-	0.0000	0.0000	0
17/01/2008	JFRA	2008/02/07			jFra	11.3510	11.3840	0.291	0.0000	0.0000	0
17/01/2008	JFRA	2008/02/07	7.50	Call	Option on jFra	10,901.0000	10,902.0000	0.009	0	0	0
17/01/2008	JFRA	2008/02/07	7.50	Put	Option on jFra	1,563.0000	1,457.0000	(6.782)	0	0	0
17/01/2008	JFRA	2008/05/02			jFra	11.3050	11.3280	0.203	0.0000	0.0000	0
17/01/2008	JFRA	2008/05/02	10.25	Call	Option on jFra	12,199.0000	12,179.0000	(0.164)	0	0	0
17/01/2008	JFRA	2008/05/02	10.25	Put	Option on jFra	9,480.0000	9,404.0000	(0.802)	0	0	0
17/01/2008	JFRA	2008/08/07			jFra	11.1400	11.1650	0.224	0.0000	0.0000	0
17/01/2008	JFRA	2008/08/07	10.25	Put	Option on jFra	13,841.0000	13,775.0000	(0.477)	0	0	0
17/01/2008	JFRA	2008/08/07	10.25	Call	Option on jFra	16,000.0000	15,995.0000	(0.031)	0	0	0
17/01/2008	JFRA	2008/11/06			jFra	10.9080	10.9590	0.468	0.0000	0.0000	0
17/01/2008	JFRA	2008/11/06	10.25	Call	Option on jFra	18,727.0000	18,759.0000	0.171	0	0	0
17/01/2008	JFRA	2008/11/06	10.25	Put	Option on jFra	17,130.0000	17,038.0000	(0.537)	0	0	0
17/01/2008	JFRA	2009/02/05			jFra	10.5130	10.5270	0.133	0.0000	0.0000	0
17/01/2008	JFRA	2009/02/05	10.00	Call	Option on jFra	21,127.0000	21,118.0000	(0.043)	0	0	0
17/01/2008	JFRA	2009/02/05	10.00	Put	Option on jFra	19,881.0000	19,837.0000	(0.221)	0	0	0

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17/01/2008	JFRA	2009/05/07			jFra	10.1610	10.1960	0.344	0.0000	0.0000	0
17/01/2008	JFRA	2009/08/06			jFra	9.8340	9.8740	0.407	0.0000	0.0000	0
17/01/2008	JFRA	2009/08/06	10.00	Call	Option on jFra	24,683.0000	24,708.0000	0.101	0	0	0
17/01/2008	JFRA	2009/08/06	10.00	Put	Option on jFra	25,087.0000	25,015.0000	(0.287)	0	0	0
17/01/2008	JFRA	2009/11/05			jFra	9.5350	9.5940	0.619	0.0000	0.0000	0
17/01/2008	JN02	2008/02/07			jNote	10.6300	10.6650	0.329	0.0000	0.0000	0
17/01/2008	JN02	2008/02/07	9.00	Put	Option on jNote	34.0000	24.0000	(29.412)	0	0	0
17/01/2008	JN02	2008/02/07	9.00	Call	Option on jNote	28,898.0000	29,491.0000	2.052	0	0	0
17/01/2008	JN02	2008/05/02			jNote	10.3870	10.4310	0.424	0.0000	0.0000	0
17/01/2008	JN02	2008/05/02	10.00	Call	Option on jNote	15,526.0000	15,965.0000	2.828	0	0	0
17/01/2008	JN02	2008/05/02	10.00	Put	Option on jNote	7,039.0000	6,698.0000	(4.844)	0	0	0
17/01/2008	JN02	2008/08/07			jNote	10.1000	10.1570	0.564	0.0000	0.0000	0
17/01/2008	JN05	2008/02/07			jNote	9.6460	9.6950	0.508	0.0000	0.0000	0
17/01/2008	JN05	2008/02/07	9.00	Put	Option on jNote	84.0000	45.0000	(46.429)	0	0	0
17/01/2008	JN05	2008/02/07	9.00	Call	Option on jNote	25,227.0000	27,066.0000	7.290	0	0	0
17/01/2008	JN05	2008/05/02			jNote	9.4990	9.5500	0.537	0.0000	0.0000	0
17/01/2008	JN05	2008/05/02	9.50	Call	Option on jNote	11,521.0000	12,524.0000	8.706	0	0	0
17/01/2008	JN05	2008/05/02	9.50	Put	Option on jNote	10,094.0000	9,110.0000	(9.748)	0	0	0
17/01/2008	JN05	2008/08/07			jNote	9.3300	9.3850	0.589	0.0000	0.0000	0
17/01/2008	JN10	2008/02/07			jNote	9.0620	9.1440	0.905	0.0000	0.0000	0
17/01/2008	JN10	2008/02/07	9.00	Call	Option on jNote	7,133.0000	10,729.0000	50.414	0	0	0
17/01/2008	JN10	2008/02/07	9.00	Put	Option on jNote	3,153.0000	1,505.0000	(52.268)	0	0	0
17/01/2008	JN10	2008/05/02			jNote	8.9590	9.0440	0.949	0.0000	0.0000	0
17/01/2008	JN10	2008/05/02	9.00	Put	Option on jNote	11,458.0000	8,754.0000	(23.599)	0	0	0

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17/01/2008	JN10	2008/05/02	9.00	Call	Option on jNote	10,179.0000	12,961.0000	27.331	0	0	0
17/01/2008	JN10	2008/08/07			jNote	8.8430	8.9320	1.006	0.0000	0.0000	0
17/01/2008	JROD	2008/01/31			jRod	10.5110	10.5080	(0.029)	0.0000	0.0000	0
17/01/2008	JROD	2008/02/29			jRod	10.8520	10.8440	(0.074)	0.0000	0.0000	0
17/01/2008	JROD	2008/03/31			jRod	11.1950	11.1850	(0.089)	0.0000	0.0000	0
17/01/2008	JROD	2008/04/30			jRod	10.9890	10.9840	(0.046)	0.0000	0.0000	0
17/01/2008	JROD	2008/05/30			jRod	11.2100	11.2050	(0.045)	0.0000	0.0000	0
17/01/2008	JROD	2008/06/30			jRod	11.3480	11.3440	(0.035)	0.0000	0.0000	0
17/01/2008	JROD	2008/07/31			jRod	11.1270	11.1250	(0.018)	0.0000	0.0000	0
17/01/2008	OTH1	2008/02/07			Index Future	257.1670	257.1190	(0.019)	0.0000	0.0000	0
17/01/2008	OTH1	2008/05/02			Index Future	263.8710	263.8210	(0.019)	0.0000	0.0000	0
17/01/2008	OTH1	2008/08/07			Index Future	272.4910	272.4070	(0.031)	0.0000	0.0000	0
17/01/2008	OTH1	2008/11/06			Index Future	279.2680	279.2170	(0.018)	0.0000	0.0000	12
17/01/2008	R153	2008/02/07			Bond Future	9.2300	9.2400	0.108	0.0000	0.0000	8,063
17/01/2008	R153	2008/02/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/01/2008	R153	2008/02/07	8.25	Put	Option on Bond Future	2,327.0000	2,350.0000	0.988	0	0	0
17/01/2008	R153	2008/02/07	8.00	Put	Option on Bond Future	2,931.0000	2,954.0000	0.785	0	0	0
17/01/2008	R153	2008/02/07	7.75	Put	Option on Bond Future	3,539.0000	3,562.0000	0.650	0	0	0
17/01/2008	R153	2008/02/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/01/2008	R153	2008/02/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/01/2008	R153	2008/05/02			Bond Future	8.9880	8.9980	0.111	0.0000	0.0000	0

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17/01/2008	R153	2008/05/02	9.00	Put	Option on Bond Future	618.0000	625.0000	1.133	0	0	0
17/01/2008	R153	2008/05/02	9.00	Call	Option on Bond Future	644.0000	630.0000	(2.174)	0	0	0
17/01/2008	R153	2008/08/07			Bond Future	8.6990	8.7090	0.115	8.7900	0.0000	1,290
17/01/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	577.0000	567.0000	(1.733)	0	0	0
17/01/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	963.0000	973.0000	1.038	0	0	0
17/01/2008	R157	2008/02/07			Bond Future	8.3170	8.3270	0.120	0.0000	0.0000	9,048
17/01/2008	R157	2008/02/07	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/01/2008	R157	2008/02/07	7.75	Put	Option on Bond Future	3,813.0000	3,874.0000	1.600	0	0	0
17/01/2008	R157	2008/02/07	8.25	Call	Option on Bond Future	635.0000	589.0000	(7.244)	0	0	250
17/01/2008	R157	2008/02/07	8.50	Put	Option on Bond Future	384.0000	387.0000	0.781	0	0	250
17/01/2008	R157	2008/02/07	8.25	Put	Option on Bond Future	1,075.0000	1,095.0000	1.860	0	0	0
17/01/2008	R157	2008/02/07	7.75	Call	Option on Bond Future	24.0000	19.0000	(20.833)	0	0	0
17/01/2008	R157	2008/02/07	7.50	Put	Option on Bond Future	5,509.0000	5,574.0000	1.180	0	0	0
17/01/2008	R157	2008/02/07	7.50	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
17/01/2008	R157	2008/02/07	7.25	Put	Option on Bond Future	7,254.0000	7,320.0000	0.910	0	0	0
17/01/2008	R157	2008/02/07	8.50	Call	Option on Bond Future	1,577.0000	1,513.0000	(4.058)	0	0	0
17/01/2008	R157	2008/05/02			Bond Future	8.1870	8.1970	0.122	0.0000	0.0000	0
17/01/2008	R157	2008/05/02	8.75	Call	Option on Bond Future	4,153.0000	4,096.0000	(1.373)	0	0	0
17/01/2008	R157	2008/05/02	8.75	Put	Option on Bond Future	593.0000	600.0000	1.180	0	0	0
17/01/2008	R157	2008/05/02	8.50	Call	Option on Bond Future	2,992.0000	2,941.0000	(1.705)	0	0	0
17/01/2008	R157	2008/05/02	8.50	Put	Option on Bond Future	996.0000	1,010.0000	1.406	0	0	2,000
17/01/2008	R157	2008/08/07			Bond Future	8.0490	8.0590	0.124	0.0000	0.0000	2,500
17/01/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	2,298.0000	2,262.0000	(1.567)	0	0	0
17/01/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	2,607.0000	2,634.0000	1.036	0	0	0
17/01/2008	R186	2008/02/07			Bond Future	7.9770	7.9770	-	0.0000	0.0000	0
17/01/2008	R186	2008/02/07	7.50	Call	Option on Bond Future	69.0000	61.0000	(11.594)	0	0	0
17/01/2008	R186	2008/02/07	7.75	Call	Option on Bond Future	439.0000	416.0000	(5.239)	0	0	0
17/01/2008	R186	2008/02/07	7.25	Call	Option on Bond Future	5.0000	4.0000	(20.000)	0	0	0
17/01/2008	R186	2008/02/07	7.25	Put	Option on Bond Future	8,738.0000	8,737.0000	(0.011)	0	0	0
17/01/2008	R186	2008/02/07	7.75	Put	Option on Bond Future	3,071.0000	3,048.0000	(0.749)	0	0	0
17/01/2008	R186	2008/02/07	7.50	Put	Option on Bond Future	5,698.0000	5,690.0000	(0.140)	0	0	0

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17/01/2008	R186	2008/05/02			Bond Future	7.8940	7.8940	-	0.0000	0.0000	0
17/01/2008	R186	2008/05/02	8.00	Put	Option on Bond Future	2,507.0000	2,493.0000	(0.558)	0	0	0
17/01/2008	R186	2008/05/02	8.00	Call	Option on Bond Future	3,714.0000	3,700.0000	(0.377)	0	0	0
17/01/2008	R186	2008/08/07			Bond Future	7.8080	7.8080	-	7.8300	0.0000	220
17/01/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	4,704.0000	4,693.0000	(0.234)	0	0	0
17/01/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	4,033.0000	4,023.0000	(0.248)	0	0	0
17/01/2008	R196	2008/02/07			Bond Future	10.0400	10.0550	0.149	0.0000	0.0000	0
17/01/2008	R196	2008/02/07	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/01/2008	R196	2008/02/07	8.75	Put	Option on Bond Future	1,262.0000	1,277.0000	1.189	0	0	0
17/01/2008	R196	2008/02/07	8.25	Put	Option on Bond Future	1,758.0000	1,772.0000	0.796	0	0	0
17/01/2008	R196	2008/02/07	8.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/01/2008	R196	2008/02/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/01/2008	R196	2008/02/07	8.50	Put	Option on Bond Future	1,509.0000	1,524.0000	0.994	0	0	0
17/01/2008	R196	2008/05/02			Bond Future	9.6090	9.6230	0.146	0.0000	0.0000	0
17/01/2008	R196	2008/05/02	9.00	Call	Option on Bond Future	87.0000	84.0000	(3.448)	0	0	0
17/01/2008	R196	2008/05/02	9.00	Put	Option on Bond Future	558.0000	565.0000	1.254	0	0	0
17/01/2008	R196	2008/08/07			Bond Future	9.1250	9.1430	0.197	0.0000	0.0000	0
17/01/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	1,469.0000	1,460.0000	(0.613)	0	0	0
17/01/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	1,668.0000	1,669.0000	0.060	0	0	0
17/01/2008	R201	2008/02/07			Bond Future	8.3650	8.3750	0.120	0.0000	0.0000	0
17/01/2008	R201	2008/02/07	7.50	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
17/01/2008	R201	2008/02/07	7.50	Put	Option on Bond Future	4,630.0000	4,682.0000	1.123	0	0	0
17/01/2008	R201	2008/02/07	7.25	Put	Option on Bond Future	6,016.0000	6,068.0000	0.864	0	0	0
17/01/2008	R201	2008/02/07	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/01/2008	R201	2008/02/07	7.75	Call	Option on Bond Future	11.0000	9.0000	(18.182)	0	0	0
17/01/2008	R201	2008/02/07	7.75	Put	Option on Bond Future	3,276.0000	3,325.0000	1.496	0	0	0
17/01/2008	R201	2008/05/02			Bond Future	8.2290	8.2390	0.122	0.0000	0.0000	0
17/01/2008	R201	2008/05/02	8.50	Put	Option on Bond Future	846.0000	858.0000	1.418	0	0	0
17/01/2008	R201	2008/05/02	8.50	Call	Option on Bond Future	2,220.0000	2,181.0000	(1.757)	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
17/01/2008	R201	2008/08/07			Bond Future	8.0850	8.0950	0.124	0.0000	0.0000	0
17/01/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	1,712.0000	1,683.0000	(1.694)	0	0	0
17/01/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	2,137.0000	2,159.0000	1.029	0	0	0
17/01/2008	R203	2008/02/07			Bond Future	8.1600	8.1800	0.245	0.0000	0.0000	0
17/01/2008	R203	2008/02/07	7.50	Call	Option on Bond Future	9.0000	6.0000	(33.333)	0	0	0
17/01/2008	R203	2008/02/07	7.50	Put	Option on Bond Future	4,482.0000	4,611.0000	2.878	0	0	0
17/01/2008	R203	2008/05/02			Bond Future	8.0490	8.0690	0.248	0.0000	0.0000	0
17/01/2008	R203	2008/05/02	8.25	Put	Option on Bond Future	919.0000	959.0000	4.353	0	0	0
17/01/2008	R203	2008/05/02	8.25	Call	Option on Bond Future	2,223.0000	2,133.0000	(4.049)	0	0	0
17/01/2008	R203	2008/08/07			Bond Future	7.9310	7.9510	0.252	0.0000	0.0000	0
17/01/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	1,059.0000	1,006.0000	(5.005)	0	0	0
17/01/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	2,241.0000	2,317.0000	3.391	0	0	0
17/01/2008	R204	2008/02/07			Bond Future	8.1730	8.1730	-	0.0000	0.0000	3,331
17/01/2008	R204	2008/02/07	7.50	Put	Option on Bond Future	4,943.0000	4,938.0000	(0.101)	0	0	0
17/01/2008	R204	2008/02/07	7.50	Call	Option on Bond Future	43.0000	38.0000	(11.628)	0	0	0
17/01/2008	R204	2008/05/02			Bond Future	8.0710	8.0710	-	0.0000	0.0000	0
17/01/2008	R204	2008/05/02	8.25	Call	Option on Bond Future	2,288.0000	2,281.0000	(0.306)	0	0	0
17/01/2008	R204	2008/05/02	8.25	Put	Option on Bond Future	1,041.0000	1,034.0000	(0.672)	0	0	0
17/01/2008	R204	2008/08/07			Bond Future	7.9650	7.9650	-	0.0000	0.0000	0
17/01/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	884.0000	880.0000	(0.452)	0	0	0
17/01/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	2,399.0000	2,395.0000	(0.167)	0	0	0
17/01/2008	R206	2008/02/07			Bond Future	8.4640	8.4740	0.118	0.0000	0.0000	0
17/01/2008	R206	2008/02/07	7.75	Call	Option on Bond Future	3.0000	3.0000	-	0	0	0
17/01/2008	R206	2008/02/07	7.75	Put	Option on Bond Future	3,254.0000	3,297.0000	1.321	0	0	0
17/01/2008	R206	2008/05/02			Bond Future	8.3230	8.3330	0.120	0.0000	0.0000	0
17/01/2008	R206	2008/05/02	8.25	Call	Option on Bond Future	889.0000	864.0000	(2.812)	0	0	0
17/01/2008	R206	2008/05/02	8.25	Put	Option on Bond Future	1,208.0000	1,227.0000	1.573	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
17/01/2008	R206	2008/08/07			Bond Future	8.1700	8.1800	0.122	0.0000	0.0000	0
17/01/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	1,128.0000	1,107.0000	(1.862)	0	0	0
17/01/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	1,852.0000	1,873.0000	1.134	0	0	0
17/01/2008	R207	2008/02/07			Bond Future	8.1550	8.1550	-	0.0000	0.0000	0
17/01/2008	R207	2008/02/07	7.50	Put	Option on Bond Future	4,877.0000	4,876.0000	(0.021)	0	0	0
17/01/2008	R207	2008/02/07	7.50	Call	Option on Bond Future	5.0000	4.0000	(20.000)	0	0	0
17/01/2008	R207	2008/05/02			Bond Future	8.0630	8.0630	-	0.0000	0.0000	0
17/01/2008	R207	2008/05/02	8.25	Put	Option on Bond Future	1,042.0000	1,035.0000	(0.672)	0	0	0
17/01/2008	R207	2008/05/02	8.25	Call	Option on Bond Future	2,372.0000	2,365.0000	(0.295)	0	0	0
17/01/2008	R207	2008/08/07			Bond Future	7.9650	7.9650	-	0.0000	0.0000	0
17/01/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	1,547.0000	1,543.0000	(0.259)	0	0	0
17/01/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	1,297.0000	1,293.0000	(0.308)	0	0	0
17/01/2008	R209	2008/02/07			Bond Future	7.6900	7.6900	-	0.0000	0.0000	6,590
17/01/2008	R209	2008/02/07	7.00	Put	Option on Bond Future	7,321.0000	7,320.0000	(0.014)	0	0	0
17/01/2008	R209	2008/02/07	7.00	Call	Option on Bond Future	3.0000	3.0000	-	0	0	0
17/01/2008	R209	2008/05/02			Bond Future	7.6210	7.6210	-	0.0000	0.0000	0
17/01/2008	R209	2008/05/02	7.75	Call	Option on Bond Future	3,037.0000	3,026.0000	(0.362)	0	0	0
17/01/2008	R209	2008/05/02	7.75	Put	Option on Bond Future	1,759.0000	1,749.0000	(0.569)	0	0	0
17/01/2008	R209	2008/08/07			Bond Future	7.5490	7.5490	-	0.0000	0.0000	0
17/01/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	526.0000	524.0000	(0.380)	0	0	0
17/01/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	2,527.0000	2,524.0000	(0.119)	0	0	0
17/01/2008	TRT1	2008/02/07			Index Future	260.5010	260.4050	(0.037)	0.0000	0.0000	0
17/01/2008	TRT1	2008/05/02			Index Future	267.2920	267.1920	(0.037)	0.0000	0.0000	0
17/01/2008	TRT1	2008/08/07			Index Future	275.8000	275.7150	(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
17/01/2008	TRT1 2008/11/06			Index Future	282.8890	282.7860	(0.036)	0.0000	0.0000	400
Grand Total:										114,898