



# Derivatives High/Low Report

High/Low for 17/04/2008

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
17/04/2008	\$ / R 2008/06/13			Currency Future	8.1936	7.9270	(3.254)	8.0800	7.9000	54,072
17/04/2008	\$ / R 2008/09/15			Currency Future	8.3793	8.1097	(3.217)	8.1900	8.1900	18,256
17/04/2008	\$ / R 2008/12/12			Currency Future	8.5717	8.2947	(3.232)	8.4200	8.3300	7,908
17/04/2008	£ / R 2008/06/13			Currency Future	16.1618	15.6774	(2.997)	15.7000	15.7000	2,169
17/04/2008	£ / R 2008/09/15			Currency Future	16.4184	15.9380	(2.926)	0.0000	0.0000	611
17/04/2008	£ / R 2008/12/12			Currency Future	16.6916	16.2063	(2.907)	16.2000	16.2000	208
17/04/2008	€ / R 2008/06/13			Currency Future	12.9959	12.5777	(3.218)	12.7000	12.5800	16,027
17/04/2008	€ / R 2008/09/15			Currency Future	13.2274	12.8108	(3.150)	0.0000	0.0000	8,513
17/04/2008	€ / R 2008/12/12			Currency Future	13.4678	13.0484	(3.114)	0.0000	0.0000	4,833
17/04/2008	ALBI 2008/05/02			Index Future	255.2820	255.6080	0.128	0.0000	0.0000	594
17/04/2008	ALBI 2008/05/02	265.00	Call	Index Future	1.0000	1.0000	-	0	0	0
17/04/2008	ALBI 2008/05/02	265.00	Put	Index Future	97,181.0000	93,921.0000	(3.355)	0	0	0
17/04/2008	ALBI 2008/08/07			Index Future	263.3390	263.6240	0.108	0.0000	0.0000	0
17/04/2008	ALBI 2008/08/07	265.00	Call	Index Future	21,759.0000	22,839.0000	4.963	0	0	0
17/04/2008	ALBI 2008/08/07	265.00	Put	Index Future	38,369.0000	36,599.0000	(4.613)	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
17/04/2008	ALBI	2008/11/06			Index Future	271.1080	271.4150	0.113	0.0000	0.0000	0
17/04/2008	ALBI	2008/11/06	265.00	Put	Index Future	16,635.0000	15,757.0000	(5.278)	0	0	0
17/04/2008	ALBI	2008/11/06	265.00	Call	Index Future	77,715.0000	79,907.0000	2.821	0	0	0
17/04/2008	CRD1	2008/05/02			Index Future	110.5210	110.6210	0.090	0.0000	0.0000	0
17/04/2008	CRD1	2008/08/07			Index Future	113.8050	113.9080	0.091	0.0000	0.0000	0
17/04/2008	CRD1	2008/11/06			Index Future	116.9380	117.0440	0.091	0.0000	0.0000	8
17/04/2008	GOVI	2008/05/02			jGovi	257.4825	257.7950	0.121	0.0000	0.0000	19
17/04/2008	GOVI	2008/05/02	264.00	Call	jGovi	77.0000	84.0000	9.091	0	0	0
17/04/2008	GOVI	2008/05/02	264.00	Put	jGovi	65,252.0000	62,134.0000	(4.778)	0	0	0
17/04/2008	GOVI	2008/08/07			jGovi	264.9965	265.3190	0.122	0.0000	0.0000	142
17/04/2008	GOVI	2008/08/07	274.00	Call	jGovi	4,197.0000	4,523.0000	7.767	0	0	0
17/04/2008	GOVI	2008/08/07	274.00	Put	jGovi	94,232.0000	91,333.0000	(3.076)	0	0	0
17/04/2008	GOVI	2008/11/06			jGovi	272.3115	272.6440	0.122	0.0000	0.0000	60
17/04/2008	GOVI	2008/11/06	274.00	Call	jGovi	32,845.0000	34,236.0000	4.235	0	0	0
17/04/2008	GOVI	2008/11/06	274.00	Put	jGovi	49,730.0000	47,796.0000	(3.889)	0	0	0
17/04/2008	ILBI	2008/05/02			Index Future	316.6780	316.7130	0.011	0.0000	0.0000	0
17/04/2008	J153	2010/08/31			jSwap	11.3860	11.3930	0.061	0.0000	0.0000	0
17/04/2008	J157	2015/09/15			jSwap	10.2120	10.2000	(0.118)	0.0000	0.0000	0
17/04/2008	J186	2026/12/21			jSwap	9.6070	9.6050	(0.021)	0.0000	0.0000	0
17/04/2008	J201	2014/12/22			jSwap	10.3720	10.3620	(0.096)	0.0000	0.0000	0
17/04/2008	J203	2017/09/15			jSwap	10.0720	10.0640	(0.079)	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
17/04/2008	J204	2018/12/21			jSwap	10.0340	10.0300	(0.040)	0.0000	0.0000	0
17/04/2008	J207	2020/01/15			jSwap	9.9420	9.9390	(0.030)	0.0000	0.0000	0
17/04/2008	JBAR	2005/12/21			jBar	11.6580	11.6750	0.146	0.0000	0.0000	0
17/04/2008	JFRA	2008/05/02			jFra	11.7060	11.7120	0.051	0.0000	0.0000	0
17/04/2008	JFRA	2008/05/02	10.25	Call	Option on jFra	6,345.0000	6,226.0000	(1.875)	0	0	0
17/04/2008	JFRA	2008/05/02	10.25	Put	Option on jFra	2,539.0000	2,413.0000	(4.963)	0	0	0
17/04/2008	JFRA	2008/08/07			jFra	11.8440	11.8570	0.110	0.0000	0.0000	0
17/04/2008	JFRA	2008/08/07	10.25	Call	Option on jFra	13,114.0000	13,082.0000	(0.244)	0	0	0
17/04/2008	JFRA	2008/08/07	10.25	Put	Option on jFra	9,254.0000	9,191.0000	(0.681)	0	0	0
17/04/2008	JFRA	2008/11/06			jFra	11.8070	11.8060	(0.008)	0.0000	0.0000	0
17/04/2008	JFRA	2008/11/06	10.25	Call	Option on jFra	16,845.0000	16,807.0000	(0.226)	0	0	0
17/04/2008	JFRA	2008/11/06	10.25	Put	Option on jFra	13,074.0000	13,039.0000	(0.268)	0	0	0
17/04/2008	JFRA	2009/02/05			jFra	11.6840	11.7070	0.197	0.0000	0.0000	0
17/04/2008	JFRA	2009/02/05	10.00	Put	Option on jFra	15,929.0000	15,872.0000	(0.358)	0	0	0
17/04/2008	JFRA	2009/02/05	10.00	Call	Option on jFra	20,008.0000	20,007.0000	(0.005)	0	0	0
17/04/2008	JFRA	2009/05/07			jFra	11.4630	11.4570	(0.052)	0.0000	0.0000	0
17/04/2008	JFRA	2009/08/06			jFra	11.1020	11.1230	0.189	0.0000	0.0000	0
17/04/2008	JFRA	2009/08/06	10.00	Put	Option on jFra	21,458.0000	21,409.0000	(0.228)	0	0	0
17/04/2008	JFRA	2009/08/06	10.00	Call	Option on jFra	24,131.0000	24,133.0000	0.008	0	0	0
17/04/2008	JFRA	2009/11/05			jFra	10.8090	10.8260	0.157	0.0000	0.0000	0
17/04/2008	JN02	2008/05/02			jNote	11.3910	11.4020	0.097	0.0000	0.0000	0
17/04/2008	JN02	2008/05/02	10.00	Call	Option on jNote	26,348.0000	26,526.0000	0.676	0	0	0
17/04/2008	JN02	2008/05/02	10.00	Put	Option on jNote	18.0000	12.0000	(33.333)	0	0	0
17/04/2008	JN02	2008/08/07			jNote	11.2040	11.2150	0.098	0.0000	0.0000	0

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17/04/2008	JN02	2008/11/06			jNote	10.9700	10.9780	0.073	0.0000	0.0000	0
17/04/2008	JN02	2008/11/06	11.25	Call	Option on jNote	12,608.0000	12,634.0000	0.206	0	0	0
17/04/2008	JN02	2008/11/06	11.25	Put	Option on jNote	17,548.0000	17,432.0000	(0.661)	0	0	0
17/04/2008	JN02	2009/02/05			jNote	10.7200	10.7250	0.047	0.0000	0.0000	0
17/04/2008	JN02	2009/02/05	11.25	Call	Option on jNote	13,715.0000	13,721.0000	0.044	0	0	0
17/04/2008	JN02	2009/02/05	11.25	Put	Option on jNote	23,089.0000	23,006.0000	(0.359)	0	0	0
17/04/2008	JN05	2008/05/02			jNote	10.4270	10.4270	-	0.0000	0.0000	0
17/04/2008	JN05	2008/05/02	9.50	Put	Option on jNote	0.0000	0.0000	-	0	0	0
17/04/2008	JN05	2008/05/02	9.50	Call	Option on jNote	37,197.0000	37,187.0000	(0.027)	0	0	0
17/04/2008	JN05	2008/08/07			jNote	10.2980	10.2930	(0.049)	0.0000	0.0000	0
17/04/2008	JN05	2008/11/07			jNote	9.4940	9.4630	(0.327)	0.0000	0.0000	0
17/04/2008	JN05	2008/11/07	11.25	Put	Option on jNote	66,494.0000	67,662.0000	1.757	0	0	0
17/04/2008	JN05	2008/11/07	11.25	Call	Option on jNote	707.0000	648.0000	(8.345)	0	0	0
17/04/2008	JN10	2008/05/02			jNote	9.8810	9.8770	(0.040)	0.0000	0.0000	0
17/04/2008	JN10	2008/05/02	9.00	Put	Option on jNote	0.0000	0.0000	-	0	0	0
17/04/2008	JN10	2008/05/02	9.00	Call	Option on jNote	56,545.0000	56,300.0000	(0.433)	0	0	0
17/04/2008	JN10	2008/08/07			jNote	9.7860	9.7820	(0.041)	0.0000	0.0000	0
17/04/2008	JN10	2008/11/07			jNote	9.2280	9.2040	(0.260)	0.0000	0.0000	0
17/04/2008	JROD	2008/04/30			jRod	10.8240	10.8230	(0.009)	0.0000	0.0000	0
17/04/2008	JROD	2008/05/30			jRod	11.1150	11.1160	0.009	0.0000	0.0000	0
17/04/2008	JROD	2008/06/30			jRod	11.4880	11.4950	0.061	0.0000	0.0000	0
17/04/2008	JROD	2008/07/31			jRod	11.2800	11.2860	0.053	0.0000	0.0000	0

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17/04/2008	JROD	2008/08/29			jRod	0.0000	11.4650	100.000	0.0000	0.0000	0
17/04/2008	JROD	2008/09/30			jRod	0.0000	11.6580	100.000	0.0000	0.0000	0
17/04/2008	JROD	2008/10/31			jRod	0.0000	11.4690	100.000	0.0000	0.0000	0
17/04/2008	JROD	2008/11/28			jRod	0.0000	11.6190	100.000	0.0000	0.0000	0
17/04/2008	JROD	2008/12/31			jRod	0.0000	11.8130	100.000	0.0000	0.0000	0
17/04/2008	OTH1	2008/05/02			Index Future	244.4850	244.8850	0.164	0.0000	0.0000	0
17/04/2008	OTH1	2008/08/07			Index Future	251.7490	252.1610	0.164	0.0000	0.0000	0
17/04/2008	OTH1	2008/11/06			Index Future	258.6790	259.1040	0.164	0.0000	0.0000	12
17/04/2008	R153	2008/05/02			Bond Future	9.9220	9.9120	(0.101)	0.0000	0.0000	6,532
17/04/2008	R153	2008/05/02	9.00	Put	Option on Bond Future	1,967.0000	1,945.0000	(1.118)	0	0	0
17/04/2008	R153	2008/05/02	9.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/04/2008	R153	2008/08/07			Bond Future	9.7490	9.7390	(0.103)	0.0000	0.0000	1,290
17/04/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	2,422.0000	2,403.0000	(0.784)	0	0	0
17/04/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	24.0000	25.0000	4.167	0	0	0
17/04/2008	R153	2008/08/07	8.25	Put	Option on Bond Future	2,894.0000	2,875.0000	(0.657)	0	0	0
17/04/2008	R153	2008/08/07	8.25	Call	Option on Bond Future	8.0000	8.0000	-	0	0	0
17/04/2008	R153	2008/11/06			Bond Future	9.6260	9.6160	(0.104)	0.0000	0.0000	0
17/04/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	1,952.0000	1,939.0000	(0.666)	0	0	0
17/04/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	1,318.0000	1,321.0000	0.228	0	0	0
17/04/2008	R157	2008/05/02			Bond Future	9.2220	9.1920	(0.325)	9.1800	9.1800	10,988
17/04/2008	R157	2008/05/02	8.50	Put	Option on Bond Future	4,452.0000	4,272.0000	(4.043)	0	0	2,000
17/04/2008	R157	2008/05/02	8.50	Call	Option on Bond Future	3.0000	3.0000	-	0	0	0
17/04/2008	R157	2008/05/02	8.75	Put	Option on Bond Future	2,921.0000	2,744.0000	(6.060)	0	0	0
17/04/2008	R157	2008/05/02	8.75	Call	Option on Bond Future	36.0000	40.0000	11.111	0	0	0

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17/04/2008	R157	2008/08/07			Bond Future	9.1280	9.0980	(0.329)	9.1000	9.0800	6,457
17/04/2008	R157	2008/08/07	750.00	Call	Option on Bond Future	121,534.0000	121,710.0000	0.145	0	0	0
17/04/2008	R157	2008/08/07	9.00	Put	Option on Bond Future	2,310.0000	2,205.0000	(4.545)	0	0	200
17/04/2008	R157	2008/08/07	8.25	Put	Option on Bond Future	5,578.0000	5,420.0000	(2.833)	0	0	0
17/04/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	119.0000	128.0000	7.563	0	0	0
17/04/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	6,992.0000	6,824.0000	(2.403)	0	0	0
17/04/2008	R157	2008/08/07	8.25	Call	Option on Bond Future	272.0000	290.0000	6.618	0	0	500
17/04/2008	R157	2008/08/07	8.50	Put	Option on Bond Future	4,307.0000	4,163.0000	(3.343)	0	0	0
17/04/2008	R157	2008/08/07	8.50	Call	Option on Bond Future	542.0000	574.0000	5.904	0	0	200
17/04/2008	R157	2008/08/07	9.50	Put	Option on Bond Future	1,038.0000	975.0000	(6.069)	0	0	200
17/04/2008	R157	2008/08/07	8.75	Call	Option on Bond Future	963.0000	1,013.0000	5.192	0	0	500
17/04/2008	R157	2008/08/07	9.00	Call	Option on Bond Future	1,554.0000	1,626.0000	4.633	0	0	0
17/04/2008	R157	2008/08/07	8.75	Put	Option on Bond Future	3,211.0000	3,085.0000	(3.924)	0	0	0
17/04/2008	R157	2008/08/07	9.50	Call	Option on Bond Future	3,199.0000	3,312.0000	3.532	0	0	0
17/04/2008	R157	2008/08/07	750.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/04/2008	R157	2008/08/07	9.25	Put	Option on Bond Future	1,604.0000	1,520.0000	(5.237)	0	0	500
17/04/2008	R157	2008/08/07	9.25	Call	Option on Bond Future	2,318.0000	2,411.0000	4.012	0	0	0
17/04/2008	R157	2008/11/06			Bond Future	9.0570	9.0270	(0.331)	0.0000	0.0000	0
17/04/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	2,889.0000	2,776.0000	(3.911)	0	0	0
17/04/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	1,113.0000	1,171.0000	5.211	0	0	0
17/04/2008	R186	2008/05/02			Bond Future	9.0440	9.0140	(0.332)	0.0000	0.0000	1,050
17/04/2008	R186	2008/05/02	8.00	Put	Option on Bond Future	11,002.0000	10,707.0000	(2.681)	0	0	0
17/04/2008	R186	2008/05/02	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/04/2008	R186	2008/08/07			Bond Future	8.9700	8.9400	(0.334)	0.0000	0.0000	2,320
17/04/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	13,196.0000	12,912.0000	(2.152)	0	0	0
17/04/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	146.0000	157.0000	7.534	0	0	0
17/04/2008	R186	2008/11/06			Bond Future	8.9100	8.8800	(0.337)	0.0000	0.0000	0
17/04/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	432.0000	486.0000	12.500	0	0	0
17/04/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	4,587.0000	4,344.0000	(5.298)	0	0	0
17/04/2008	R196	2008/05/02			Bond Future	11.0310	11.0550	0.218	0.0000	0.0000	0

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17/04/2008	R196	2008/05/02	9.00	Put	Option on Bond Future	1,555.0000	1,573.0000	1.158	0	0	0
17/04/2008	R196	2008/05/02	9.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/04/2008	R196	2008/08/07			Bond Future	10.6000	10.6180	0.170	0.0000	0.0000	0
17/04/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	1,713.0000	1,714.0000	0.058	0	0	0
17/04/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	739.0000	730.0000	(1.218)	0	0	0
17/04/2008	R196	2008/11/06			Bond Future	10.3110	10.3230	0.116	0.0000	0.0000	0
17/04/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	1,302.0000	1,297.0000	(0.384)	0	0	0
17/04/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,765.0000	1,763.0000	(0.113)	0	0	0
17/04/2008	R201	2008/05/02			Bond Future	9.2570	9.2270	(0.324)	0.0000	0.0000	0
17/04/2008	R201	2008/05/02	8.50	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
17/04/2008	R201	2008/05/02	8.50	Put	Option on Bond Future	3,718.0000	3,574.0000	(3.873)	0	0	0
17/04/2008	R201	2008/08/07			Bond Future	9.1440	9.1140	(0.328)	0.0000	0.0000	0
17/04/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	83.0000	89.0000	7.229	0	0	0
17/04/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	5,635.0000	5,501.0000	(2.378)	0	0	0
17/04/2008	R201	2008/11/06			Bond Future	9.0480	9.0180	(0.332)	0.0000	0.0000	0
17/04/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	2,317.0000	2,227.0000	(3.884)	0	0	0
17/04/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	941.0000	989.0000	5.101	0	0	0
17/04/2008	R203	2008/05/02			Bond Future	9.1790	9.1490	(0.327)	0.0000	0.0000	0
17/04/2008	R203	2008/05/02	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/04/2008	R203	2008/05/02	8.25	Put	Option on Bond Future	5,752.0000	5,573.0000	(3.112)	0	0	0
17/04/2008	R203	2008/08/07			Bond Future	9.0790	9.0490	(0.330)	0.0000	0.0000	0
17/04/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	8,282.0000	8,105.0000	(2.137)	0	0	0
17/04/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
17/04/2008	R203	2008/11/06			Bond Future	8.9990	8.9690	(0.333)	0.0000	0.0000	0
17/04/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	435.0000	471.0000	8.276	0	0	0
17/04/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	3,405.0000	3,266.0000	(4.082)	0	0	0
17/04/2008	R204	2008/05/02			Bond Future	9.1610	9.1410	(0.218)	0.0000	0.0000	3,779

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
17/04/2008	R204	2008/05/02	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/04/2008	R204	2008/05/02	8.25	Put	Option on Bond Future	6,035.0000	5,908.0000	(2.104)	0	0	0
17/04/2008	R204	2008/08/07			Bond Future	9.0720	9.0520	(0.220)	0.0000	0.0000	0
17/04/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	8,864.0000	8,738.0000	(1.421)	0	0	0
17/04/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/04/2008	R204	2008/11/06			Bond Future	8.9970	8.9770	(0.222)	0.0000	0.0000	0
17/04/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	3,574.0000	3,472.0000	(2.854)	0	0	0
17/04/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	391.0000	414.0000	5.882	0	0	0
17/04/2008	R206	2008/05/02			Bond Future	9.2830	9.2530	(0.323)	0.0000	0.0000	0
17/04/2008	R206	2008/05/02	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/04/2008	R206	2008/05/02	8.25	Put	Option on Bond Future	4,396.0000	4,272.0000	(2.821)	0	0	0
17/04/2008	R206	2008/08/07			Bond Future	9.1500	9.1200	(0.328)	0.0000	0.0000	0
17/04/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	40.0000	43.0000	7.500	0	0	0
17/04/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	4,808.0000	4,691.0000	(2.433)	0	0	0
17/04/2008	R206	2008/11/06			Bond Future	9.0310	9.0010	(0.332)	0.0000	0.0000	610
17/04/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	4,377.0000	4,273.0000	(2.376)	0	0	0
17/04/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	239.0000	253.0000	5.858	0	0	0
17/04/2008	R207	2008/05/02			Bond Future	9.1630	9.1430	(0.218)	0.0000	0.0000	0
17/04/2008	R207	2008/05/02	8.25	Put	Option on Bond Future	6,144.0000	6,015.0000	(2.100)	0	0	0
17/04/2008	R207	2008/05/02	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/04/2008	R207	2008/08/07			Bond Future	9.0810	9.0610	(0.220)	0.0000	0.0000	0
17/04/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	1.0000	2.0000	100.000	0	0	0
17/04/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	7,307.0000	7,179.0000	(1.752)	0	0	0
17/04/2008	R207	2008/11/06			Bond Future	9.0110	8.9910	(0.222)	0.0000	0.0000	0
17/04/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	300.0000	320.0000	6.667	0	0	0
17/04/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	3,641.0000	3,533.0000	(2.966)	0	0	0
17/04/2008	R209	2008/05/02			Bond Future	8.8670	8.8370	(0.338)	0.0000	0.0000	6,225



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
17/04/2008	R209	2008/05/02	7.75	Put	Option on Bond Future	9,858.0000	9,619.0000	(2.424)	0	0	0
17/04/2008	R209	2008/05/02	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/04/2008	R209	2008/08/07			Bond Future	8.8040	8.7740	(0.341)	0.0000	0.0000	2,450
17/04/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	9,341.0000	9,100.0000	(2.580)	0	0	0
17/04/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/04/2008	R209	2008/11/06			Bond Future	8.7530	8.7230	(0.343)	0.0000	0.0000	260
17/04/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
17/04/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	8,918.0000	8,675.0000	(2.725)	0	0	0
17/04/2008	TRT1	2008/05/02			Index Future	254.1750	254.4840	0.122	0.0000	0.0000	0
17/04/2008	TRT1	2008/08/07			Index Future	261.7260	262.0460	0.122	0.0000	0.0000	0
17/04/2008	TRT1	2008/11/06			Index Future	268.9310	269.2610	0.123	0.0000	0.0000	400
<b>Grand Total:</b>											<b>159,893</b>