



Derivatives High/Low Report

High/Low for 23/04/2008

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
23/04/2008	\$ / R 2008/06/13			Currency Future	7.7461	7.7441	(0.026)	7.8000	7.6200	57,716
23/04/2008	\$ / R 2008/09/15			Currency Future	7.9222	7.9219	(0.004)	7.9300	7.9300	23,507
23/04/2008	\$ / R 2008/12/12			Currency Future	8.1011	8.1038	0.033	8.1400	8.0800	8,101
23/04/2008	£ / R 2008/06/13			Currency Future	15.3937	15.2710	(0.797)	15.3700	15.2700	5,367
23/04/2008	£ / R 2008/09/15			Currency Future	15.6397	15.5180	(0.778)	0.0000	0.0000	611
23/04/2008	£ / R 2008/12/12			Currency Future	15.8911	15.7738	(0.738)	15.8800	15.8800	272
23/04/2008	€ / R 2008/06/13			Currency Future	12.3477	12.2624	(0.691)	12.4000	12.2600	17,258
23/04/2008	€ / R 2008/09/15			Currency Future	12.5702	12.4865	(0.666)	12.5200	12.5200	8,513
23/04/2008	€ / R 2008/12/12			Currency Future	12.7962	12.7179	(0.612)	12.8800	12.7700	4,819
23/04/2008	ALBI 2008/05/02			Index Future	255.0560	252.6830	(0.930)	0.0000	0.0000	594
23/04/2008	ALBI 2008/05/02	265.00	Call	Index Future	0.0000	0.0000	-	0	0	0
23/04/2008	ALBI 2008/05/02	265.00	Put	Index Future	99,440.0000	123,170.0000	23.864	0	0	0
23/04/2008	ALBI 2008/08/07			Index Future	263.0850	260.9730	(0.803)	0.0000	0.0000	0
23/04/2008	ALBI 2008/08/07	265.00	Put	Index Future	39,108.0000	52,849.0000	35.136	0	0	0
23/04/2008	ALBI 2008/08/07	265.00	Call	Index Future	19,958.0000	12,579.0000	(36.973)	0	0	0

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23/04/2008	ALBI	2008/11/06			Index Future	270.9220	268.8320	(0.771)	0.0000	0.0000	0
23/04/2008	ALBI	2008/11/06	265.00	Put	Index Future	16,638.0000	22,902.0000	37.649	0	0	0
23/04/2008	ALBI	2008/11/06	265.00	Call	Index Future	75,858.0000	61,222.0000	(19.294)	0	0	0
23/04/2008	CRD1	2008/05/02			Index Future	110.4650	109.6640	(0.725)	0.0000	0.0000	0
23/04/2008	CRD1	2008/08/07			Index Future	113.7480	112.9240	(0.724)	0.0000	0.0000	0
23/04/2008	CRD1	2008/11/06			Index Future	116.8820	116.0370	(0.723)	0.0000	0.0000	8
23/04/2008	GOVI	2008/05/02			jGovi	257.2490	255.0270	(0.864)	0.0000	0.0000	19
23/04/2008	GOVI	2008/05/02	264.00	Call	jGovi	5.0000	0.0000	(100.000)	0	0	0
23/04/2008	GOVI	2008/05/02	264.00	Put	jGovi	67,515.0000	89,730.0000	32.904	0	0	0
23/04/2008	GOVI	2008/08/07			jGovi	264.7595	262.4750	(0.863)	0.0000	0.0000	142
23/04/2008	GOVI	2008/08/07	274.00	Put	jGovi	95,962.0000	116,950.0000	21.871	0	0	0
23/04/2008	GOVI	2008/08/07	274.00	Call	jGovi	3,557.0000	1,700.0000	(52.207)	0	0	0
23/04/2008	GOVI	2008/11/06			jGovi	272.0705	269.7245	(0.862)	270.8900	270.8900	60
23/04/2008	GOVI	2008/11/06	274.00	Call	jGovi	31,199.0000	22,056.0000	(29.305)	0	0	0
23/04/2008	GOVI	2008/11/06	274.00	Put	jGovi	50,494.0000	64,811.0000	28.354	0	0	0
23/04/2008	ILBI	2008/05/02			Index Future	314.0760	313.3980	(0.216)	0.0000	0.0000	0
23/04/2008	J153	2010/08/31			jSwap	11.5440	11.7090	1.429	0.0000	0.0000	0
23/04/2008	J157	2015/09/15			jSwap	10.3040	10.4650	1.562	0.0000	0.0000	0
23/04/2008	J186	2026/12/21			jSwap	9.6800	9.8010	1.250	0.0000	0.0000	0
23/04/2008	J201	2014/12/22			jSwap	10.4740	10.6040	1.241	0.0000	0.0000	0
23/04/2008	J203	2017/09/15			jSwap	10.1210	10.2600	1.373	0.0000	0.0000	0

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23/04/2008	J204	2018/12/21			jSwap	10.1080	10.2010	0.920	0.0000	0.0000	0
23/04/2008	J207	2020/01/15			jSwap	10.0280	10.1090	0.808	0.0000	0.0000	0
23/04/2008	JBAR	2005/12/21			jBar	11.7250	11.7250	-	0.0000	0.0000	0
23/04/2008	JFRA	2008/05/02			jFra	11.7760	11.8040	0.238	0.0000	0.0000	0
23/04/2008	JFRA	2008/05/02	10.25	Put	Option on jFra	1,688.0000	1,520.0000	(9.953)	0	0	0
23/04/2008	JFRA	2008/05/02	10.25	Call	Option on jFra	5,644.0000	5,535.0000	(1.931)	0	0	0
23/04/2008	JFRA	2008/08/07			jFra	11.9500	12.0850	1.130	0.0000	0.0000	0
23/04/2008	JFRA	2008/08/07	10.25	Call	Option on jFra	12,960.0000	13,092.0000	1.019	0	0	0
23/04/2008	JFRA	2008/08/07	10.25	Put	Option on jFra	8,844.0000	8,651.0000	(2.182)	0	0	0
23/04/2008	JFRA	2008/11/06			jFra	11.9150	12.0750	1.343	0.0000	0.0000	0
23/04/2008	JFRA	2008/11/06	10.25	Call	Option on jFra	16,765.0000	16,936.0000	1.020	0	0	0
23/04/2008	JFRA	2008/11/06	10.25	Put	Option on jFra	12,733.0000	12,519.0000	(1.681)	0	0	0
23/04/2008	JFRA	2009/02/05			jFra	11.8710	12.0170	1.230	0.0000	0.0000	0
23/04/2008	JFRA	2009/02/05	10.00	Put	Option on jFra	15,534.0000	15,340.0000	(1.249)	0	0	0
23/04/2008	JFRA	2009/02/05	10.00	Call	Option on jFra	20,065.0000	20,222.0000	0.782	0	0	0
23/04/2008	JFRA	2009/05/07			jFra	11.6310	11.8270	1.685	0.0000	0.0000	0
23/04/2008	JFRA	2009/08/06			jFra	11.2960	11.5050	1.850	0.0000	0.0000	0
23/04/2008	JFRA	2009/08/06	10.00	Put	Option on jFra	21,084.0000	20,814.0000	(1.281)	0	0	0
23/04/2008	JFRA	2009/08/06	10.00	Call	Option on jFra	24,227.0000	24,461.0000	0.966	0	0	0
23/04/2008	JFRA	2009/11/05			jFra	11.0020	11.2340	2.109	0.0000	0.0000	0
23/04/2008	JN02	2008/05/02			jNote	11.5420	11.7060	1.421	0.0000	0.0000	0
23/04/2008	JN02	2008/05/02	10.00	Put	Option on jNote	0.0000	0.0000	-	0	0	0
23/04/2008	JN02	2008/05/02	10.00	Call	Option on jNote	28,924.0000	31,747.0000	9.760	0	0	0
23/04/2008	JN02	2008/08/07			jNote	11.3860	11.5770	1.677	0.0000	0.0000	0

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23/04/2008	JN02	2008/11/06			jNote	11.1710	11.3760	1.835	0.0000	0.0000	0
23/04/2008	JN02	2008/11/06	11.25	Call	Option on jNote	14,016.0000	15,771.0000	12.521	0	0	0
23/04/2008	JN02	2008/11/06	11.25	Put	Option on jNote	15,407.0000	13,557.0000	(12.008)	0	0	0
23/04/2008	JN02	2009/02/05			jNote	10.9370	11.1510	1.957	0.0000	0.0000	0
23/04/2008	JN02	2009/02/05	11.25	Call	Option on jNote	15,171.0000	16,874.0000	11.225	0	0	0
23/04/2008	JN02	2009/02/05	11.25	Put	Option on jNote	20,695.0000	18,618.0000	(10.036)	0	0	0
23/04/2008	JN05	2008/05/02			jNote	10.5540	10.7060	1.440	0.0000	0.0000	0
23/04/2008	JN05	2008/05/02	9.50	Put	Option on jNote	0.0000	0.0000	-	0	0	0
23/04/2008	JN05	2008/05/02	9.50	Call	Option on jNote	41,868.0000	47,453.0000	13.340	0	0	0
23/04/2008	JN05	2008/08/07			jNote	10.4150	10.5760	1.546	0.0000	0.0000	0
23/04/2008	JN05	2008/11/07			jNote	10.9460	11.1170	1.562	0.0000	0.0000	0
23/04/2008	JN05	2008/11/07	11.25	Put	Option on jNote	20,908.0000	17,221.0000	(17.634)	0	0	0
23/04/2008	JN05	2008/11/07	11.25	Call	Option on jNote	9,982.0000	12,473.0000	24.955	0	0	0
23/04/2008	JN10	2008/05/02			jNote	9.9500	10.0530	1.035	0.0000	0.0000	0
23/04/2008	JN10	2008/05/02	9.00	Call	Option on jNote	60,593.0000	66,581.0000	9.882	0	0	0
23/04/2008	JN10	2008/05/02	9.00	Put	Option on jNote	0.0000	0.0000	-	0	0	0
23/04/2008	JN10	2008/08/07			jNote	9.8590	9.9590	1.014	0.0000	0.0000	0
23/04/2008	JN10	2008/11/07			jNote	10.1470	10.2450	0.966	0.0000	0.0000	0
23/04/2008	JROD	2008/04/30			jRod	10.8120	10.8120	-	0.0000	0.0000	0
23/04/2008	JROD	2008/05/30			jRod	11.0950	11.0920	(0.027)	0.0000	0.0000	0
23/04/2008	JROD	2008/06/30			jRod	11.4850	11.4790	(0.052)	0.0000	0.0000	0
23/04/2008	JROD	2008/07/31			jRod	11.2980	11.2940	(0.035)	0.0000	0.0000	0

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23/04/2008	JROD	2008/08/29			jRod	11.5000	11.4960	(0.035)	0.0000	0.0000	0
23/04/2008	JROD	2008/09/30			jRod	11.7190	11.7140	(0.043)	0.0000	0.0000	0
23/04/2008	JROD	2008/10/31			jRod	11.5220	11.5190	(0.026)	0.0000	0.0000	0
23/04/2008	JROD	2008/11/28			jRod	11.6800	11.6770	(0.026)	0.0000	0.0000	0
23/04/2008	JROD	2008/12/31			jRod	11.8790	11.8750	(0.034)	0.0000	0.0000	0
23/04/2008	M153	2008/05/05			Bond Future	9.9720	10.1900	2.186	0.0000	0.0000	0
23/04/2008	M153	2008/05/05	10.00	Put	Option on Bond Future	380.0000	623.0000	63.947	0	0	0
23/04/2008	M153	2008/05/05	10.00	Call	Option on Bond Future	439.0000	224.0000	(48.975)	0	0	0
23/04/2008	M157	2008/05/05			Bond Future	9.2420	9.4120	1.839	0.0000	0.0000	0
23/04/2008	M157	2008/05/05	9.25	Call	Option on Bond Future	492.0000	121.0000	(75.407)	0	0	0
23/04/2008	M157	2008/05/05	9.25	Put	Option on Bond Future	444.0000	1,088.0000	145.045	0	0	0
23/04/2008	M186	2008/05/05			Bond Future	9.0640	9.2340	1.876	0.0000	0.0000	0
23/04/2008	M186	2008/05/05	9.00	Put	Option on Bond Future	825.0000	2,280.0000	176.364	0	0	0
23/04/2008	M186	2008/05/05	9.00	Call	Option on Bond Future	196.0000	6.0000	(96.939)	0	0	0
23/04/2008	M204	2008/05/05			Bond Future	9.1910	9.3510	1.741	0.0000	0.0000	0
23/04/2008	M204	2008/05/05	9.25	Put	Option on Bond Future	201.0000	747.0000	271.642	0	0	0
23/04/2008	M204	2008/05/05	9.25	Call	Option on Bond Future	574.0000	114.0000	(80.139)	0	0	0
23/04/2008	M209	2008/05/05			Bond Future	8.8870	9.0570	1.913	0.0000	0.0000	0
23/04/2008	M209	2008/05/05	9.00	Put	Option on Bond Future	33.0000	539.0000	1533.333	0	0	0
23/04/2008	M209	2008/05/05	9.00	Call	Option on Bond Future	918.0000	99.0000	(89.216)	0	0	0
23/04/2008	MLBI	2008/05/05			Index Future	255.0560	252.6830	(0.930)	0.0000	0.0000	0
23/04/2008	MOVI	2008/05/05			jGovi	257.2490	255.0270	(0.864)	0.0000	0.0000	0
23/04/2008	OTH1	2008/05/02			Index Future	244.2920	241.5790	(1.111)	0.0000	0.0000	0

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23/04/2008	OTH1	2008/08/07			Index Future	251.5530	248.7620	(1.110)	0.0000	0.0000	0
23/04/2008	OTH1	2008/11/06			Index Future	258.4840	255.6200	(1.108)	0.0000	0.0000	12
23/04/2008	R153	2008/05/02			Bond Future	9.9720	10.1900	2.186	0.0000	0.0000	6,532
23/04/2008	R153	2008/05/02	9.00	Put	Option on Bond Future	2,072.0000	2,529.0000	22.056	0	0	0
23/04/2008	R153	2008/05/02	9.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/04/2008	R153	2008/08/07			Bond Future	9.7990	10.0100	2.153	0.0000	0.0000	1,290
23/04/2008	R153	2008/08/07	8.25	Put	Option on Bond Future	2,986.0000	3,380.0000	13.195	0	0	0
23/04/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	2,509.0000	2,897.0000	15.464	0	0	0
23/04/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	18.0000	8.0000	(55.556)	0	0	0
23/04/2008	R153	2008/08/07	8.25	Call	Option on Bond Future	6.0000	2.0000	(66.667)	0	0	0
23/04/2008	R153	2008/11/06			Bond Future	9.6760	9.8960	2.274	0.0000	0.0000	0
23/04/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	1,976.0000	2,186.0000	10.628	0	0	0
23/04/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	1,257.0000	1,100.0000	(12.490)	0	0	0
23/04/2008	R157	2008/05/02			Bond Future	9.2420	9.4120	1.839	9.2200	9.2200	11,198
23/04/2008	R157	2008/05/02	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/04/2008	R157	2008/05/02	8.50	Put	Option on Bond Future	4,570.0000	5,586.0000	22.232	0	0	0
23/04/2008	R157	2008/05/02	8.75	Call	Option on Bond Future	7.0000	0.0000	(100.000)	0	0	0
23/04/2008	R157	2008/05/02	8.75	Put	Option on Bond Future	3,013.0000	4,022.0000	33.488	0	0	0
23/04/2008	R157	2008/08/07			Bond Future	9.1480	9.3180	1.858	0.0000	0.0000	6,457
23/04/2008	R157	2008/08/07	8.25	Call	Option on Bond Future	234.0000	139.0000	(40.598)	0	0	500
23/04/2008	R157	2008/08/07	8.25	Put	Option on Bond Future	5,658.0000	6,556.0000	15.871	0	0	0
23/04/2008	R157	2008/08/07	8.50	Put	Option on Bond Future	4,365.0000	5,185.0000	18.786	0	0	0
23/04/2008	R157	2008/08/07	9.00	Put	Option on Bond Future	2,325.0000	2,921.0000	25.634	0	0	200
23/04/2008	R157	2008/08/07	750.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/04/2008	R157	2008/08/07	9.50	Call	Option on Bond Future	3,072.0000	2,432.0000	(20.833)	0	0	0
23/04/2008	R157	2008/08/07	9.50	Put	Option on Bond Future	1,029.0000	1,382.0000	34.305	0	0	200
23/04/2008	R157	2008/08/07	750.00	Call	Option on Bond Future	121,417.0000	120,424.0000	(0.818)	0	0	0
23/04/2008	R157	2008/08/07	8.75	Call	Option on Bond Future	881.0000	605.0000	(31.328)	0	0	500
23/04/2008	R157	2008/08/07	8.75	Put	Option on Bond Future	3,247.0000	3,963.0000	22.051	0	0	0

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23/04/2008	R157	2008/08/07	9.00	Call	Option on Bond Future	1,452.0000	1,056.0000	(27.273)	0	0	0
23/04/2008	R157	2008/08/07	8.50	Call	Option on Bond Future	482.0000	310.0000	(35.685)	0	0	200
23/04/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	7,088.0000	8,036.0000	13.375	0	0	0
23/04/2008	R157	2008/08/07	9.25	Put	Option on Bond Future	1,603.0000	2,075.0000	29.445	0	0	500
23/04/2008	R157	2008/08/07	9.25	Call	Option on Bond Future	2,200.0000	1,679.0000	(23.682)	0	0	0
23/04/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	98.0000	53.0000	(45.918)	0	0	0
23/04/2008	R157	2008/11/06			Bond Future	9.0770	9.2470	1.873	0.0000	0.0000	0
23/04/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	1,047.0000	743.0000	(29.035)	0	0	0
23/04/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	2,938.0000	3,602.0000	22.600	0	0	0
23/04/2008	R186	2008/05/02			Bond Future	9.0640	9.2340	1.876	0.0000	0.0000	1,050
23/04/2008	R186	2008/05/02	8.00	Put	Option on Bond Future	11,198.0000	12,844.0000	14.699	0	0	0
23/04/2008	R186	2008/05/02	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/04/2008	R186	2008/08/07			Bond Future	8.9900	9.1600	1.891	0.0000	0.0000	2,320
23/04/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	118.0000	62.0000	(47.458)	0	0	0
23/04/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	13,365.0000	14,960.0000	11.934	0	0	0
23/04/2008	R186	2008/11/06			Bond Future	8.9300	9.1000	1.904	0.0000	0.0000	0
23/04/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	381.0000	172.0000	(54.856)	0	0	0
23/04/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	4,733.0000	6,177.0000	30.509	0	0	0
23/04/2008	R196	2008/05/02			Bond Future	11.1140	11.1980	0.756	0.0000	0.0000	0
23/04/2008	R196	2008/05/02	9.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/04/2008	R196	2008/05/02	9.00	Put	Option on Bond Future	1,618.0000	1,681.0000	3.894	0	0	0
23/04/2008	R196	2008/08/07			Bond Future	10.6650	10.7860	1.135	0.0000	0.0000	0
23/04/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	697.0000	669.0000	(4.017)	0	0	0
23/04/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	1,705.0000	1,740.0000	2.053	0	0	0
23/04/2008	R196	2008/11/06			Bond Future	10.3730	10.5240	1.456	0.0000	0.0000	0
23/04/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	1,271.0000	1,247.0000	(1.888)	0	0	0
23/04/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,752.0000	1,773.0000	1.199	0	0	0
23/04/2008	R201	2008/05/02			Bond Future	9.2770	9.4470	1.832	0.0000	0.0000	0

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23/04/2008	R201	2008/05/02	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/04/2008	R201	2008/05/02	8.50	Put	Option on Bond Future	3,813.0000	4,623.0000	21.243	0	0	0
23/04/2008	R201	2008/08/07			Bond Future	9.1640	9.3340	1.855	0.0000	0.0000	0
23/04/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	5,714.0000	6,474.0000	13.301	0	0	0
23/04/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	68.0000	36.0000	(47.059)	0	0	0
23/04/2008	R201	2008/11/06			Bond Future	9.0680	9.2380	1.875	0.0000	0.0000	0
23/04/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	887.0000	637.0000	(28.185)	0	0	0
23/04/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	2,354.0000	2,878.0000	22.260	0	0	0
23/04/2008	R203	2008/05/02			Bond Future	9.1990	9.3590	1.739	0.0000	0.0000	0
23/04/2008	R203	2008/05/02	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/04/2008	R203	2008/05/02	8.25	Put	Option on Bond Future	5,871.0000	6,816.0000	16.096	0	0	0
23/04/2008	R203	2008/08/07			Bond Future	9.0990	9.2590	1.758	0.0000	0.0000	0
23/04/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	8,399.0000	9,335.0000	11.144	0	0	0
23/04/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
23/04/2008	R203	2008/11/06			Bond Future	9.0190	9.1790	1.774	0.0000	0.0000	0
23/04/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	395.0000	238.0000	(39.747)	0	0	0
23/04/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	3,482.0000	4,251.0000	22.085	0	0	0
23/04/2008	R204	2008/05/02			Bond Future	9.1910	9.3510	1.741	0.0000	0.0000	3,779
23/04/2008	R204	2008/05/02	8.25	Put	Option on Bond Future	6,225.0000	7,231.0000	16.161	0	0	0
23/04/2008	R204	2008/05/02	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/04/2008	R204	2008/08/07			Bond Future	9.1020	9.2620	1.758	0.0000	0.0000	0
23/04/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/04/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	9,053.0000	10,053.0000	11.046	0	0	0
23/04/2008	R204	2008/11/06			Bond Future	9.0270	9.1870	1.772	0.0000	0.0000	0
23/04/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	3,712.0000	4,558.0000	22.791	0	0	0
23/04/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	341.0000	194.0000	(43.109)	0	0	0
23/04/2008	R206	2008/05/02			Bond Future	9.3030	9.4730	1.827	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
23/04/2008	R206	2008/05/02	8.25	Put	Option on Bond Future	4,479.0000	5,177.0000	15.584	0	0	0
23/04/2008	R206	2008/05/02	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/04/2008	R206	2008/08/07			Bond Future	9.1700	9.3400	1.854	0.0000	0.0000	0
23/04/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	4,880.0000	5,543.0000	13.586	0	0	0
23/04/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	31.0000	15.0000	(51.613)	0	0	0
23/04/2008	R206	2008/11/06			Bond Future	9.0510	9.2210	1.878	0.0000	0.0000	610
23/04/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	4,433.0000	5,022.0000	13.287	0	0	0
23/04/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	218.0000	145.0000	(33.486)	0	0	0
23/04/2008	R207	2008/05/02			Bond Future	9.1930	9.3530	1.740	0.0000	0.0000	0
23/04/2008	R207	2008/05/02	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/04/2008	R207	2008/05/02	8.25	Put	Option on Bond Future	6,336.0000	7,353.0000	16.051	0	0	0
23/04/2008	R207	2008/08/07			Bond Future	9.1110	9.2710	1.756	0.0000	0.0000	0
23/04/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	7,498.0000	8,511.0000	13.510	0	0	0
23/04/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
23/04/2008	R207	2008/11/06			Bond Future	9.0410	9.2010	1.770	0.0000	0.0000	0
23/04/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	257.0000	135.0000	(47.471)	0	0	0
23/04/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	3,789.0000	4,676.0000	23.410	0	0	0
23/04/2008	R209	2008/05/02			Bond Future	8.8870	9.0570	1.913	0.0000	0.0000	6,225
23/04/2008	R209	2008/05/02	7.75	Put	Option on Bond Future	10,016.0000	11,341.0000	13.229	0	0	0
23/04/2008	R209	2008/05/02	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/04/2008	R209	2008/08/07			Bond Future	8.8240	8.9940	1.927	0.0000	0.0000	2,450
23/04/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/04/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	9,501.0000	10,841.0000	14.104	0	0	0
23/04/2008	R209	2008/11/06			Bond Future	8.7730	8.9430	1.938	0.0000	0.0000	260
23/04/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	9,079.0000	10,429.0000	14.869	0	0	0
23/04/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
23/04/2008	TRT1	2008/05/02			Index Future	253.9410	251.7280	(0.871)	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
23/04/2008	TRT1 2008/08/07			Index Future	261.4890	259.2130	(0.870)	0.0000	0.0000	0
23/04/2008	TRT1 2008/11/06			Index Future	268.6930	266.3580	(0.869)	0.0000	0.0000	400
Grand Total:										171,670