



# Derivatives High/Low Report

High/Low for 16/04/2008

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
16/04/2008	\$ / R 2008/06/13			Currency Future	8.0528	8.1936	1.748	8.7000	8.0400	55,125
16/04/2008	\$ / R 2008/09/15			Currency Future	8.2395	8.3793	1.697	0.0000	0.0000	18,056
16/04/2008	\$ / R 2008/12/12			Currency Future	8.4327	8.5717	1.648	8.5100	8.4400	7,758
16/04/2008	£ / R 2008/06/13			Currency Future	15.7345	16.1618	2.716	15.9200	15.8500	2,459
16/04/2008	£ / R 2008/09/15			Currency Future	15.9883	16.4184	2.690	16.1500	16.1500	611
16/04/2008	£ / R 2008/12/12			Currency Future	16.2575	16.6916	2.670	16.5500	16.4000	208
16/04/2008	€ / R 2008/06/13			Currency Future	12.6922	12.9959	2.393	12.8700	12.7500	17,971
16/04/2008	€ / R 2008/09/15			Currency Future	12.9217	13.2274	2.366	0.0000	0.0000	8,513
16/04/2008	€ / R 2008/12/12			Currency Future	13.1603	13.4678	2.337	13.4000	13.2200	4,833
16/04/2008	ALBI 2008/05/02			Index Future	254.8360	255.2820	0.175	0.0000	0.0000	594
16/04/2008	ALBI 2008/05/02	265.00	Call	Index Future	1.0000	1.0000	-	0	0	0
16/04/2008	ALBI 2008/05/02	265.00	Put	Index Future	101,641.0000	97,181.0000	(4.388)	0	0	0
16/04/2008	ALBI 2008/08/07			Index Future	262.7980	263.3390	0.206	0.0000	0.0000	0
16/04/2008	ALBI 2008/08/07	265.00	Call	Index Future	19,710.0000	21,759.0000	10.396	0	0	0
16/04/2008	ALBI 2008/08/07	265.00	Put	Index Future	41,730.0000	38,369.0000	(8.054)	0	0	0

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16/04/2008	ALBI	2008/11/06			Index Future	270.5220	271.1080	0.217	0.0000	0.0000	0
16/04/2008	ALBI	2008/11/06	265.00	Call	Index Future	73,548.0000	77,715.0000	5.666	0	0	0
16/04/2008	ALBI	2008/11/06	265.00	Put	Index Future	18,328.0000	16,635.0000	(9.237)	0	0	0
16/04/2008	CRD1	2008/05/02			Index Future	110.4860	110.5210	0.032	0.0000	0.0000	0
16/04/2008	CRD1	2008/08/07			Index Future	113.7670	113.8050	0.033	0.0000	0.0000	0
16/04/2008	CRD1	2008/11/06			Index Future	116.8970	116.9380	0.035	0.0000	0.0000	8
16/04/2008	GOVI	2008/05/02			jGovi	257.0940	257.4825	0.151	0.0000	0.0000	19
16/04/2008	GOVI	2008/05/02	264.00	Call	jGovi	64.0000	77.0000	20.313	0	0	0
16/04/2008	GOVI	2008/05/02	264.00	Put	jGovi	69,124.0000	65,252.0000	(5.602)	0	0	0
16/04/2008	GOVI	2008/08/07			jGovi	264.5940	264.9965	0.152	0.0000	0.0000	142
16/04/2008	GOVI	2008/08/07	274.00	Call	jGovi	3,805.0000	4,197.0000	10.302	0	0	0
16/04/2008	GOVI	2008/08/07	274.00	Put	jGovi	97,865.0000	94,232.0000	(3.712)	0	0	0
16/04/2008	GOVI	2008/11/06			jGovi	271.8950	272.3115	0.153	0.0000	0.0000	60
16/04/2008	GOVI	2008/11/06	274.00	Put	jGovi	52,186.0000	49,730.0000	(4.706)	0	0	0
16/04/2008	GOVI	2008/11/06	274.00	Call	jGovi	31,136.0000	32,845.0000	5.489	0	0	0
16/04/2008	ILBI	2008/05/02			Index Future	316.8060	316.6780	(0.040)	0.0000	0.0000	0
16/04/2008	J153	2010/08/31			jSwap	11.3580	11.3860	0.247	0.0000	0.0000	0
16/04/2008	J157	2015/09/15			jSwap	10.2540	10.2120	(0.410)	0.0000	0.0000	0
16/04/2008	J186	2026/12/21			jSwap	9.6480	9.6070	(0.425)	0.0000	0.0000	0
16/04/2008	J201	2014/12/22			jSwap	10.3920	10.3720	(0.192)	0.0000	0.0000	0
16/04/2008	J203	2017/09/15			jSwap	10.0850	10.0720	(0.129)	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
16/04/2008	J204	2018/12/21			jSwap	10.0520	10.0340	(0.179)	0.0000	0.0000	0
16/04/2008	J207	2020/01/15			jSwap	9.9660	9.9420	(0.241)	0.0000	0.0000	0
16/04/2008	JBAR	2005/12/21			jBar	11.6290	11.6580	0.249	0.0000	0.0000	0
16/04/2008	JFRA	2008/05/02			jFra	11.6730	11.7060	0.283	0.0000	0.0000	0
16/04/2008	JFRA	2008/05/02	10.25	Call	Option on jFra	6,414.0000	6,345.0000	(1.076)	0	0	0
16/04/2008	JFRA	2008/05/02	10.25	Put	Option on jFra	2,689.0000	2,539.0000	(5.578)	0	0	0
16/04/2008	JFRA	2008/08/07			jFra	11.8010	11.8440	0.364	0.0000	0.0000	0
16/04/2008	JFRA	2008/08/07	10.25	Put	Option on jFra	9,349.0000	9,254.0000	(1.016)	0	0	0
16/04/2008	JFRA	2008/08/07	10.25	Call	Option on jFra	13,105.0000	13,114.0000	0.069	0	0	0
16/04/2008	JFRA	2008/11/06			jFra	11.7620	11.8070	0.383	0.0000	0.0000	0
16/04/2008	JFRA	2008/11/06	10.25	Put	Option on jFra	13,161.0000	13,074.0000	(0.661)	0	0	0
16/04/2008	JFRA	2008/11/06	10.25	Call	Option on jFra	16,823.0000	16,845.0000	0.131	0	0	0
16/04/2008	JFRA	2009/02/05			jFra	11.6780	11.6840	0.051	0.0000	0.0000	0
16/04/2008	JFRA	2009/02/05	10.00	Put	Option on jFra	15,966.0000	15,929.0000	(0.232)	0	0	0
16/04/2008	JFRA	2009/02/05	10.00	Call	Option on jFra	20,031.0000	20,008.0000	(0.115)	0	0	0
16/04/2008	JFRA	2009/05/07			jFra	11.4030	11.4630	0.526	0.0000	0.0000	0
16/04/2008	JFRA	2009/08/06			jFra	11.0860	11.1020	0.144	0.0000	0.0000	0
16/04/2008	JFRA	2009/08/06	10.00	Call	Option on jFra	24,135.0000	24,131.0000	(0.017)	0	0	0
16/04/2008	JFRA	2009/08/06	10.00	Put	Option on jFra	21,501.0000	21,458.0000	(0.200)	0	0	0
16/04/2008	JFRA	2009/11/05			jFra	10.7470	10.8090	0.577	0.0000	0.0000	0
16/04/2008	JN02	2008/05/02			jNote	11.3520	11.3910	0.344	0.0000	0.0000	0
16/04/2008	JN02	2008/05/02	10.00	Put	Option on jNote	28.0000	18.0000	(35.714)	0	0	0
16/04/2008	JN02	2008/05/02	10.00	Call	Option on jNote	25,682.0000	26,348.0000	2.593	0	0	0
16/04/2008	JN02	2008/08/07			jNote	11.1740	11.2040	0.268	0.0000	0.0000	0

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16/04/2008	JN02	2008/11/06			jNote	0.0000	10.9700	100.000	0.0000	0.0000	0
16/04/2008	JN02	2008/11/06	11.25	Put	Option on jNote	0.0000	17,548.0000	100.000	0	0	0
16/04/2008	JN02	2008/11/06	11.25	Call	Option on jNote	0.0000	12,608.0000	100.000	0	0	0
16/04/2008	JN02	2009/02/05			jNote	0.0000	10.7200	100.000	0.0000	0.0000	0
16/04/2008	JN02	2009/02/05	11.25	Call	Option on jNote	0.0000	13,715.0000	100.000	0	0	0
16/04/2008	JN02	2009/02/05	11.25	Put	Option on jNote	0.0000	23,089.0000	100.000	0	0	0
16/04/2008	JN05	2008/05/02			jNote	10.4380	10.4270	(0.105)	0.0000	0.0000	0
16/04/2008	JN05	2008/05/02	9.50	Put	Option on jNote	0.0000	0.0000	-	0	0	0
16/04/2008	JN05	2008/05/02	9.50	Call	Option on jNote	37,614.0000	37,197.0000	(1.109)	0	0	0
16/04/2008	JN05	2008/08/07			jNote	10.3030	10.2980	(0.049)	0.0000	0.0000	0
16/04/2008	JN05	2008/11/07			jNote	0.0000	9.4940	100.000	0.0000	0.0000	0
16/04/2008	JN05	2008/11/07	11.25	Call	Option on jNote	0.0000	707.0000	100.000	0	0	0
16/04/2008	JN05	2008/11/07	11.25	Put	Option on jNote	0.0000	66,494.0000	100.000	0	0	0
16/04/2008	JN10	2008/05/02			jNote	9.9010	9.8810	(0.202)	0.0000	0.0000	0
16/04/2008	JN10	2008/05/02	9.00	Put	Option on jNote	0.0000	0.0000	-	0	0	0
16/04/2008	JN10	2008/05/02	9.00	Call	Option on jNote	57,761.0000	56,545.0000	(2.105)	0	0	0
16/04/2008	JN10	2008/08/07			jNote	9.8080	9.7860	(0.224)	0.0000	0.0000	0
16/04/2008	JN10	2008/11/07			jNote	0.0000	9.2280	100.000	0.0000	0.0000	0
16/04/2008	JROD	2008/04/30			jRod	10.8240	10.8240	-	0.0000	0.0000	0
16/04/2008	JROD	2008/05/30			jRod	11.1080	11.1150	0.063	0.0000	0.0000	0
16/04/2008	JROD	2008/06/30			jRod	11.4690	11.4880	0.166	0.0000	0.0000	0
16/04/2008	JROD	2008/07/31			jRod	11.2680	11.2800	0.106	0.0000	0.0000	0

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16/04/2008	OTH1	2008/05/02			Index Future	243.7340	244.4850	0.308	0.0000	0.0000	0
16/04/2008	OTH1	2008/08/07			Index Future	250.9720	251.7490	0.310	0.0000	0.0000	0
16/04/2008	OTH1	2008/11/06			Index Future	257.8770	258.6790	0.311	0.0000	0.0000	12
16/04/2008	R153	2008/05/02			Bond Future	9.8920	9.9220	0.303	9.9500	9.9500	6,533
16/04/2008	R153	2008/05/02	9.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/04/2008	R153	2008/05/02	9.00	Put	Option on Bond Future	1,903.0000	1,967.0000	3.363	0	0	0
16/04/2008	R153	2008/08/07			Bond Future	9.7190	9.7490	0.309	0.0000	0.0000	1,290
16/04/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	2,368.0000	2,422.0000	2.280	0	0	0
16/04/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	28.0000	24.0000	(14.286)	0	0	0
16/04/2008	R153	2008/08/07	8.25	Put	Option on Bond Future	2,838.0000	2,894.0000	1.973	0	0	0
16/04/2008	R153	2008/08/07	8.25	Call	Option on Bond Future	10.0000	8.0000	(20.000)	0	0	0
16/04/2008	R153	2008/11/06			Bond Future	9.5960	9.6260	0.313	0.0000	0.0000	0
16/04/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	1,344.0000	1,318.0000	(1.935)	0	0	0
16/04/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	1,928.0000	1,952.0000	1.245	0	0	0
16/04/2008	R157	2008/05/02			Bond Future	9.2620	9.2220	(0.432)	9.2400	9.2400	10,588
16/04/2008	R157	2008/05/02	8.50	Put	Option on Bond Future	4,692.0000	4,452.0000	(5.115)	0	0	2,000
16/04/2008	R157	2008/05/02	8.50	Call	Option on Bond Future	2.0000	3.0000	50.000	0	0	0
16/04/2008	R157	2008/05/02	8.75	Call	Option on Bond Future	30.0000	36.0000	20.000	0	0	0
16/04/2008	R157	2008/05/02	8.75	Put	Option on Bond Future	3,156.0000	2,921.0000	(7.446)	0	0	0
16/04/2008	R157	2008/08/07			Bond Future	9.1680	9.1280	(0.436)	9.2500	9.2100	5,937
16/04/2008	R157	2008/08/07	9.50	Put	Option on Bond Future	1,123.0000	1,038.0000	(7.569)	0	0	200
16/04/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	107.0000	119.0000	11.215	0	0	0
16/04/2008	R157	2008/08/07	750.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/04/2008	R157	2008/08/07	750.00	Call	Option on Bond Future	121,299.0000	121,534.0000	0.194	0	0	0
16/04/2008	R157	2008/08/07	9.50	Call	Option on Bond Future	3,049.0000	3,199.0000	4.920	0	0	0
16/04/2008	R157	2008/08/07	8.75	Call	Option on Bond Future	896.0000	963.0000	7.478	0	0	500
16/04/2008	R157	2008/08/07	8.75	Put	Option on Bond Future	3,379.0000	3,211.0000	(4.972)	0	0	0
16/04/2008	R157	2008/08/07	8.50	Call	Option on Bond Future	499.0000	542.0000	8.617	0	0	200
16/04/2008	R157	2008/08/07	8.25	Put	Option on Bond Future	5,789.0000	5,578.0000	(3.645)	0	0	0

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16/04/2008	R157	2008/08/07	8.25	Call	Option on Bond Future	247.0000	272.0000	10.121	0	0	500
16/04/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	7,215.0000	6,992.0000	(3.091)	0	0	0
16/04/2008	R157	2008/08/07	9.00	Put	Option on Bond Future	2,451.0000	2,310.0000	(5.753)	0	0	200
16/04/2008	R157	2008/08/07	8.50	Put	Option on Bond Future	4,499.0000	4,307.0000	(4.268)	0	0	0
16/04/2008	R157	2008/08/07	9.00	Call	Option on Bond Future	1,461.0000	1,554.0000	6.366	0	0	0
16/04/2008	R157	2008/08/07	9.25	Put	Option on Bond Future	1,716.0000	1,604.0000	(6.527)	0	0	500
16/04/2008	R157	2008/08/07	9.25	Call	Option on Bond Future	2,196.0000	2,318.0000	5.556	0	0	0
16/04/2008	R157	2008/11/06			Bond Future	9.0970	9.0570	(0.440)	0.0000	0.0000	0
16/04/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	1,037.0000	1,113.0000	7.329	0	0	0
16/04/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	3,042.0000	2,889.0000	(5.030)	0	0	0
16/04/2008	R186	2008/05/02			Bond Future	9.1140	9.0440	(0.768)	9.0600	9.0600	1,050
16/04/2008	R186	2008/05/02	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/04/2008	R186	2008/05/02	8.00	Put	Option on Bond Future	11,686.0000	11,002.0000	(5.853)	0	0	0
16/04/2008	R186	2008/08/07			Bond Future	9.0400	8.9700	(0.774)	9.0700	9.0300	2,320
16/04/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	13,855.0000	13,196.0000	(4.756)	0	0	0
16/04/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	118.0000	146.0000	23.729	0	0	0
16/04/2008	R186	2008/11/06			Bond Future	8.9800	8.9100	(0.780)	0.0000	0.0000	0
16/04/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	323.0000	432.0000	33.746	0	0	0
16/04/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	5,165.0000	4,587.0000	(11.191)	0	0	0
16/04/2008	R196	2008/05/02			Bond Future	11.0060	11.0310	0.227	0.0000	0.0000	0
16/04/2008	R196	2008/05/02	9.00	Put	Option on Bond Future	1,536.0000	1,555.0000	1.237	0	0	0
16/04/2008	R196	2008/05/02	9.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/04/2008	R196	2008/08/07			Bond Future	10.5930	10.6000	0.066	0.0000	0.0000	0
16/04/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	745.0000	739.0000	(0.805)	0	0	0
16/04/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	1,716.0000	1,713.0000	(0.175)	0	0	0
16/04/2008	R196	2008/11/06			Bond Future	10.3140	10.3110	(0.029)	0.0000	0.0000	0
16/04/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	1,305.0000	1,302.0000	(0.230)	0	0	0
16/04/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,769.0000	1,765.0000	(0.226)	0	0	0

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16/04/2008	R201	2008/05/02			Bond Future	9.2970	9.2570	(0.430)	0.0000	0.0000	0
16/04/2008	R201	2008/05/02	8.50	Put	Option on Bond Future	3,910.0000	3,718.0000	(4.910)	0	0	0
16/04/2008	R201	2008/05/02	8.50	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
16/04/2008	R201	2008/08/07			Bond Future	9.1840	9.1440	(0.436)	0.0000	0.0000	0
16/04/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	74.0000	83.0000	12.162	0	0	0
16/04/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	5,814.0000	5,635.0000	(3.079)	0	0	0
16/04/2008	R201	2008/11/06			Bond Future	9.0880	9.0480	(0.440)	0.0000	0.0000	0
16/04/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	879.0000	941.0000	7.053	0	0	0
16/04/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	2,438.0000	2,317.0000	(4.963)	0	0	0
16/04/2008	R203	2008/05/02			Bond Future	9.2290	9.1790	(0.542)	0.0000	0.0000	0
16/04/2008	R203	2008/05/02	8.25	Put	Option on Bond Future	6,049.0000	5,752.0000	(4.910)	0	0	0
16/04/2008	R203	2008/05/02	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/04/2008	R203	2008/08/07			Bond Future	9.1290	9.0790	(0.548)	0.0000	0.0000	0
16/04/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	1.0000	2.0000	100.000	0	0	0
16/04/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	8,576.0000	8,282.0000	(3.428)	0	0	0
16/04/2008	R203	2008/11/06			Bond Future	9.0490	8.9990	(0.553)	0.0000	0.0000	0
16/04/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	378.0000	435.0000	15.079	0	0	0
16/04/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	3,639.0000	3,405.0000	(6.430)	0	0	0
16/04/2008	R204	2008/05/02			Bond Future	9.2210	9.1610	(0.651)	0.0000	0.0000	3,779
16/04/2008	R204	2008/05/02	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/04/2008	R204	2008/05/02	8.25	Put	Option on Bond Future	6,415.0000	6,035.0000	(5.924)	0	0	0
16/04/2008	R204	2008/08/07			Bond Future	9.1320	9.0720	(0.657)	0.0000	0.0000	0
16/04/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	9,241.0000	8,864.0000	(4.080)	0	0	0
16/04/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/04/2008	R204	2008/11/06			Bond Future	9.0570	8.9970	(0.662)	0.0000	0.0000	0
16/04/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	324.0000	391.0000	20.679	0	0	0
16/04/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	3,882.0000	3,574.0000	(7.934)	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
16/04/2008	R206	2008/05/02			Bond Future	9.3230	9.2830	(0.429)	0.0000	0.0000	0
16/04/2008	R206	2008/05/02	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/04/2008	R206	2008/05/02	8.25	Put	Option on Bond Future	4,561.0000	4,396.0000	(3.618)	0	0	0
16/04/2008	R206	2008/08/07			Bond Future	9.1900	9.1500	(0.435)	0.0000	0.0000	0
16/04/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	4,964.0000	4,808.0000	(3.143)	0	0	0
16/04/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	35.0000	40.0000	14.286	0	0	0
16/04/2008	R206	2008/11/06			Bond Future	9.0710	9.0310	(0.441)	0.0000	0.0000	610
16/04/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	4,514.0000	4,377.0000	(3.035)	0	0	0
16/04/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	221.0000	239.0000	8.145	0	0	0
16/04/2008	R207	2008/05/02			Bond Future	9.2230	9.1630	(0.651)	0.0000	0.0000	0
16/04/2008	R207	2008/05/02	8.25	Put	Option on Bond Future	6,528.0000	6,144.0000	(5.882)	0	0	0
16/04/2008	R207	2008/05/02	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/04/2008	R207	2008/08/07			Bond Future	9.1410	9.0810	(0.656)	0.0000	0.0000	0
16/04/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
16/04/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	7,689.0000	7,307.0000	(4.968)	0	0	0
16/04/2008	R207	2008/11/06			Bond Future	9.0710	9.0110	(0.661)	0.0000	0.0000	0
16/04/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	242.0000	300.0000	23.967	0	0	0
16/04/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	3,965.0000	3,641.0000	(8.172)	0	0	0
16/04/2008	R209	2008/05/02			Bond Future	8.9570	8.8670	(1.005)	0.0000	0.0000	6,225
16/04/2008	R209	2008/05/02	7.75	Put	Option on Bond Future	10,567.0000	9,858.0000	(6.710)	0	0	0
16/04/2008	R209	2008/05/02	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/04/2008	R209	2008/08/07			Bond Future	8.8940	8.8040	(1.012)	0.0000	0.0000	2,450
16/04/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/04/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	10,058.0000	9,341.0000	(7.129)	0	0	0
16/04/2008	R209	2008/11/06			Bond Future	8.8430	8.7530	(1.018)	0.0000	0.0000	260
16/04/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	9,640.0000	8,918.0000	(7.490)	0	0	0
16/04/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	0.0000	1.0000	100.000	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
16/04/2008	TRT1 2008/05/02			Index Future	253.7860	254.1750	0.153	0.0000	0.0000	0
16/04/2008	TRT1 2008/08/07			Index Future	261.3230	261.7260	0.154	0.0000	0.0000	0
16/04/2008	TRT1 2008/11/06			Index Future	268.5120	268.9310	0.156	0.0000	0.0000	400
<b>Grand Total:</b>										<b>161,911</b>