



# Derivatives High/Low Report

High/Low for 15/04/2008

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
15/04/2008	\$ / R 2008/06/13			Currency Future	7.9998	8.0528	0.663	8.0400	7.9700	52,060
15/04/2008	\$ / R 2008/09/15			Currency Future	8.1853	8.2395	0.662	0.0000	0.0000	18,056
15/04/2008	\$ / R 2008/12/12			Currency Future	8.3782	8.4327	0.650	8.4000	8.4000	7,729
15/04/2008	£ / R 2008/06/13			Currency Future	15.7942	15.7345	(0.378)	0.0000	0.0000	2,459
15/04/2008	£ / R 2008/09/15			Currency Future	16.0447	15.9883	(0.352)	0.0000	0.0000	621
15/04/2008	£ / R 2008/12/12			Currency Future	16.3095	16.2575	(0.319)	16.3100	16.2400	201
15/04/2008	€ / R 2008/06/13			Currency Future	12.6385	12.6922	0.425	12.7000	12.5800	18,221
15/04/2008	€ / R 2008/09/15			Currency Future	12.8663	12.9217	0.431	0.0000	0.0000	8,513
15/04/2008	€ / R 2008/12/12			Currency Future	13.1051	13.1603	0.421	13.1500	13.1500	4,724
15/04/2008	ALBI 2008/05/02			Index Future	254.9400	254.8360	(0.041)	0.0000	0.0000	594
15/04/2008	ALBI 2008/05/02	265.00	Call	Index Future	2.0000	1.0000	(50.000)	0	0	0
15/04/2008	ALBI 2008/05/02	265.00	Put	Index Future	100,602.0000	101,641.0000	1.033	0	0	0
15/04/2008	ALBI 2008/08/07			Index Future	262.9180	262.7980	(0.046)	0.0000	0.0000	0
15/04/2008	ALBI 2008/08/07	265.00	Call	Index Future	20,303.0000	19,710.0000	(2.921)	0	0	0
15/04/2008	ALBI 2008/08/07	265.00	Put	Index Future	41,123.0000	41,730.0000	1.476	0	0	0

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15/04/2008	ALBI	2008/11/06			Index Future	270.6480	270.5220	(0.047)	0.0000	0.0000	0
15/04/2008	ALBI	2008/11/06	265.00	Call	Index Future	74,535.0000	73,548.0000	(1.324)	0	0	0
15/04/2008	ALBI	2008/11/06	265.00	Put	Index Future	18,055.0000	18,328.0000	1.512	0	0	0
15/04/2008	CRD1	2008/05/02			Index Future	110.5380	110.4860	(0.047)	0.0000	0.0000	0
15/04/2008	CRD1	2008/08/07			Index Future	113.8210	113.7670	(0.047)	0.0000	0.0000	0
15/04/2008	CRD1	2008/11/06			Index Future	116.9510	116.8970	(0.046)	0.0000	0.0000	8
15/04/2008	GOVI	2008/05/02			jGovi	257.2060	257.0940	(0.044)	0.0000	0.0000	19
15/04/2008	GOVI	2008/05/02	264.00	Call	jGovi	92.0000	64.0000	(30.435)	0	0	0
15/04/2008	GOVI	2008/05/02	264.00	Put	jGovi	68,032.0000	69,124.0000	1.605	0	0	0
15/04/2008	GOVI	2008/08/07			jGovi	264.7090	264.5940	(0.043)	0.0000	0.0000	142
15/04/2008	GOVI	2008/08/07	274.00	Call	jGovi	3,993.0000	3,805.0000	(4.708)	0	0	0
15/04/2008	GOVI	2008/08/07	274.00	Put	jGovi	96,903.0000	97,865.0000	0.993	0	0	0
15/04/2008	GOVI	2008/11/06			jGovi	272.0130	271.8950	(0.043)	0.0000	0.0000	60
15/04/2008	GOVI	2008/11/06	274.00	Put	jGovi	51,609.0000	52,186.0000	1.118	0	0	0
15/04/2008	GOVI	2008/11/06	274.00	Call	jGovi	31,739.0000	31,136.0000	(1.900)	0	0	0
15/04/2008	ILBI	2008/05/02			Index Future	317.6750	316.8060	(0.274)	0.0000	0.0000	0
15/04/2008	J153	2010/08/31			jSwap	11.3570	11.3580	0.009	0.0000	0.0000	0
15/04/2008	J157	2015/09/15			jSwap	10.2370	10.2540	0.166	0.0000	0.0000	0
15/04/2008	J186	2026/12/21			jSwap	9.6140	9.6480	0.354	0.0000	0.0000	0
15/04/2008	J201	2014/12/22			jSwap	10.3870	10.3920	0.048	0.0000	0.0000	0
15/04/2008	J203	2017/09/15			jSwap	10.0670	10.0850	0.179	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
15/04/2008	J204	2018/12/21			jSwap	10.0310	10.0520	0.209	0.0000	0.0000	0
15/04/2008	J207	2020/01/15			jSwap	9.9400	9.9660	0.262	0.0000	0.0000	0
15/04/2008	JBAR	2005/12/21			jBar	11.6250	11.6290	0.034	0.0000	0.0000	0
15/04/2008	JFRA	2008/05/02			jFra	11.6740	11.6730	(0.009)	0.0000	0.0000	0
15/04/2008	JFRA	2008/05/02	10.25	Call	Option on jFra	6,530.0000	6,414.0000	(1.776)	0	0	0
15/04/2008	JFRA	2008/05/02	10.25	Put	Option on jFra	2,807.0000	2,689.0000	(4.204)	0	0	0
15/04/2008	JFRA	2008/08/07			jFra	11.8030	11.8010	(0.017)	0.0000	0.0000	0
15/04/2008	JFRA	2008/08/07	10.25	Put	Option on jFra	9,395.0000	9,349.0000	(0.490)	0	0	0
15/04/2008	JFRA	2008/08/07	10.25	Call	Option on jFra	13,156.0000	13,105.0000	(0.388)	0	0	0
15/04/2008	JFRA	2008/11/06			jFra	11.7700	11.7620	(0.068)	0.0000	0.0000	0
15/04/2008	JFRA	2008/11/06	10.25	Put	Option on jFra	13,188.0000	13,161.0000	(0.205)	0	0	0
15/04/2008	JFRA	2008/11/06	10.25	Call	Option on jFra	16,870.0000	16,823.0000	(0.279)	0	0	0
15/04/2008	JFRA	2009/02/05			jFra	11.6790	11.6780	(0.009)	0.0000	0.0000	0
15/04/2008	JFRA	2009/02/05	10.00	Put	Option on jFra	15,995.0000	15,966.0000	(0.181)	0	0	0
15/04/2008	JFRA	2009/02/05	10.00	Call	Option on jFra	20,062.0000	20,031.0000	(0.155)	0	0	0
15/04/2008	JFRA	2009/05/07			jFra	11.4170	11.4030	(0.123)	0.0000	0.0000	0
15/04/2008	JFRA	2009/08/06			jFra	11.0800	11.0860	0.054	0.0000	0.0000	0
15/04/2008	JFRA	2009/08/06	10.00	Call	Option on jFra	24,152.0000	24,135.0000	(0.070)	0	0	0
15/04/2008	JFRA	2009/08/06	10.00	Put	Option on jFra	21,532.0000	21,501.0000	(0.144)	0	0	0
15/04/2008	JFRA	2009/11/05			jFra	10.7580	10.7470	(0.102)	0.0000	0.0000	0
15/04/2008	JN02	2008/05/02			jNote	11.3540	11.3520	(0.018)	0.0000	0.0000	0
15/04/2008	JN02	2008/05/02	10.00	Put	Option on jNote	35.0000	28.0000	(20.000)	0	0	0
15/04/2008	JN02	2008/05/02	10.00	Call	Option on jNote	25,719.0000	25,682.0000	(0.144)	0	0	0
15/04/2008	JN02	2008/08/07			jNote	11.1750	11.1740	(0.009)	0.0000	0.0000	0

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15/04/2008	JN05	2008/05/02			jNote	10.4320	10.4380	0.058	0.0000	0.0000	0
15/04/2008	JN05	2008/05/02	9.50	Put	Option on jNote	1.0000	0.0000	(100.000)	0	0	0
15/04/2008	JN05	2008/05/02	9.50	Call	Option on jNote	37,383.0000	37,614.0000	0.618	0	0	0
15/04/2008	JN05	2008/08/07			jNote	10.2970	10.3030	0.058	0.0000	0.0000	0
15/04/2008	JN10	2008/05/02			jNote	9.8770	9.9010	0.243	0.0000	0.0000	0
15/04/2008	JN10	2008/05/02	9.00	Put	Option on jNote	0.0000	0.0000	-	0	0	0
15/04/2008	JN10	2008/05/02	9.00	Call	Option on jNote	56,306.0000	57,761.0000	2.584	0	0	0
15/04/2008	JN10	2008/08/07			jNote	9.7840	9.8080	0.245	0.0000	0.0000	0
15/04/2008	JROD	2008/04/30			jRod	10.8240	10.8240	-	0.0000	0.0000	0
15/04/2008	JROD	2008/05/30			jRod	11.1090	11.1080	(0.009)	0.0000	0.0000	0
15/04/2008	JROD	2008/06/30			jRod	11.4710	11.4690	(0.017)	0.0000	0.0000	0
15/04/2008	JROD	2008/07/31			jRod	11.2700	11.2680	(0.018)	0.0000	0.0000	0
15/04/2008	OTH1	2008/05/02			Index Future	243.7890	243.7340	(0.023)	0.0000	0.0000	0
15/04/2008	OTH1	2008/08/07			Index Future	251.0280	250.9720	(0.022)	0.0000	0.0000	0
15/04/2008	OTH1	2008/11/06			Index Future	257.9330	257.8770	(0.022)	0.0000	0.0000	12
15/04/2008	R153	2008/05/02			Bond Future	9.8720	9.8920	0.203	0.0000	0.0000	10,082
15/04/2008	R153	2008/05/02	9.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/04/2008	R153	2008/05/02	9.00	Put	Option on Bond Future	1,861.0000	1,903.0000	2.257	0	0	0
15/04/2008	R153	2008/08/07			Bond Future	9.6990	9.7190	0.206	0.0000	0.0000	1,290
15/04/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	2,333.0000	2,368.0000	1.500	0	0	0
15/04/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	30.0000	28.0000	(6.667)	0	0	0
15/04/2008	R153	2008/08/07	8.25	Call	Option on Bond Future	11.0000	10.0000	(9.091)	0	0	0

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15/04/2008	R153	2008/08/07	8.25	Put	Option on Bond Future	2,802.0000	2,838.0000	1.285	0	0	0
15/04/2008	R153	2008/11/06			Bond Future	9.5760	9.5960	0.209	0.0000	0.0000	0
15/04/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	1,363.0000	1,344.0000	(1.394)	0	0	0
15/04/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	1,914.0000	1,928.0000	0.731	0	0	0
15/04/2008	R157	2008/05/02			Bond Future	9.2520	9.2620	0.108	0.0000	0.0000	10,588
15/04/2008	R157	2008/05/02	8.50	Call	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
15/04/2008	R157	2008/05/02	8.50	Put	Option on Bond Future	4,633.0000	4,692.0000	1.273	0	0	2,000
15/04/2008	R157	2008/05/02	8.75	Call	Option on Bond Future	38.0000	30.0000	(21.053)	0	0	0
15/04/2008	R157	2008/05/02	8.75	Put	Option on Bond Future	3,104.0000	3,156.0000	1.675	0	0	0
15/04/2008	R157	2008/08/07			Bond Future	9.1580	9.1680	0.109	0.0000	0.0000	2,577
15/04/2008	R157	2008/08/07	8.75	Call	Option on Bond Future	921.0000	896.0000	(2.714)	0	0	500
15/04/2008	R157	2008/08/07	8.75	Put	Option on Bond Future	3,346.0000	3,379.0000	0.986	0	0	0
15/04/2008	R157	2008/08/07	8.25	Put	Option on Bond Future	5,741.0000	5,789.0000	0.836	0	0	0
15/04/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	112.0000	107.0000	(4.464)	0	0	0
15/04/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	7,162.0000	7,215.0000	0.740	0	0	0
15/04/2008	R157	2008/08/07	9.00	Put	Option on Bond Future	2,425.0000	2,451.0000	1.072	0	0	200
15/04/2008	R157	2008/08/07	8.50	Put	Option on Bond Future	4,458.0000	4,499.0000	0.920	0	0	0
15/04/2008	R157	2008/08/07	8.25	Call	Option on Bond Future	258.0000	247.0000	(4.264)	0	0	500
15/04/2008	R157	2008/08/07	9.50	Put	Option on Bond Future	1,111.0000	1,123.0000	1.080	0	0	200
15/04/2008	R157	2008/08/07	750.00	Call	Option on Bond Future	121,358.0000	121,299.0000	(0.049)	0	0	0
15/04/2008	R157	2008/08/07	750.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/04/2008	R157	2008/08/07	9.00	Call	Option on Bond Future	1,494.0000	1,461.0000	(2.209)	0	0	0
15/04/2008	R157	2008/08/07	9.50	Call	Option on Bond Future	3,096.0000	3,049.0000	(1.518)	0	0	0
15/04/2008	R157	2008/08/07	8.50	Call	Option on Bond Future	516.0000	499.0000	(3.295)	0	0	200
15/04/2008	R157	2008/08/07	9.25	Put	Option on Bond Future	1,698.0000	1,716.0000	1.060	0	0	500
15/04/2008	R157	2008/08/07	9.25	Call	Option on Bond Future	2,236.0000	2,196.0000	(1.789)	0	0	0
15/04/2008	R157	2008/11/06			Bond Future	9.0870	9.0970	0.110	0.0000	0.0000	0
15/04/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	3,009.0000	3,042.0000	1.097	0	0	0
15/04/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	1,060.0000	1,037.0000	(2.170)	0	0	0
15/04/2008	R186	2008/05/02			Bond Future	9.1140	9.1140	-	0.0000	0.0000	1,250
15/04/2008	R186	2008/05/02	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0

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15/04/2008	R186	2008/05/02	8.00	Put	Option on Bond Future	11,686.0000	11,686.0000	-	0	0	0
15/04/2008	R186	2008/08/07			Bond Future	9.0400	9.0400	-	0.0000	0.0000	220
15/04/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	13,857.0000	13,855.0000	(0.014)	0	0	0
15/04/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	121.0000	118.0000	(2.479)	0	0	0
15/04/2008	R186	2008/11/06			Bond Future	8.9800	8.9800	-	0.0000	0.0000	0
15/04/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	325.0000	323.0000	(0.615)	0	0	0
15/04/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	5,167.0000	5,165.0000	(0.039)	0	0	0
15/04/2008	R196	2008/05/02			Bond Future	10.9960	11.0060	0.091	0.0000	0.0000	0
15/04/2008	R196	2008/05/02	9.00	Put	Option on Bond Future	1,529.0000	1,536.0000	0.458	0	0	0
15/04/2008	R196	2008/05/02	9.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/04/2008	R196	2008/08/07			Bond Future	10.5640	10.5930	0.275	0.0000	0.0000	0
15/04/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	755.0000	745.0000	(1.325)	0	0	0
15/04/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	1,711.0000	1,716.0000	0.292	0	0	0
15/04/2008	R196	2008/11/06			Bond Future	10.2600	10.3140	0.526	0.0000	0.0000	0
15/04/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,764.0000	1,769.0000	0.283	0	0	0
15/04/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	1,317.0000	1,305.0000	(0.911)	0	0	0
15/04/2008	R201	2008/05/02			Bond Future	9.2870	9.2970	0.108	0.0000	0.0000	0
15/04/2008	R201	2008/05/02	8.50	Put	Option on Bond Future	3,862.0000	3,910.0000	1.243	0	0	0
15/04/2008	R201	2008/05/02	8.50	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
15/04/2008	R201	2008/08/07			Bond Future	9.1740	9.1840	0.109	0.0000	0.0000	0
15/04/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	78.0000	74.0000	(5.128)	0	0	0
15/04/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	5,771.0000	5,814.0000	0.745	0	0	0
15/04/2008	R201	2008/11/06			Bond Future	9.0780	9.0880	0.110	0.0000	0.0000	0
15/04/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	898.0000	879.0000	(2.116)	0	0	0
15/04/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	2,412.0000	2,438.0000	1.078	0	0	0
15/04/2008	R203	2008/05/02			Bond Future	9.2190	9.2290	0.108	0.0000	0.0000	0
15/04/2008	R203	2008/05/02	8.25	Put	Option on Bond Future	5,990.0000	6,049.0000	0.985	0	0	0

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15/04/2008	R203	2008/05/02	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/04/2008	R203	2008/08/07			Bond Future	9.1190	9.1290	0.110	0.0000	0.0000	0
15/04/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	8,517.0000	8,576.0000	0.693	0	0	0
15/04/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
15/04/2008	R203	2008/11/06			Bond Future	9.0390	9.0490	0.111	0.0000	0.0000	0
15/04/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	392.0000	378.0000	(3.571)	0	0	0
15/04/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	3,595.0000	3,639.0000	1.224	0	0	0
15/04/2008	R204	2008/05/02			Bond Future	9.2110	9.2210	0.109	0.0000	0.0000	3,779
15/04/2008	R204	2008/05/02	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/04/2008	R204	2008/05/02	8.25	Put	Option on Bond Future	6,352.0000	6,415.0000	0.992	0	0	0
15/04/2008	R204	2008/08/07			Bond Future	9.1220	9.1320	0.110	0.0000	0.0000	0
15/04/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	9,179.0000	9,241.0000	0.675	0	0	0
15/04/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/04/2008	R204	2008/11/06			Bond Future	9.0470	9.0570	0.111	0.0000	0.0000	0
15/04/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	3,833.0000	3,882.0000	1.278	0	0	0
15/04/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	337.0000	324.0000	(3.858)	0	0	0
15/04/2008	R206	2008/05/02			Bond Future	9.3230	9.3230	-	0.0000	0.0000	0
15/04/2008	R206	2008/05/02	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/04/2008	R206	2008/05/02	8.25	Put	Option on Bond Future	4,561.0000	4,561.0000	-	0	0	0
15/04/2008	R206	2008/08/07			Bond Future	9.1900	9.1900	-	0.0000	0.0000	0
15/04/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	36.0000	35.0000	(2.778)	0	0	0
15/04/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	4,965.0000	4,964.0000	(0.020)	0	0	0
15/04/2008	R206	2008/11/06			Bond Future	9.0710	9.0710	-	0.0000	0.0000	610
15/04/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	222.0000	221.0000	(0.450)	0	0	0
15/04/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	4,516.0000	4,514.0000	(0.044)	0	0	0
15/04/2008	R207	2008/05/02			Bond Future	9.2130	9.2230	0.109	0.0000	0.0000	0
15/04/2008	R207	2008/05/02	8.25	Put	Option on Bond Future	6,464.0000	6,528.0000	0.990	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
15/04/2008	R207	2008/05/02	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/04/2008	R207	2008/08/07			Bond Future	9.1310	9.1410	0.110	0.0000	0.0000	0
15/04/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	7,626.0000	7,689.0000	0.826	0	0	0
15/04/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
15/04/2008	R207	2008/11/06			Bond Future	9.0610	9.0710	0.110	0.0000	0.0000	0
15/04/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	253.0000	242.0000	(4.348)	0	0	0
15/04/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	3,912.0000	3,965.0000	1.355	0	0	0
15/04/2008	R209	2008/05/02			Bond Future	8.9570	8.9570	-	0.0000	0.0000	6,225
15/04/2008	R209	2008/05/02	7.75	Put	Option on Bond Future	10,567.0000	10,567.0000	-	0	0	0
15/04/2008	R209	2008/05/02	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/04/2008	R209	2008/08/07			Bond Future	8.8940	8.8940	-	0.0000	0.0000	2,450
15/04/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	10,058.0000	10,058.0000	-	0	0	0
15/04/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/04/2008	R209	2008/11/06			Bond Future	8.8430	8.8430	-	0.0000	0.0000	260
15/04/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/04/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	9,640.0000	9,640.0000	-	0	0	0
15/04/2008	TRT1	2008/05/02			Index Future	253.8970	253.7860	(0.044)	0.0000	0.0000	0
15/04/2008	TRT1	2008/08/07			Index Future	261.4360	261.3230	(0.043)	0.0000	0.0000	0
15/04/2008	TRT1	2008/11/06			Index Future	268.6270	268.5120	(0.043)	0.0000	0.0000	400
<b>Grand Total:</b>											<b>157,250</b>