



# Derivatives High/Low Report

High/Low for 21/04/2008

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
21/04/2008	\$ / R 2008/06/13			Currency Future	7.8751	7.8632	(0.151)	7.9000	7.8800	55,290
21/04/2008	\$ / R 2008/09/15			Currency Future	8.0544	8.0425	(0.148)	8.0900	8.0600	21,254
21/04/2008	\$ / R 2008/12/12			Currency Future	8.2362	8.2247	(0.140)	0.0000	0.0000	8,071
21/04/2008	£ / R 2008/06/13			Currency Future	15.6608	15.5161	(0.924)	15.5700	15.5700	5,194
21/04/2008	£ / R 2008/09/15			Currency Future	15.9173	15.7679	(0.939)	0.0000	0.0000	611
21/04/2008	£ / R 2008/12/12			Currency Future	16.1821	16.0266	(0.961)	16.1900	16.1500	216
21/04/2008	€ / R 2008/06/13			Currency Future	12.3636	12.4890	1.014	12.4800	12.4800	17,327
21/04/2008	€ / R 2008/09/15			Currency Future	12.5923	12.7183	1.001	0.0000	0.0000	8,514
21/04/2008	€ / R 2008/12/12			Currency Future	12.8261	12.9528	0.988	0.0000	0.0000	4,861
21/04/2008	ALBI 2008/05/02			Index Future	255.0520	254.8980	(0.060)	0.0000	0.0000	594
21/04/2008	ALBI 2008/05/02	265.00	Call	Index Future	0.0000	0.0000	-	0	0	0
21/04/2008	ALBI 2008/05/02	265.00	Put	Index Future	99,480.0000	101,020.0000	1.548	0	0	0
21/04/2008	ALBI 2008/08/07			Index Future	263.5990	262.9330	(0.253)	0.0000	0.0000	0
21/04/2008	ALBI 2008/08/07	265.00	Call	Index Future	22,603.0000	19,484.0000	(13.799)	0	0	0
21/04/2008	ALBI 2008/08/07	265.00	Put	Index Future	36,613.0000	40,154.0000	9.671	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
21/04/2008	ALBI	2008/11/06			Index Future	271.4030	270.7390	(0.245)	0.0000	0.0000	0
21/04/2008	ALBI	2008/11/06	265.00	Put	Index Future	15,708.0000	17,218.0000	9.613	0	0	0
21/04/2008	ALBI	2008/11/06	265.00	Call	Index Future	79,738.0000	74,608.0000	(6.434)	0	0	0
21/04/2008	CRD1	2008/05/02			Index Future	110.4640	110.4350	(0.026)	0.0000	0.0000	0
21/04/2008	CRD1	2008/08/07			Index Future	113.7470	113.7170	(0.026)	0.0000	0.0000	0
21/04/2008	CRD1	2008/11/06			Index Future	116.8790	116.8490	(0.026)	0.0000	0.0000	8
21/04/2008	GOVI	2008/05/02			jGovi	257.2595	257.1120	(0.057)	0.0000	0.0000	19
21/04/2008	GOVI	2008/05/02	264.00	Call	jGovi	33.0000	7.0000	(78.788)	0	0	0
21/04/2008	GOVI	2008/05/02	264.00	Put	jGovi	67,438.0000	68,887.0000	2.149	0	0	0
21/04/2008	GOVI	2008/08/07			jGovi	264.7685	264.6175	(0.057)	0.0000	0.0000	142
21/04/2008	GOVI	2008/08/07	274.00	Call	jGovi	3,812.0000	3,470.0000	(8.972)	0	0	0
21/04/2008	GOVI	2008/08/07	274.00	Put	jGovi	96,127.0000	97,295.0000	1.215	0	0	0
21/04/2008	GOVI	2008/11/06			jGovi	272.0790	271.9240	(0.057)	0.0000	0.0000	60
21/04/2008	GOVI	2008/11/06	274.00	Call	jGovi	31,632.0000	30,671.0000	(3.038)	0	0	0
21/04/2008	GOVI	2008/11/06	274.00	Put	jGovi	50,842.0000	51,431.0000	1.158	0	0	0
21/04/2008	ILBI	2008/05/02			Index Future	316.7530	315.1730	(0.499)	0.0000	0.0000	0
21/04/2008	J153	2010/08/31			jSwap	11.3940	11.4790	0.746	0.0000	0.0000	0
21/04/2008	J157	2015/09/15			jSwap	10.2020	10.2810	0.774	0.0000	0.0000	0
21/04/2008	J186	2026/12/21			jSwap	9.6060	9.6670	0.635	0.0000	0.0000	0
21/04/2008	J201	2014/12/22			jSwap	10.3640	10.4400	0.733	0.0000	0.0000	0
21/04/2008	J203	2017/09/15			jSwap	10.0650	10.1100	0.447	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
21/04/2008	J204	2018/12/21			jSwap	10.0310	10.0960	0.648	0.0000	0.0000	0
21/04/2008	J207	2020/01/15			jSwap	9.9390	10.0150	0.765	0.0000	0.0000	0
21/04/2008	JBAR	2005/12/21			jBar	11.7170	11.7170	-	0.0000	0.0000	0
21/04/2008	JFRA	2008/05/02			jFra	11.7120	11.7640	0.444	0.0000	0.0000	0
21/04/2008	JFRA	2008/05/02	10.25	Call	Option on jFra	6,104.0000	5,772.0000	(5.439)	0	0	0
21/04/2008	JFRA	2008/05/02	10.25	Put	Option on jFra	2,283.0000	1,840.0000	(19.404)	0	0	0
21/04/2008	JFRA	2008/08/07			jFra	11.8560	11.9110	0.464	0.0000	0.0000	0
21/04/2008	JFRA	2008/08/07	10.25	Call	Option on jFra	13,032.0000	12,958.0000	(0.568)	0	0	0
21/04/2008	JFRA	2008/08/07	10.25	Put	Option on jFra	9,143.0000	8,936.0000	(2.264)	0	0	0
21/04/2008	JFRA	2008/11/06			jFra	11.8060	11.8750	0.584	0.0000	0.0000	0
21/04/2008	JFRA	2008/11/06	10.25	Call	Option on jFra	16,771.0000	16,750.0000	(0.125)	0	0	0
21/04/2008	JFRA	2008/11/06	10.25	Put	Option on jFra	13,002.0000	12,815.0000	(1.438)	0	0	0
21/04/2008	JFRA	2009/02/05			jFra	11.7070	11.8110	0.888	0.0000	0.0000	0
21/04/2008	JFRA	2009/02/05	10.00	Put	Option on jFra	15,842.0000	15,633.0000	(1.319)	0	0	0
21/04/2008	JFRA	2009/02/05	10.00	Call	Option on jFra	19,977.0000	20,019.0000	0.210	0	0	0
21/04/2008	JFRA	2009/05/07			jFra	11.4640	11.5670	0.898	0.0000	0.0000	0
21/04/2008	JFRA	2009/08/06			jFra	11.1320	11.2460	1.024	0.0000	0.0000	0
21/04/2008	JFRA	2009/08/06	10.00	Put	Option on jFra	21,374.0000	21,167.0000	(0.968)	0	0	0
21/04/2008	JFRA	2009/08/06	10.00	Call	Option on jFra	24,120.0000	24,189.0000	0.286	0	0	0
21/04/2008	JFRA	2009/11/05			jFra	10.8260	10.9280	0.942	0.0000	0.0000	0
21/04/2008	JN02	2008/05/02			jNote	11.4040	11.4920	0.772	0.0000	0.0000	0
21/04/2008	JN02	2008/05/02	10.00	Call	Option on jNote	26,565.0000	28,065.0000	5.647	0	0	0
21/04/2008	JN02	2008/05/02	10.00	Put	Option on jNote	9.0000	1.0000	(88.889)	0	0	0
21/04/2008	JN02	2008/08/07			jNote	11.2170	11.3130	0.856	0.0000	0.0000	0

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21/04/2008	JN02	2008/11/06			jNote	10.9800	11.0850	0.956	0.0000	0.0000	0
21/04/2008	JN02	2008/11/06	11.25	Call	Option on jNote	12,614.0000	13,341.0000	5.763	0	0	0
21/04/2008	JN02	2008/11/06	11.25	Put	Option on jNote	17,376.0000	16,248.0000	(6.492)	0	0	0
21/04/2008	JN02	2009/02/05			jNote	10.7260	10.8400	1.063	0.0000	0.0000	0
21/04/2008	JN02	2009/02/05	11.25	Call	Option on jNote	13,699.0000	14,455.0000	5.519	0	0	0
21/04/2008	JN02	2009/02/05	11.25	Put	Option on jNote	22,966.0000	21,698.0000	(5.521)	0	0	0
21/04/2008	JN05	2008/05/02			jNote	10.4280	10.4980	0.671	0.0000	0.0000	0
21/04/2008	JN05	2008/05/02	9.50	Put	Option on jNote	0.0000	0.0000	-	0	0	0
21/04/2008	JN05	2008/05/02	9.50	Call	Option on jNote	37,232.0000	39,807.0000	6.916	0	0	0
21/04/2008	JN05	2008/08/07			jNote	10.2940	10.3640	0.680	0.0000	0.0000	0
21/04/2008	JN05	2008/11/07			jNote	9.4600	9.5390	0.835	0.0000	0.0000	0
21/04/2008	JN05	2008/11/07	11.25	Put	Option on jNote	67,774.0000	64,777.0000	(4.422)	0	0	0
21/04/2008	JN05	2008/11/07	11.25	Call	Option on jNote	634.0000	738.0000	16.404	0	0	0
21/04/2008	JN10	2008/05/02			jNote	9.8780	9.9420	0.648	0.0000	0.0000	0
21/04/2008	JN10	2008/05/02	9.00	Put	Option on jNote	0.0000	0.0000	-	0	0	0
21/04/2008	JN10	2008/05/02	9.00	Call	Option on jNote	56,366.0000	60,166.0000	6.742	0	0	0
21/04/2008	JN10	2008/08/07			jNote	9.7830	9.8500	0.685	0.0000	0.0000	0
21/04/2008	JN10	2008/11/07			jNote	9.2020	9.2650	0.685	0.0000	0.0000	0
21/04/2008	JROD	2008/04/30			jRod	10.8080	10.8130	0.046	0.0000	0.0000	0
21/04/2008	JROD	2008/05/30			jRod	11.1070	11.0990	(0.072)	0.0000	0.0000	0
21/04/2008	JROD	2008/06/30			jRod	11.4850	11.4890	0.035	0.0000	0.0000	0
21/04/2008	JROD	2008/07/31			jRod	11.2800	11.2970	0.151	0.0000	0.0000	0

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21/04/2008	JROD	2008/08/29			jRod	11.4580	11.4940	0.314	0.0000	0.0000	0
21/04/2008	JROD	2008/09/30			jRod	11.6490	11.7060	0.489	0.0000	0.0000	0
21/04/2008	JROD	2008/10/31			jRod	11.4600	11.5100	0.436	0.0000	0.0000	0
21/04/2008	JROD	2008/11/28			jRod	11.6080	11.6670	0.508	0.0000	0.0000	0
21/04/2008	JROD	2008/12/31			jRod	11.7990	11.8650	0.559	0.0000	0.0000	0
21/04/2008	OTH1	2008/05/02			Index Future	244.2110	244.0200	(0.078)	0.0000	0.0000	0
21/04/2008	OTH1	2008/08/07			Index Future	251.4680	251.2720	(0.078)	0.0000	0.0000	0
21/04/2008	OTH1	2008/11/06			Index Future	258.3930	258.1930	(0.077)	0.0000	0.0000	12
21/04/2008	R153	2008/05/02			Bond Future	9.9420	9.9720	0.302	0.0000	0.0000	6,532
21/04/2008	R153	2008/05/02	9.00	Put	Option on Bond Future	2,009.0000	2,072.0000	3.136	0	0	0
21/04/2008	R153	2008/05/02	9.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/04/2008	R153	2008/08/07			Bond Future	9.7690	9.7990	0.307	0.0000	0.0000	1,290
21/04/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	2,457.0000	2,510.0000	2.157	0	0	0
21/04/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	22.0000	18.0000	(18.182)	0	0	0
21/04/2008	R153	2008/08/07	8.25	Put	Option on Bond Future	2,931.0000	2,986.0000	1.876	0	0	0
21/04/2008	R153	2008/08/07	8.25	Call	Option on Bond Future	7.0000	6.0000	(14.286)	0	0	0
21/04/2008	R153	2008/11/06			Bond Future	9.6460	9.6760	0.311	0.0000	0.0000	0
21/04/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	1,963.0000	1,980.0000	0.866	0	0	0
21/04/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	1,295.0000	1,261.0000	(2.625)	0	0	0
21/04/2008	R157	2008/05/02			Bond Future	9.2320	9.2520	0.217	0.0000	0.0000	10,988
21/04/2008	R157	2008/05/02	8.50	Put	Option on Bond Future	4,511.0000	4,630.0000	2.638	0	0	2,000
21/04/2008	R157	2008/05/02	8.50	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
21/04/2008	R157	2008/05/02	8.75	Put	Option on Bond Future	2,969.0000	3,074.0000	3.537	0	0	0
21/04/2008	R157	2008/05/02	8.75	Call	Option on Bond Future	24.0000	9.0000	(62.500)	0	0	0

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21/04/2008	R157	2008/08/07			Bond Future	9.1380	9.1580	0.219	0.0000	0.0000	6,457
21/04/2008	R157	2008/08/07	750.00	Call	Option on Bond Future	121,475.0000	121,358.0000	(0.096)	0	0	0
21/04/2008	R157	2008/08/07	9.00	Put	Option on Bond Future	2,326.0000	2,367.0000	1.763	0	0	200
21/04/2008	R157	2008/08/07	8.25	Put	Option on Bond Future	5,622.0000	5,714.0000	1.636	0	0	0
21/04/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	110.0000	97.0000	(11.818)	0	0	0
21/04/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	7,042.0000	7,146.0000	1.477	0	0	0
21/04/2008	R157	2008/08/07	8.25	Call	Option on Bond Future	256.0000	231.0000	(9.766)	0	0	500
21/04/2008	R157	2008/08/07	8.50	Put	Option on Bond Future	4,342.0000	4,418.0000	1.750	0	0	0
21/04/2008	R157	2008/08/07	8.50	Call	Option on Bond Future	518.0000	477.0000	(7.915)	0	0	200
21/04/2008	R157	2008/08/07	9.50	Put	Option on Bond Future	1,041.0000	1,056.0000	1.441	0	0	200
21/04/2008	R157	2008/08/07	8.75	Call	Option on Bond Future	929.0000	870.0000	(6.351)	0	0	500
21/04/2008	R157	2008/08/07	9.00	Call	Option on Bond Future	1,512.0000	1,436.0000	(5.026)	0	0	0
21/04/2008	R157	2008/08/07	8.75	Put	Option on Bond Future	3,236.0000	3,295.0000	1.823	0	0	0
21/04/2008	R157	2008/08/07	9.50	Call	Option on Bond Future	3,143.0000	3,041.0000	(3.245)	0	0	0
21/04/2008	R157	2008/08/07	750.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/04/2008	R157	2008/08/07	9.25	Put	Option on Bond Future	1,612.0000	1,638.0000	1.613	0	0	500
21/04/2008	R157	2008/08/07	9.25	Call	Option on Bond Future	2,268.0000	2,176.0000	(4.056)	0	0	0
21/04/2008	R157	2008/11/06			Bond Future	9.0670	9.0870	0.221	0.0000	0.0000	0
21/04/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	2,918.0000	2,979.0000	2.090	0	0	0
21/04/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	1,084.0000	1,031.0000	(4.889)	0	0	0
21/04/2008	R186	2008/05/02			Bond Future	9.0640	9.0840	0.221	0.0000	0.0000	1,050
21/04/2008	R186	2008/05/02	8.00	Put	Option on Bond Future	11,198.0000	11,394.0000	1.750	0	0	0
21/04/2008	R186	2008/05/02	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/04/2008	R186	2008/08/07			Bond Future	8.9900	9.0100	0.222	0.0000	0.0000	2,320
21/04/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	13,377.0000	13,556.0000	1.338	0	0	0
21/04/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	130.0000	113.0000	(13.077)	0	0	0
21/04/2008	R186	2008/11/06			Bond Future	8.9300	8.9500	0.224	0.0000	0.0000	0
21/04/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	392.0000	352.0000	(10.204)	0	0	0
21/04/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	4,744.0000	4,900.0000	3.288	0	0	0
21/04/2008	R196	2008/05/02			Bond Future	11.0830	11.1040	0.189	0.0000	0.0000	0

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21/04/2008	R196	2008/05/02	9.00	Put	Option on Bond Future	1,595.0000	1,611.0000	1.003	0	0	0
21/04/2008	R196	2008/05/02	9.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/04/2008	R196	2008/08/07			Bond Future	10.6270	10.6570	0.282	0.0000	0.0000	0
21/04/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	1,712.0000	1,707.0000	(0.292)	0	0	0
21/04/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	724.0000	703.0000	(2.901)	0	0	0
21/04/2008	R196	2008/11/06			Bond Future	10.3290	10.3660	0.358	0.0000	0.0000	0
21/04/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	1,292.0000	1,276.0000	(1.238)	0	0	0
21/04/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,760.0000	1,755.0000	(0.284)	0	0	0
21/04/2008	R201	2008/05/02			Bond Future	9.2670	9.2870	0.216	0.0000	0.0000	0
21/04/2008	R201	2008/05/02	8.50	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
21/04/2008	R201	2008/05/02	8.50	Put	Option on Bond Future	3,766.0000	3,861.0000	2.523	0	0	0
21/04/2008	R201	2008/08/07			Bond Future	9.1540	9.1740	0.218	0.0000	0.0000	0
21/04/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	77.0000	67.0000	(12.987)	0	0	0
21/04/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	5,676.0000	5,760.0000	1.480	0	0	0
21/04/2008	R201	2008/11/06			Bond Future	9.0580	9.0780	0.221	0.0000	0.0000	0
21/04/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	2,339.0000	2,387.0000	2.052	0	0	0
21/04/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	917.0000	874.0000	(4.689)	0	0	0
21/04/2008	R203	2008/05/02			Bond Future	9.1890	9.2090	0.218	0.0000	0.0000	0
21/04/2008	R203	2008/05/02	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/04/2008	R203	2008/05/02	8.25	Put	Option on Bond Future	5,812.0000	5,930.0000	2.030	0	0	0
21/04/2008	R203	2008/08/07			Bond Future	9.0890	9.1090	0.220	0.0000	0.0000	0
21/04/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	8,340.0000	8,458.0000	1.415	0	0	0
21/04/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
21/04/2008	R203	2008/11/06			Bond Future	9.0090	9.0290	0.222	0.0000	0.0000	0
21/04/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	417.0000	386.0000	(7.434)	0	0	0
21/04/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	3,446.0000	3,531.0000	2.467	0	0	0
21/04/2008	R204	2008/05/02			Bond Future	9.1810	9.2010	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
21/04/2008	R204	2008/05/02	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/04/2008	R204	2008/05/02	8.25	Put	Option on Bond Future	6,162.0000	6,288.0000	2.045	0	0	0
21/04/2008	R204	2008/08/07			Bond Future	9.0920	9.1120	0.220	0.0000	0.0000	0
21/04/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	8,990.0000	9,116.0000	1.402	0	0	0
21/04/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/04/2008	R204	2008/11/06			Bond Future	9.0170	9.0370	0.222	0.0000	0.0000	0
21/04/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	3,670.0000	3,766.0000	2.616	0	0	0
21/04/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	362.0000	332.0000	(8.287)	0	0	0
21/04/2008	R206	2008/05/02			Bond Future	9.3030	9.3230	0.215	0.0000	0.0000	0
21/04/2008	R206	2008/05/02	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/04/2008	R206	2008/05/02	8.25	Put	Option on Bond Future	4,479.0000	4,561.0000	1.831	0	0	0
21/04/2008	R206	2008/08/07			Bond Future	9.1700	9.1900	0.218	0.0000	0.0000	0
21/04/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	35.0000	30.0000	(14.286)	0	0	0
21/04/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	4,884.0000	4,959.0000	1.536	0	0	0
21/04/2008	R206	2008/11/06			Bond Future	9.0510	9.0710	0.221	0.0000	0.0000	610
21/04/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	4,441.0000	4,503.0000	1.396	0	0	0
21/04/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	225.0000	210.0000	(6.667)	0	0	0
21/04/2008	R207	2008/05/02			Bond Future	9.1830	9.2030	0.218	0.0000	0.0000	0
21/04/2008	R207	2008/05/02	8.25	Put	Option on Bond Future	6,272.0000	6,400.0000	2.041	0	0	0
21/04/2008	R207	2008/05/02	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/04/2008	R207	2008/08/07			Bond Future	9.1010	9.1210	0.220	0.0000	0.0000	0
21/04/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
21/04/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	7,434.0000	7,562.0000	1.722	0	0	0
21/04/2008	R207	2008/11/06			Bond Future	9.0310	9.0510	0.221	0.0000	0.0000	0
21/04/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	275.0000	250.0000	(9.091)	0	0	0
21/04/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	3,743.0000	3,845.0000	2.725	0	0	0
21/04/2008	R209	2008/05/02			Bond Future	8.8870	8.9070	0.225	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
21/04/2008	R209	2008/05/02	7.75	Put	Option on Bond Future	10,016.0000	10,174.0000	1.577	0	0	0
21/04/2008	R209	2008/05/02	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/04/2008	R209	2008/08/07			Bond Future	8.8240	8.8440	0.227	0.0000	0.0000	2,450
21/04/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	9,501.0000	9,661.0000	1.684	0	0	0
21/04/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/04/2008	R209	2008/11/06			Bond Future	8.7730	8.7930	0.228	0.0000	0.0000	260
21/04/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
21/04/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	9,079.0000	9,240.0000	1.773	0	0	0
21/04/2008	TRT1	2008/05/02			Index Future	253.9510	253.8030	(0.058)	0.0000	0.0000	0
21/04/2008	TRT1	2008/08/07			Index Future	261.4970	261.3460	(0.058)	0.0000	0.0000	0
21/04/2008	TRT1	2008/11/06			Index Future	268.6990	268.5450	(0.057)	0.0000	0.0000	400
<b>Grand Total:</b>											<b>168,634</b>