

Derivatives High/Low Report

High/Low for 25/01/2008

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
25/01/2008	\$ / R 2008/03/17			Currency Future	7.0766	7.1626	1.215	7.2300	0.0000	74,322
25/01/2008	\$ / R 2008/06/13			Currency Future	7.2264	7.3101	1.158	7.3300	0.0000	24,484
25/01/2008	\$ / R 2008/09/15			Currency Future	7.3795	7.4606	1.099	7.5400	0.0000	7,765
25/01/2008	£ / R 2008/03/17			Currency Future	13.8892	14.1741	2.051	0.0000	0.0000	1,037
25/01/2008	£ / R 2008/06/13			Currency Future	14.1038	14.3877	2.013	14.3000	0.0000	1,335
25/01/2008	£ / R 2008/09/15			Currency Future	14.3177	14.6019	1.985	0.0000	0.0000	262
25/01/2008	€ / R 2008/03/17			Currency Future	10.3942	10.5312	1.318	0.0000	0.0000	1,752
25/01/2008	€ / R 2008/06/13			Currency Future	10.5815	10.7192	1.301	0.0000	0.0000	1,141
25/01/2008	€ / R 2008/09/15			Currency Future	10.7700	10.9079	1.280	0.0000	0.0000	2,905
25/01/2008	ALBI 2008/02/07			Index Future	261.9130	260.3750	(0.587)	0.0000	0.0000	594
25/01/2008	ALBI 2008/02/07	254.00	Call	Index Future	79,136.0000	63,783.0000	(19.401)	0	0	0
25/01/2008	ALBI 2008/02/07	254.00	Put	Index Future	6.0000	33.0000	450.000	0	0	0
25/01/2008	ALBI 2008/05/02			Index Future	260.7250	267.1850	2.478	0.0000	0.0000	0
25/01/2008	ALBI 2008/05/02	265.00	Call	Index Future	11,090.0000	39,797.0000	258.855	0	0	0
25/01/2008	ALBI 2008/05/02	265.00	Put	Index Future	53,840.0000	17,947.0000	(66.666)	0	0	0

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25/01/2008	ALBI	2008/08/07			Index Future	260.7250	275.1730	5.541	0.0000	0.0000	0
25/01/2008	ALBI	2008/08/07	265.00	Put	Index Future	63,519.0000	7,751.0000	(87.797)	0	0	0
25/01/2008	ALBI	2008/08/07	265.00	Call	Index Future	20,769.0000	109,481.0000	427.137	0	0	0
25/01/2008	ALBI	2008/11/06			Index Future	260.7250	282.6650	8.415	0.0000	0.0000	0
25/01/2008	ALBI	2008/11/06	265.00	Put	Index Future	70,959.0000	3,903.0000	(94.500)	0	0	0
25/01/2008	ALBI	2008/11/06	265.00	Call	Index Future	28,209.0000	180,553.0000	540.055	0	0	0
25/01/2008	CRD1	2008/02/07			Index Future	112.4820	112.2180	(0.235)	0.0000	0.0000	0
25/01/2008	CRD1	2008/05/02			Index Future	115.3540	115.0830	(0.235)	0.0000	0.0000	0
25/01/2008	CRD1	2008/08/07			Index Future	113.9070	120.4340	5.730	0.0000	0.0000	0
25/01/2008	CRD1	2008/11/06			Index Future	122.0250	121.7380	(0.235)	0.0000	0.0000	8
25/01/2008	GOVI	2008/02/07			jGovi	263.3435	261.9100	(0.544)	0.0000	0.0000	7
25/01/2008	GOVI	2008/02/07	265.00	Call	jGovi	2,322.0000	452.0000	(80.534)	0	0	0
25/01/2008	GOVI	2008/02/07	265.00	Put	jGovi	18,887.0000	31,352.0000	65.998	0	0	0
25/01/2008	GOVI	2008/05/02			jGovi	270.5390	269.0660	(0.544)	0.0000	0.0000	2
25/01/2008	GOVI	2008/05/02	264.00	Call	jGovi	71,886.0000	59,975.0000	(16.569)	0	0	0
25/01/2008	GOVI	2008/05/02	264.00	Put	jGovi	6,496.0000	9,315.0000	43.396	0	0	0
25/01/2008	GOVI	2008/08/07			jGovi	277.9810	276.4680	(0.544)	0.0000	0.0000	0
25/01/2008	GOVI	2008/08/07	274.00	Call	jGovi	63,331.0000	53,668.0000	(15.258)	0	0	0
25/01/2008	GOVI	2008/08/07	274.00	Put	jGovi	23,521.0000	28,988.0000	23.243	0	0	0
25/01/2008	GOVI	2008/11/06			jGovi	285.6845	284.1310	(0.544)	0.0000	0.0000	60
25/01/2008	GOVI	2008/11/06	274.00	Call	jGovi	128,374.0000	115,628.0000	(9.929)	0	0	0
25/01/2008	GOVI	2008/11/06	274.00	Put	jGovi	11,529.0000	14,318.0000	24.191	0	0	0
25/01/2008	ILBI	2008/02/07			Index Future	297.9510	299.2880	0.449	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
25/01/2008	J153	2010/08/31			jSwap	10.3740	10.3840	0.096	0.0000	0.0000	0
25/01/2008	J157	2015/09/15			jSwap	9.5400	9.5730	0.346	0.0000	0.0000	0
25/01/2008	J186	2026/12/21			jSwap	8.6580	8.6820	0.277	0.0000	0.0000	0
25/01/2008	J201	2014/12/22			jSwap	9.5580	9.5920	0.356	0.0000	0.0000	0
25/01/2008	J203	2017/09/15			jSwap	9.4200	9.4330	0.138	0.0000	0.0000	0
25/01/2008	J204	2018/12/21			jSwap	9.3010	9.3100	0.097	0.0000	0.0000	0
25/01/2008	J207	2020/01/15			jSwap	9.1770	9.1860	0.098	0.0000	0.0000	0
25/01/2008	JBAR	2005/12/21			jBar	11.3170	11.3000	(0.150)	0.0000	0.0000	0
25/01/2008	JFRA	2008/02/07			jFra	11.3740	11.3690	(0.044)	0.0000	0.0000	0
25/01/2008	JFRA	2008/02/07	7.50	Put	Option on jFra	870.0000	784.0000	(9.885)	0	0	0
25/01/2008	JFRA	2008/02/07	7.50	Call	Option on jFra	10,262.0000	10,164.0000	(0.955)	0	0	0
25/01/2008	JFRA	2008/05/02			jFra	11.1040	11.1670	0.567	0.0000	0.0000	0
25/01/2008	JFRA	2008/05/02	10.25	Put	Option on jFra	9,318.0000	9,189.0000	(1.384)	0	0	0
25/01/2008	JFRA	2008/05/02	10.25	Call	Option on jFra	11,509.0000	11,543.0000	0.295	0	0	0
25/01/2008	JFRA	2008/08/07			jFra	10.8790	10.9200	0.377	0.0000	0.0000	0
25/01/2008	JFRA	2008/08/07	10.25	Call	Option on jFra	15,381.0000	15,395.0000	0.091	0	0	0
25/01/2008	JFRA	2008/08/07	10.25	Put	Option on jFra	13,854.0000	13,769.0000	(0.614)	0	0	0
25/01/2008	JFRA	2008/11/06			jFra	10.6230	10.6320	0.085	0.0000	0.0000	0
25/01/2008	JFRA	2008/11/06	10.25	Put	Option on jFra	17,229.0000	17,187.0000	(0.244)	0	0	0
25/01/2008	JFRA	2008/11/06	10.25	Call	Option on jFra	18,135.0000	18,115.0000	(0.110)	0	0	0
25/01/2008	JFRA	2009/02/05			jFra	10.2730	10.3160	0.419	0.0000	0.0000	0
25/01/2008	JFRA	2009/02/05	10.00	Put	Option on jFra	19,960.0000	19,881.0000	(0.396)	0	0	0
25/01/2008	JFRA	2009/02/05	10.00	Call	Option on jFra	20,624.0000	20,649.0000	0.121	0	0	0

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25/01/2008	JFRA	2009/05/07			jFra	9.9830	9.9950	0.120	0.0000	0.0000	0
25/01/2008	JFRA	2009/08/06			jFra	9.6660	9.7090	0.445	0.0000	0.0000	0
25/01/2008	JFRA	2009/08/06	10.00	Put	Option on jFra	25,122.0000	25,046.0000	(0.303)	0	0	0
25/01/2008	JFRA	2009/08/06	10.00	Call	Option on jFra	24,309.0000	24,338.0000	0.119	0	0	0
25/01/2008	JFRA	2009/11/05			jFra	9.4070	9.4190	0.128	0.0000	0.0000	0
25/01/2008	JN02	2008/02/07			jNote	10.4460	10.4740	0.268	0.0000	0.0000	0
25/01/2008	JN02	2008/02/07	9.00	Put	Option on jNote	12.0000	7.0000	(41.667)	0	0	0
25/01/2008	JN02	2008/02/07	9.00	Call	Option on jNote	25,665.0000	26,145.0000	1.870	0	0	0
25/01/2008	JN02	2008/05/02			jNote	10.2000	10.2210	0.206	0.0000	0.0000	0
25/01/2008	JN02	2008/05/02	10.00	Call	Option on jNote	13,135.0000	13,299.0000	1.249	0	0	0
25/01/2008	JN02	2008/05/02	10.00	Put	Option on jNote	7,993.0000	7,783.0000	(2.627)	0	0	0
25/01/2008	JN02	2008/08/07			jNote	9.9410	9.9450	0.040	0.0000	0.0000	0
25/01/2008	JN05	2008/02/07			jNote	9.6000	9.6520	0.542	0.0000	0.0000	0
25/01/2008	JN05	2008/02/07	9.00	Put	Option on jNote	25.0000	9.0000	(64.000)	0	0	0
25/01/2008	JN05	2008/02/07	9.00	Call	Option on jNote	23,437.0000	25,431.0000	8.508	0	0	0
25/01/2008	JN05	2008/05/02			jNote	9.4660	9.5210	0.581	0.0000	0.0000	0
25/01/2008	JN05	2008/05/02	9.50	Put	Option on jNote	10,324.0000	9,223.0000	(10.664)	0	0	0
25/01/2008	JN05	2008/05/02	9.50	Call	Option on jNote	10,451.0000	11,505.0000	10.085	0	0	0
25/01/2008	JN05	2008/08/07			jNote	9.3220	9.3760	0.579	0.0000	0.0000	0
25/01/2008	JN10	2008/02/07			jNote	9.2180	9.2300	0.130	0.0000	0.0000	0
25/01/2008	JN10	2008/02/07	9.00	Put	Option on jNote	328.0000	232.0000	(29.268)	0	0	0
25/01/2008	JN10	2008/02/07	9.00	Call	Option on jNote	14,304.0000	14,959.0000	4.579	0	0	0
25/01/2008	JN10	2008/05/02			jNote	9.1260	9.1380	0.131	0.0000	0.0000	0
25/01/2008	JN10	2008/05/02	9.00	Call	Option on jNote	15,775.0000	16,217.0000	2.802	0	0	0

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25/01/2008	JN10	2008/05/02	9.00	Put	Option on jNote	6,276.0000	5,956.0000	(5.099)	0	0	0
25/01/2008	JN10	2008/08/07			jNote	9.0290	9.0380	0.100	0.0000	0.0000	0
25/01/2008	JROD	2008/01/31			jRod	10.4920	10.4910	(0.010)	0.0000	0.0000	0
25/01/2008	JROD	2008/02/29			jRod	10.7750	10.7730	(0.019)	0.0000	0.0000	0
25/01/2008	JROD	2008/03/31			jRod	11.0730	11.0660	(0.063)	0.0000	0.0000	0
25/01/2008	JROD	2008/04/30			jRod	10.9250	10.9080	(0.156)	0.0000	0.0000	0
25/01/2008	JROD	2008/05/30			jRod	11.1560	11.1110	(0.403)	0.0000	0.0000	0
25/01/2008	JROD	2008/06/30			jRod	11.3090	11.2250	(0.743)	0.0000	0.0000	0
25/01/2008	JROD	2008/07/31			jRod	11.1050	11.0240	(0.729)	0.0000	0.0000	0
25/01/2008	OTH1	2008/02/07			Index Future	255.3910	253.2560	(0.836)	0.0000	0.0000	0
25/01/2008	OTH1	2008/05/02			Index Future	261.9110	259.7210	(0.836)	0.0000	0.0000	0
25/01/2008	OTH1	2008/08/07			Index Future	253.9780	267.4480	5.304	0.0000	0.0000	0
25/01/2008	OTH1	2008/11/06			Index Future	277.0570	274.7410	(0.836)	0.0000	0.0000	12
25/01/2008	R153	2008/02/07			Bond Future	9.1600	9.2200	0.655	0.0000	0.0000	8,063
25/01/2008	R153	2008/02/07	8.25	Put	Option on Bond Future	2,163.0000	2,303.0000	6.472	0	0	0
25/01/2008	R153	2008/02/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/01/2008	R153	2008/02/07	8.00	Put	Option on Bond Future	2,766.0000	2,907.0000	5.098	0	0	0
25/01/2008	R153	2008/02/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/01/2008	R153	2008/02/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/01/2008	R153	2008/02/07	7.75	Put	Option on Bond Future	3,375.0000	3,515.0000	4.148	0	0	0
25/01/2008	R153	2008/05/02			Bond Future	8.9180	8.9780	0.673	0.0000	0.0000	3,800

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25/01/2008	R153	2008/05/02	9.00	Put	Option on Bond Future	523.0000	580.0000	10.899	0	0	0
25/01/2008	R153	2008/05/02	9.00	Call	Option on Bond Future	700.0000	628.0000	(10.286)	0	0	0
25/01/2008	R153	2008/08/07			Bond Future	8.6290	8.6890	0.695	0.0000	0.0000	1,290
25/01/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	621.0000	568.0000	(8.535)	0	0	0
25/01/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	872.0000	936.0000	7.339	0	0	0
25/01/2008	R157	2008/02/07			Bond Future	8.3470	8.4670	1.438	0.0000	0.0000	9,098
25/01/2008	R157	2008/02/07	8.50	Call	Option on Bond Future	1,290.0000	764.0000	(40.775)	0	0	0
25/01/2008	R157	2008/02/07	8.25	Put	Option on Bond Future	1,033.0000	1,585.0000	53.437	0	0	0
25/01/2008	R157	2008/02/07	7.75	Call	Option on Bond Future	4.0000	0.0000	(100.000)	0	0	0
25/01/2008	R157	2008/02/07	8.50	Put	Option on Bond Future	294.0000	550.0000	87.075	0	0	250
25/01/2008	R157	2008/02/07	8.25	Call	Option on Bond Future	396.0000	166.0000	(58.081)	0	0	250
25/01/2008	R157	2008/02/07	7.75	Put	Option on Bond Future	3,989.0000	4,768.0000	19.529	0	0	0
25/01/2008	R157	2008/02/07	7.25	Put	Option on Bond Future	7,450.0000	8,232.0000	10.497	0	0	0
25/01/2008	R157	2008/02/07	7.50	Put	Option on Bond Future	5,704.0000	6,485.0000	13.692	0	0	0
25/01/2008	R157	2008/02/07	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/01/2008	R157	2008/02/07	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/01/2008	R157	2008/05/02			Bond Future	8.2170	8.3370	1.460	0.0000	0.0000	0
25/01/2008	R157	2008/05/02	8.50	Put	Option on Bond Future	997.0000	1,270.0000	27.382	0	0	2,000
25/01/2008	R157	2008/05/02	8.50	Call	Option on Bond Future	2,799.0000	2,304.0000	(17.685)	0	0	0
25/01/2008	R157	2008/05/02	8.75	Put	Option on Bond Future	582.0000	764.0000	31.271	0	0	0
25/01/2008	R157	2008/05/02	8.75	Call	Option on Bond Future	3,949.0000	3,362.0000	(14.865)	0	0	0
25/01/2008	R157	2008/08/07			Bond Future	8.0790	8.1990	1.485	0.0000	0.0000	2,500
25/01/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	2,159.0000	1,814.0000	(15.980)	0	0	0
25/01/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	2,657.0000	3,063.0000	15.280	0	0	0
25/01/2008	R186	2008/02/07			Bond Future	8.0370	8.1570	1.493	0.0000	0.0000	0
25/01/2008	R186	2008/02/07	7.50	Call	Option on Bond Future	9.0000	1.0000	(88.889)	0	0	0
25/01/2008	R186	2008/02/07	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/01/2008	R186	2008/02/07	7.25	Put	Option on Bond Future	9,415.0000	10,763.0000	14.318	0	0	0
25/01/2008	R186	2008/02/07	7.50	Put	Option on Bond Future	6,320.0000	7,660.0000	21.203	0	0	0
25/01/2008	R186	2008/02/07	7.75	Put	Option on Bond Future	3,464.0000	4,702.0000	35.739	0	0	0
25/01/2008	R186	2008/02/07	7.75	Call	Option on Bond Future	150.0000	40.0000	(73.333)	0	0	0

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25/01/2008	R186	2008/05/02			Bond Future	7.9540	8.0740	1.509	0.0000	0.0000	0
25/01/2008	R186	2008/05/02	8.00	Put	Option on Bond Future	2,695.0000	3,353.0000	24.416	0	0	0
25/01/2008	R186	2008/05/02	8.00	Call	Option on Bond Future	3,216.0000	2,521.0000	(21.611)	0	0	0
25/01/2008	R186	2008/08/07			Bond Future	7.8680	7.9880	1.525	0.0000	0.0000	220
25/01/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	3,618.0000	3,008.0000	(16.860)	0	0	0
25/01/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	4,976.0000	5,726.0000	15.072	0	0	0
25/01/2008	R196	2008/02/07			Bond Future	10.0340	10.0830	0.488	0.0000	0.0000	0
25/01/2008	R196	2008/02/07	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/01/2008	R196	2008/02/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/01/2008	R196	2008/02/07	8.25	Put	Option on Bond Future	1,752.0000	1,799.0000	2.683	0	0	0
25/01/2008	R196	2008/02/07	8.50	Put	Option on Bond Future	1,504.0000	1,551.0000	3.125	0	0	0
25/01/2008	R196	2008/02/07	8.75	Put	Option on Bond Future	1,256.0000	1,304.0000	3.822	0	0	0
25/01/2008	R196	2008/02/07	8.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/01/2008	R196	2008/05/02			Bond Future	9.5920	9.6510	0.615	0.0000	0.0000	0
25/01/2008	R196	2008/05/02	9.00	Put	Option on Bond Future	540.0000	575.0000	6.481	0	0	0
25/01/2008	R196	2008/05/02	9.00	Call	Option on Bond Future	83.0000	72.0000	(13.253)	0	0	0
25/01/2008	R196	2008/08/07			Bond Future	9.1120	9.1750	0.691	0.0000	0.0000	0
25/01/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	1,441.0000	1,421.0000	(1.388)	0	0	0
25/01/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	1,633.0000	1,646.0000	0.796	0	0	0
25/01/2008	R201	2008/02/07			Bond Future	8.3750	8.4950	1.433	0.0000	0.0000	0
25/01/2008	R201	2008/02/07	7.75	Put	Option on Bond Future	3,318.0000	3,939.0000	18.716	0	0	0
25/01/2008	R201	2008/02/07	7.75	Call	Option on Bond Future	2.0000	0.0000	(100.000)	0	0	0
25/01/2008	R201	2008/02/07	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/01/2008	R201	2008/02/07	7.50	Put	Option on Bond Future	4,681.0000	5,303.0000	13.288	0	0	0
25/01/2008	R201	2008/02/07	7.25	Put	Option on Bond Future	6,068.0000	6,690.0000	10.250	0	0	0
25/01/2008	R201	2008/02/07	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/01/2008	R201	2008/05/02			Bond Future	8.2390	8.3590	1.456	0.0000	0.0000	0
25/01/2008	R201	2008/05/02	8.50	Put	Option on Bond Future	813.0000	1,037.0000	27.552	0	0	0
25/01/2008	R201	2008/05/02	8.50	Call	Option on Bond Future	2,136.0000	1,749.0000	(18.118)	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
25/01/2008	R201	2008/08/07			Bond Future	8.0950	8.2150	1.482	0.0000	0.0000	0
25/01/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	1,650.0000	1,381.0000	(16.303)	0	0	0
25/01/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	2,126.0000	2,454.0000	15.428	0	0	0
25/01/2008	R203	2008/02/07			Bond Future	8.2100	8.3500	1.705	0.0000	0.0000	0
25/01/2008	R203	2008/02/07	7.50	Put	Option on Bond Future	4,803.0000	5,716.0000	19.009	0	0	0
25/01/2008	R203	2008/02/07	7.50	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
25/01/2008	R203	2008/05/02			Bond Future	8.0990	8.2390	1.729	0.0000	0.0000	0
25/01/2008	R203	2008/05/02	8.25	Call	Option on Bond Future	1,963.0000	1,444.0000	(26.439)	0	0	0
25/01/2008	R203	2008/05/02	8.25	Put	Option on Bond Future	986.0000	1,373.0000	39.249	0	0	0
25/01/2008	R203	2008/08/07			Bond Future	7.9810	8.1210	1.754	0.0000	0.0000	0
25/01/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	909.0000	625.0000	(31.243)	0	0	0
25/01/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	2,414.0000	3,027.0000	25.394	0	0	0
25/01/2008	R204	2008/02/07			Bond Future	8.1930	8.3330	1.709	0.0000	0.0000	3,331
25/01/2008	R204	2008/02/07	7.50	Put	Option on Bond Future	5,049.0000	6,021.0000	19.251	0	0	0
25/01/2008	R204	2008/02/07	7.50	Call	Option on Bond Future	9.0000	1.0000	(88.889)	0	0	0
25/01/2008	R204	2008/05/02			Bond Future	8.0910	8.2310	1.730	0.0000	0.0000	0
25/01/2008	R204	2008/05/02	8.25	Put	Option on Bond Future	1,036.0000	1,446.0000	39.575	0	0	0
25/01/2008	R204	2008/05/02	8.25	Call	Option on Bond Future	2,142.0000	1,577.0000	(26.377)	0	0	0
25/01/2008	R204	2008/08/07			Bond Future	7.9850	8.1250	1.753	0.0000	0.0000	0
25/01/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	2,462.0000	3,147.0000	27.823	0	0	0
25/01/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	808.0000	524.0000	(35.149)	0	0	0
25/01/2008	R206	2008/02/07			Bond Future	8.4340	8.5440	1.304	0.0000	0.0000	0
25/01/2008	R206	2008/02/07	7.75	Put	Option on Bond Future	3,117.0000	3,606.0000	15.688	0	0	0
25/01/2008	R206	2008/02/07	7.75	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
25/01/2008	R206	2008/05/02			Bond Future	8.2930	8.4030	1.326	0.0000	0.0000	0
25/01/2008	R206	2008/05/02	8.25	Put	Option on Bond Future	1,099.0000	1,363.0000	24.022	0	0	0
25/01/2008	R206	2008/05/02	8.25	Call	Option on Bond Future	911.0000	696.0000	(23.600)	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
25/01/2008	R206	2008/08/07			Bond Future	8.1400	8.2500	1.351	0.0000	0.0000	0
25/01/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	1,155.0000	958.0000	(17.056)	0	0	0
25/01/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	1,752.0000	2,020.0000	15.297	0	0	0
25/01/2008	R207	2008/02/07			Bond Future	8.1850	8.3250	1.710	0.0000	0.0000	0
25/01/2008	R207	2008/02/07	7.50	Put	Option on Bond Future	5,087.0000	6,083.0000	19.579	0	0	0
25/01/2008	R207	2008/02/07	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/01/2008	R207	2008/05/02			Bond Future	8.0930	8.2330	1.730	0.0000	0.0000	0
25/01/2008	R207	2008/05/02	8.25	Call	Option on Bond Future	2,178.0000	1,602.0000	(26.446)	0	0	0
25/01/2008	R207	2008/05/02	8.25	Put	Option on Bond Future	1,063.0000	1,483.0000	39.511	0	0	0
25/01/2008	R207	2008/08/07			Bond Future	7.9950	8.1350	1.751	0.0000	0.0000	0
25/01/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	1,407.0000	953.0000	(32.267)	0	0	0
25/01/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	1,371.0000	1,908.0000	39.168	0	0	0
25/01/2008	R209	2008/02/07			Bond Future	7.8100	7.9300	1.536	0.0000	0.0000	6,590
25/01/2008	R209	2008/02/07	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/01/2008	R209	2008/02/07	7.00	Put	Option on Bond Future	8,493.0000	9,643.0000	13.541	0	0	0
25/01/2008	R209	2008/05/02			Bond Future	7.7410	7.8610	1.550	0.0000	0.0000	0
25/01/2008	R209	2008/05/02	7.75	Put	Option on Bond Future	2,194.0000	2,790.0000	27.165	0	0	0
25/01/2008	R209	2008/05/02	7.75	Call	Option on Bond Future	2,282.0000	1,715.0000	(24.847)	0	0	0
25/01/2008	R209	2008/08/07			Bond Future	7.6690	7.7890	1.565	0.0000	0.0000	0
25/01/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	1,691.0000	1,060.0000	(37.315)	0	0	0
25/01/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	894.0000	1,440.0000	61.074	0	0	0
25/01/2008	TRT1	2008/02/07			Index Future	260.0880	258.6570	(0.550)	0.0000	0.0000	0
25/01/2008	TRT1	2008/05/02			Index Future	266.7280	265.2600	(0.550)	0.0000	0.0000	0
25/01/2008	TRT1	2008/08/07			Index Future	258.9930	273.4340	5.576	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
25/01/2008	TRT1 2008/11/06			Index Future	282.1520	280.6010	(0.550)	0.0000	0.0000	400
Grand Total:										153,478