



Derivatives High/Low Report

High/Low for 24/04/2008

| 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 |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 24/04/2008 | \$ / R 2008/06/13 | | | Currency Future | 7.7441 | 7.8000 | 0.722 | 7.8900 | 7.7800 | 59,290 |
| 24/04/2008 | \$ / R 2008/09/15 | | | Currency Future | 7.9219 | 7.9803 | 0.737 | 8.0100 | 8.0100 | 23,557 |
| 24/04/2008 | \$ / R 2008/12/12 | | | Currency Future | 8.1038 | 8.1638 | 0.740 | 8.2700 | 8.1800 | 8,421 |
| 24/04/2008 | £ / R 2008/06/13 | | | Currency Future | 15.2710 | 15.3232 | 0.342 | 15.3500 | 15.3300 | 5,382 |
| 24/04/2008 | £ / R 2008/09/15 | | | Currency Future | 15.5180 | 15.5729 | 0.354 | 0.0000 | 0.0000 | 611 |
| 24/04/2008 | £ / R 2008/12/12 | | | Currency Future | 15.7738 | 15.8322 | 0.370 | 16.1000 | 15.9200 | 425 |
| 24/04/2008 | € / R 2008/06/13 | | | Currency Future | 12.2624 | 12.2210 | (0.338) | 12.3000 | 12.2500 | 17,314 |
| 24/04/2008 | € / R 2008/09/15 | | | Currency Future | 12.4865 | 12.4472 | (0.315) | 0.0000 | 0.0000 | 8,513 |
| 24/04/2008 | € / R 2008/12/12 | | | Currency Future | 12.7179 | 12.6795 | (0.302) | 12.8900 | 12.8300 | 5,019 |
| 24/04/2008 | ALBI 2008/05/02 | | | Index Future | 252.6830 | 252.4740 | (0.083) | 0.0000 | 0.0000 | 594 |
| 24/04/2008 | ALBI 2008/05/02 | 265.00 | Call | Index Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 24/04/2008 | ALBI 2008/05/02 | 265.00 | Put | Index Future | 123,170.0000 | 125,260.0000 | 1.697 | 0 | 0 | 0 |
| 24/04/2008 | ALBI 2008/08/07 | | | Index Future | 260.9730 | 260.4340 | (0.207) | 0.0000 | 0.0000 | 0 |
| 24/04/2008 | ALBI 2008/08/07 | 265.00 | Put | Index Future | 52,849.0000 | 56,640.0000 | 7.173 | 0 | 0 | 0 |
| 24/04/2008 | ALBI 2008/08/07 | 265.00 | Call | Index Future | 12,579.0000 | 10,980.0000 | (12.712) | 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 |
|------------|------------------|------------|--------|------|--------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 24/04/2008 | ALBI | 2008/11/06 | | | Index Future | 268.8320 | 268.3440 | (0.182) | 0.0000 | 0.0000 | 0 |
| 24/04/2008 | ALBI | 2008/11/06 | 265.00 | Put | Index Future | 22,902.0000 | 24,518.0000 | 7.056 | 0 | 0 | 0 |
| 24/04/2008 | ALBI | 2008/11/06 | 265.00 | Call | Index Future | 61,222.0000 | 57,958.0000 | (5.331) | 0 | 0 | 0 |
| 24/04/2008 | CRD1 | 2008/05/02 | | | Index Future | 109.6640 | 109.6040 | (0.055) | 0.0000 | 0.0000 | 0 |
| 24/04/2008 | CRD1 | 2008/08/07 | | | Index Future | 112.9240 | 112.8630 | (0.054) | 0.0000 | 0.0000 | 0 |
| 24/04/2008 | CRD1 | 2008/11/06 | | | Index Future | 116.0370 | 115.9750 | (0.053) | 0.0000 | 0.0000 | 8 |
| 24/04/2008 | GOVI | 2008/05/02 | | | jGovi | 255.0270 | 254.7355 | (0.114) | 0.0000 | 0.0000 | 19 |
| 24/04/2008 | GOVI | 2008/05/02 | 264.00 | Call | jGovi | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 24/04/2008 | GOVI | 2008/05/02 | 264.00 | Put | jGovi | 89,730.0000 | 92,645.0000 | 3.249 | 0 | 0 | 0 |
| 24/04/2008 | GOVI | 2008/08/07 | | | jGovi | 262.4750 | 262.1760 | (0.114) | 0.0000 | 0.0000 | 142 |
| 24/04/2008 | GOVI | 2008/08/07 | 274.00 | Put | jGovi | 116,950.0000 | 119,741.0000 | 2.386 | 0 | 0 | 0 |
| 24/04/2008 | GOVI | 2008/08/07 | 274.00 | Call | jGovi | 1,700.0000 | 1,501.0000 | (11.706) | 0 | 0 | 0 |
| 24/04/2008 | GOVI | 2008/11/06 | | | jGovi | 269.7245 | 269.4185 | (0.113) | 0.0000 | 0.0000 | 60 |
| 24/04/2008 | GOVI | 2008/11/06 | 274.00 | Call | jGovi | 22,056.0000 | 20,939.0000 | (5.064) | 0 | 0 | 0 |
| 24/04/2008 | GOVI | 2008/11/06 | 274.00 | Put | jGovi | 64,811.0000 | 66,754.0000 | 2.998 | 0 | 0 | 0 |
| 24/04/2008 | ILBI | 2008/05/02 | | | Index Future | 313.3980 | 312.6880 | (0.227) | 0.0000 | 0.0000 | 0 |
| 24/04/2008 | J153 | 2010/08/31 | | | jSwap | 11.7090 | 11.8100 | 0.863 | 0.0000 | 0.0000 | 0 |
| 24/04/2008 | J157 | 2015/09/15 | | | jSwap | 10.4650 | 10.5910 | 1.204 | 0.0000 | 0.0000 | 0 |
| 24/04/2008 | J186 | 2026/12/21 | | | jSwap | 9.8010 | 9.9080 | 1.092 | 0.0000 | 0.0000 | 0 |
| 24/04/2008 | J201 | 2014/12/22 | | | jSwap | 10.6040 | 10.7290 | 1.179 | 0.0000 | 0.0000 | 0 |
| 24/04/2008 | J203 | 2017/09/15 | | | jSwap | 10.2600 | 10.3560 | 0.936 | 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 |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 24/04/2008 | J204 | 2018/12/21 | | | jSwap | 10.2010 | 10.2980 | 0.951 | 0.0000 | 0.0000 | 0 |
| 24/04/2008 | J207 | 2020/01/15 | | | jSwap | 10.1090 | 10.2090 | 0.989 | 0.0000 | 0.0000 | 0 |
| 24/04/2008 | JBAR | 2005/12/21 | | | jBar | 11.7250 | 11.7750 | 0.426 | 0.0000 | 0.0000 | 0 |
| 24/04/2008 | JFRA | 2008/05/02 | | | jFra | 11.8040 | 11.8690 | 0.551 | 0.0000 | 0.0000 | 0 |
| 24/04/2008 | JFRA | 2008/05/02 | 10.25 | Put | Option on jFra | 1,520.0000 | 1,319.0000 | (13.224) | 0 | 0 | 0 |
| 24/04/2008 | JFRA | 2008/05/02 | 10.25 | Call | Option on jFra | 5,535.0000 | 5,491.0000 | (0.795) | 0 | 0 | 0 |
| 24/04/2008 | JFRA | 2008/08/07 | | | jFra | 12.0850 | 12.1900 | 0.869 | 0.0000 | 0.0000 | 0 |
| 24/04/2008 | JFRA | 2008/08/07 | 10.25 | Call | Option on jFra | 13,092.0000 | 13,184.0000 | 0.703 | 0 | 0 | 0 |
| 24/04/2008 | JFRA | 2008/08/07 | 10.25 | Put | Option on jFra | 8,651.0000 | 8,490.0000 | (1.861) | 0 | 0 | 0 |
| 24/04/2008 | JFRA | 2008/11/06 | | | jFra | 12.0750 | 12.1970 | 1.010 | 0.0000 | 0.0000 | 0 |
| 24/04/2008 | JFRA | 2008/11/06 | 10.25 | Call | Option on jFra | 16,936.0000 | 17,058.0000 | 0.720 | 0 | 0 | 0 |
| 24/04/2008 | JFRA | 2008/11/06 | 10.25 | Put | Option on jFra | 12,519.0000 | 12,347.0000 | (1.374) | 0 | 0 | 0 |
| 24/04/2008 | JFRA | 2009/02/05 | | | jFra | 12.0170 | 12.1000 | 0.691 | 0.0000 | 0.0000 | 0 |
| 24/04/2008 | JFRA | 2009/02/05 | 10.00 | Put | Option on jFra | 15,340.0000 | 15,217.0000 | (0.802) | 0 | 0 | 0 |
| 24/04/2008 | JFRA | 2009/02/05 | 10.00 | Call | Option on jFra | 20,222.0000 | 20,299.0000 | 0.381 | 0 | 0 | 0 |
| 24/04/2008 | JFRA | 2009/05/07 | | | jFra | 11.8270 | 11.9380 | 0.939 | 0.0000 | 0.0000 | 0 |
| 24/04/2008 | JFRA | 2009/08/06 | | | jFra | 11.5050 | 11.6270 | 1.060 | 0.0000 | 0.0000 | 0 |
| 24/04/2008 | JFRA | 2009/08/06 | 10.00 | Put | Option on jFra | 20,814.0000 | 20,647.0000 | (0.802) | 0 | 0 | 0 |
| 24/04/2008 | JFRA | 2009/08/06 | 10.00 | Call | Option on jFra | 24,461.0000 | 24,589.0000 | 0.523 | 0 | 0 | 0 |
| 24/04/2008 | JFRA | 2009/11/05 | | | jFra | 11.2340 | 11.3610 | 1.130 | 0.0000 | 0.0000 | 0 |
| 24/04/2008 | JN02 | 2008/05/02 | | | jNote | 11.7060 | 11.8070 | 0.863 | 0.0000 | 0.0000 | 0 |
| 24/04/2008 | JN02 | 2008/05/02 | 10.00 | Put | Option on jNote | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 24/04/2008 | JN02 | 2008/05/02 | 10.00 | Call | Option on jNote | 31,747.0000 | 33,476.0000 | 5.446 | 0 | 0 | 0 |
| 24/04/2008 | JN02 | 2008/08/07 | | | jNote | 11.5770 | 11.6940 | 1.011 | 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 |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 24/04/2008 | JN02 | 2008/11/06 | | | jNote | 11.3760 | 11.4990 | 1.081 | 0.0000 | 0.0000 | 0 |
| 24/04/2008 | JN02 | 2008/11/06 | 11.25 | Call | Option on jNote | 15,771.0000 | 16,874.0000 | 6.994 | 0 | 0 | 0 |
| 24/04/2008 | JN02 | 2008/11/06 | 11.25 | Put | Option on jNote | 13,557.0000 | 12,503.0000 | (7.775) | 0 | 0 | 0 |
| 24/04/2008 | JN02 | 2009/02/05 | | | jNote | 11.1510 | 11.2780 | 1.139 | 0.0000 | 0.0000 | 0 |
| 24/04/2008 | JN02 | 2009/02/05 | 11.25 | Call | Option on jNote | 16,874.0000 | 17,929.0000 | 6.252 | 0 | 0 | 0 |
| 24/04/2008 | JN02 | 2009/02/05 | 11.25 | Put | Option on jNote | 18,618.0000 | 17,437.0000 | (6.343) | 0 | 0 | 0 |
| 24/04/2008 | JN05 | 2008/05/02 | | | jNote | 10.7060 | 10.8480 | 1.326 | 0.0000 | 0.0000 | 0 |
| 24/04/2008 | JN05 | 2008/05/02 | 9.50 | Put | Option on jNote | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 24/04/2008 | JN05 | 2008/05/02 | 9.50 | Call | Option on jNote | 47,453.0000 | 52,660.0000 | 10.973 | 0 | 0 | 0 |
| 24/04/2008 | JN05 | 2008/08/07 | | | jNote | 10.5760 | 10.7220 | 1.380 | 0.0000 | 0.0000 | 0 |
| 24/04/2008 | JN05 | 2008/11/07 | | | jNote | 11.1170 | 11.2740 | 1.412 | 0.0000 | 0.0000 | 0 |
| 24/04/2008 | JN05 | 2008/11/07 | 11.25 | Put | Option on jNote | 17,221.0000 | 14,225.0000 | (17.397) | 0 | 0 | 0 |
| 24/04/2008 | JN05 | 2008/11/07 | 11.25 | Call | Option on jNote | 12,473.0000 | 15,078.0000 | 20.885 | 0 | 0 | 0 |
| 24/04/2008 | JN10 | 2008/05/02 | | | jNote | 10.0530 | 10.1550 | 1.015 | 0.0000 | 0.0000 | 0 |
| 24/04/2008 | JN10 | 2008/05/02 | 9.00 | Call | Option on jNote | 66,581.0000 | 72,505.0000 | 8.897 | 0 | 0 | 0 |
| 24/04/2008 | JN10 | 2008/05/02 | 9.00 | Put | Option on jNote | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 24/04/2008 | JN10 | 2008/08/07 | | | jNote | 9.9590 | 10.0640 | 1.054 | 0.0000 | 0.0000 | 0 |
| 24/04/2008 | JN10 | 2008/11/07 | | | jNote | 10.2450 | 10.3580 | 1.103 | 0.0000 | 0.0000 | 0 |
| 24/04/2008 | JROD | 2008/04/30 | | | jRod | 10.8120 | 10.8110 | (0.009) | 0.0000 | 0.0000 | 0 |
| 24/04/2008 | JROD | 2008/05/30 | | | jRod | 11.0920 | 11.0840 | (0.072) | 0.0000 | 0.0000 | 0 |
| 24/04/2008 | JROD | 2008/06/30 | | | jRod | 11.4790 | 11.4820 | 0.026 | 0.0000 | 0.0000 | 0 |
| 24/04/2008 | JROD | 2008/07/31 | | | jRod | 11.2940 | 11.3240 | 0.266 | 0.0000 | 0.0000 | 0 |

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|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 24/04/2008 | JROD | 2008/08/29 | | | jRod | 11.4960 | 11.5780 | 0.713 | 0.0000 | 0.0000 | 0 |
| 24/04/2008 | JROD | 2008/09/30 | | | jRod | 11.7140 | 11.8720 | 1.349 | 0.0000 | 0.0000 | 0 |
| 24/04/2008 | JROD | 2008/10/31 | | | jRod | 11.5190 | 11.6710 | 1.320 | 0.0000 | 0.0000 | 0 |
| 24/04/2008 | JROD | 2008/11/28 | | | jRod | 11.6770 | 11.8650 | 1.610 | 0.0000 | 0.0000 | 0 |
| 24/04/2008 | JROD | 2008/12/31 | | | jRod | 11.8750 | 12.0890 | 1.802 | 0.0000 | 0.0000 | 0 |
| 24/04/2008 | M153 | 2008/05/05 | | | Bond Future | 10.1900 | 10.2200 | 0.294 | 0.0000 | 0.0000 | 0 |
| 24/04/2008 | M153 | 2008/05/05 | 10.00 | Put | Option on Bond Future | 623.0000 | 650.0000 | 4.334 | 0 | 0 | 0 |
| 24/04/2008 | M153 | 2008/05/05 | 10.00 | Call | Option on Bond Future | 224.0000 | 189.0000 | (15.625) | 0 | 0 | 0 |
| 24/04/2008 | M157 | 2008/05/05 | | | Bond Future | 9.4120 | 9.4220 | 0.106 | 0.0000 | 0.0000 | 0 |
| 24/04/2008 | M157 | 2008/05/05 | 9.25 | Call | Option on Bond Future | 121.0000 | 97.0000 | (19.835) | 0 | 0 | 0 |
| 24/04/2008 | M157 | 2008/05/05 | 9.25 | Put | Option on Bond Future | 1,088.0000 | 1,124.0000 | 3.309 | 0 | 0 | 0 |
| 24/04/2008 | M186 | 2008/05/05 | | | Bond Future | 9.2340 | 9.2540 | 0.217 | 0.0000 | 0.0000 | 0 |
| 24/04/2008 | M186 | 2008/05/05 | 9.00 | Put | Option on Bond Future | 2,280.0000 | 2,468.0000 | 8.246 | 0 | 0 | 0 |
| 24/04/2008 | M186 | 2008/05/05 | 9.00 | Call | Option on Bond Future | 6.0000 | 2.0000 | (66.667) | 0 | 0 | 0 |
| 24/04/2008 | M204 | 2008/05/05 | | | Bond Future | 9.3510 | 9.3610 | 0.107 | 0.0000 | 0.0000 | 0 |
| 24/04/2008 | M204 | 2008/05/05 | 9.25 | Put | Option on Bond Future | 747.0000 | 786.0000 | 5.221 | 0 | 0 | 0 |
| 24/04/2008 | M204 | 2008/05/05 | 9.25 | Call | Option on Bond Future | 114.0000 | 90.0000 | (21.053) | 0 | 0 | 0 |
| 24/04/2008 | M209 | 2008/05/05 | | | Bond Future | 9.0570 | 9.0770 | 0.221 | 0.0000 | 0.0000 | 0 |
| 24/04/2008 | M209 | 2008/05/05 | 9.00 | Put | Option on Bond Future | 539.0000 | 651.0000 | 20.779 | 0 | 0 | 0 |
| 24/04/2008 | M209 | 2008/05/05 | 9.00 | Call | Option on Bond Future | 99.0000 | 58.0000 | (41.414) | 0 | 0 | 0 |
| 24/04/2008 | MLBI | 2008/05/05 | | | Index Future | 252.6830 | 252.4740 | (0.083) | 0.0000 | 0.0000 | 0 |
| 24/04/2008 | MOVI | 2008/05/05 | | | jGovi | 255.0270 | 254.7360 | (0.114) | 0.0000 | 0.0000 | 0 |
| 24/04/2008 | OTH1 | 2008/05/02 | | | Index Future | 241.5790 | 241.3250 | (0.105) | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 24/04/2008 | OTH1 | 2008/08/07 | | | Index Future | 248.7620 | 248.5020 | (0.105) | 0.0000 | 0.0000 | 0 |
| 24/04/2008 | OTH1 | 2008/11/06 | | | Index Future | 255.6200 | 255.3530 | (0.104) | 0.0000 | 0.0000 | 12 |
| 24/04/2008 | R153 | 2008/05/02 | | | Bond Future | 10.1900 | 10.2200 | 0.294 | 0.0000 | 0.0000 | 6,532 |
| 24/04/2008 | R153 | 2008/05/02 | 9.00 | Put | Option on Bond Future | 2,529.0000 | 2,592.0000 | 2.491 | 0 | 0 | 0 |
| 24/04/2008 | R153 | 2008/05/02 | 9.00 | Call | Option on Bond Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 24/04/2008 | R153 | 2008/08/07 | | | Bond Future | 10.0100 | 10.0400 | 0.300 | 0.0000 | 0.0000 | 1,290 |
| 24/04/2008 | R153 | 2008/08/07 | 8.25 | Put | Option on Bond Future | 3,380.0000 | 3,436.0000 | 1.657 | 0 | 0 | 0 |
| 24/04/2008 | R153 | 2008/08/07 | 8.50 | Put | Option on Bond Future | 2,897.0000 | 2,952.0000 | 1.899 | 0 | 0 | 0 |
| 24/04/2008 | R153 | 2008/08/07 | 8.50 | Call | Option on Bond Future | 8.0000 | 7.0000 | (12.500) | 0 | 0 | 0 |
| 24/04/2008 | R153 | 2008/08/07 | 8.25 | Call | Option on Bond Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 24/04/2008 | R153 | 2008/11/06 | | | Bond Future | 9.8960 | 9.9260 | 0.303 | 0.0000 | 0.0000 | 0 |
| 24/04/2008 | R153 | 2008/11/06 | 9.25 | Put | Option on Bond Future | 2,186.0000 | 2,213.0000 | 1.235 | 0 | 0 | 0 |
| 24/04/2008 | R153 | 2008/11/06 | 9.25 | Call | Option on Bond Future | 1,100.0000 | 1,076.0000 | (2.182) | 0 | 0 | 0 |
| 24/04/2008 | R157 | 2008/05/02 | | | Bond Future | 9.4120 | 9.4220 | 0.106 | 9.3100 | 9.3100 | 10,988 |
| 24/04/2008 | R157 | 2008/05/02 | 8.50 | Call | Option on Bond Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 24/04/2008 | R157 | 2008/05/02 | 8.50 | Put | Option on Bond Future | 5,586.0000 | 5,645.0000 | 1.056 | 0 | 0 | 0 |
| 24/04/2008 | R157 | 2008/05/02 | 8.75 | Call | Option on Bond Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 24/04/2008 | R157 | 2008/05/02 | 8.75 | Put | Option on Bond Future | 4,022.0000 | 4,081.0000 | 1.467 | 0 | 0 | 0 |
| 24/04/2008 | R157 | 2008/08/07 | | | Bond Future | 9.3180 | 9.3280 | 0.107 | 0.0000 | 0.0000 | 6,457 |
| 24/04/2008 | R157 | 2008/08/07 | 8.25 | Call | Option on Bond Future | 139.0000 | 132.0000 | (5.036) | 0 | 0 | 500 |
| 24/04/2008 | R157 | 2008/08/07 | 8.25 | Put | Option on Bond Future | 6,556.0000 | 6,607.0000 | 0.778 | 0 | 0 | 0 |
| 24/04/2008 | R157 | 2008/08/07 | 8.50 | Put | Option on Bond Future | 5,185.0000 | 5,230.0000 | 0.868 | 0 | 0 | 0 |
| 24/04/2008 | R157 | 2008/08/07 | 9.00 | Put | Option on Bond Future | 2,921.0000 | 2,951.0000 | 1.027 | 0 | 0 | 200 |
| 24/04/2008 | R157 | 2008/08/07 | 750.00 | Put | Option on Bond Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 24/04/2008 | R157 | 2008/08/07 | 9.50 | Call | Option on Bond Future | 2,432.0000 | 2,389.0000 | (1.768) | 0 | 0 | 0 |
| 24/04/2008 | R157 | 2008/08/07 | 9.50 | Put | Option on Bond Future | 1,382.0000 | 1,397.0000 | 1.085 | 0 | 0 | 200 |
| 24/04/2008 | R157 | 2008/08/07 | 750.00 | Call | Option on Bond Future | 120,424.0000 | 120,366.0000 | (0.048) | 0 | 0 | 0 |
| 24/04/2008 | R157 | 2008/08/07 | 8.75 | Call | Option on Bond Future | 605.0000 | 585.0000 | (3.306) | 0 | 0 | 500 |
| 24/04/2008 | R157 | 2008/08/07 | 8.75 | Put | Option on Bond Future | 3,963.0000 | 4,001.0000 | 0.959 | 0 | 0 | 0 |

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| 24/04/2008 | R157 | 2008/08/07 | 9.00 | Call | Option on Bond Future | 1,056.0000 | 1,028.0000 | (2.652) | 0 | 0 | 0 |
| 24/04/2008 | R157 | 2008/08/07 | 8.50 | Call | Option on Bond Future | 310.0000 | 297.0000 | (4.194) | 0 | 0 | 200 |
| 24/04/2008 | R157 | 2008/08/07 | 8.00 | Put | Option on Bond Future | 8,036.0000 | 8,091.0000 | 0.684 | 0 | 0 | 0 |
| 24/04/2008 | R157 | 2008/08/07 | 9.25 | Put | Option on Bond Future | 2,075.0000 | 2,097.0000 | 1.060 | 0 | 0 | 500 |
| 24/04/2008 | R157 | 2008/08/07 | 9.25 | Call | Option on Bond Future | 1,679.0000 | 1,643.0000 | (2.144) | 0 | 0 | 0 |
| 24/04/2008 | R157 | 2008/08/07 | 8.00 | Call | Option on Bond Future | 53.0000 | 50.0000 | (5.660) | 0 | 0 | 0 |
| 24/04/2008 | R157 | 2008/11/06 | | | Bond Future | 9.2470 | 9.2570 | 0.108 | 0.0000 | 0.0000 | 0 |
| 24/04/2008 | R157 | 2008/11/06 | 8.75 | Call | Option on Bond Future | 743.0000 | 724.0000 | (2.557) | 0 | 0 | 0 |
| 24/04/2008 | R157 | 2008/11/06 | 8.75 | Put | Option on Bond Future | 3,602.0000 | 3,640.0000 | 1.055 | 0 | 0 | 0 |
| 24/04/2008 | R186 | 2008/05/02 | | | Bond Future | 9.2340 | 9.2540 | 0.217 | 0.0000 | 0.0000 | 1,050 |
| 24/04/2008 | R186 | 2008/05/02 | 8.00 | Put | Option on Bond Future | 12,844.0000 | 13,035.0000 | 1.487 | 0 | 0 | 0 |
| 24/04/2008 | R186 | 2008/05/02 | 8.00 | Call | Option on Bond Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 24/04/2008 | R186 | 2008/08/07 | | | Bond Future | 9.1600 | 9.1800 | 0.218 | 9.3400 | 9.3400 | 2,410 |
| 24/04/2008 | R186 | 2008/08/07 | 7.75 | Call | Option on Bond Future | 62.0000 | 56.0000 | (9.677) | 0 | 0 | 0 |
| 24/04/2008 | R186 | 2008/08/07 | 7.75 | Put | Option on Bond Future | 14,960.0000 | 15,146.0000 | 1.243 | 0 | 0 | 0 |
| 24/04/2008 | R186 | 2008/11/06 | | | Bond Future | 9.1000 | 9.1200 | 0.220 | 0.0000 | 0.0000 | 0 |
| 24/04/2008 | R186 | 2008/11/06 | 8.50 | Call | Option on Bond Future | 172.0000 | 154.0000 | (10.465) | 0 | 0 | 0 |
| 24/04/2008 | R186 | 2008/11/06 | 8.50 | Put | Option on Bond Future | 6,177.0000 | 6,352.0000 | 2.833 | 0 | 0 | 0 |
| 24/04/2008 | R196 | 2008/05/02 | | | Bond Future | 11.1980 | 11.2700 | 0.643 | 0.0000 | 0.0000 | 0 |
| 24/04/2008 | R196 | 2008/05/02 | 9.00 | Call | Option on Bond Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 24/04/2008 | R196 | 2008/05/02 | 9.00 | Put | Option on Bond Future | 1,681.0000 | 1,736.0000 | 3.272 | 0 | 0 | 0 |
| 24/04/2008 | R196 | 2008/08/07 | | | Bond Future | 10.7860 | 10.8600 | 0.686 | 0.0000 | 0.0000 | 0 |
| 24/04/2008 | R196 | 2008/08/07 | 8.75 | Call | Option on Bond Future | 669.0000 | 650.0000 | (2.840) | 0 | 0 | 0 |
| 24/04/2008 | R196 | 2008/08/07 | 8.75 | Put | Option on Bond Future | 1,740.0000 | 1,760.0000 | 1.149 | 0 | 0 | 0 |
| 24/04/2008 | R196 | 2008/11/06 | | | Bond Future | 10.5240 | 10.5950 | 0.675 | 0.0000 | 0.0000 | 0 |
| 24/04/2008 | R196 | 2008/11/06 | 8.75 | Call | Option on Bond Future | 1,247.0000 | 1,234.0000 | (1.043) | 0 | 0 | 0 |
| 24/04/2008 | R196 | 2008/11/06 | 8.75 | Put | Option on Bond Future | 1,773.0000 | 1,781.0000 | 0.451 | 0 | 0 | 0 |
| 24/04/2008 | R201 | 2008/05/02 | | | Bond Future | 9.4470 | 9.4570 | 0.106 | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 24/04/2008 | R201 | 2008/05/02 | 8.50 | Call | Option on Bond Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 24/04/2008 | R201 | 2008/05/02 | 8.50 | Put | Option on Bond Future | 4,623.0000 | 4,670.0000 | 1.017 | 0 | 0 | 0 |
| 24/04/2008 | R201 | 2008/08/07 | | | Bond Future | 9.3340 | 9.3440 | 0.107 | 0.0000 | 0.0000 | 0 |
| 24/04/2008 | R201 | 2008/08/07 | 8.00 | Put | Option on Bond Future | 6,474.0000 | 6,518.0000 | 0.680 | 0 | 0 | 0 |
| 24/04/2008 | R201 | 2008/08/07 | 8.00 | Call | Option on Bond Future | 36.0000 | 34.0000 | (5.556) | 0 | 0 | 0 |
| 24/04/2008 | R201 | 2008/11/06 | | | Bond Future | 9.2380 | 9.2480 | 0.108 | 0.0000 | 0.0000 | 0 |
| 24/04/2008 | R201 | 2008/11/06 | 8.75 | Call | Option on Bond Future | 637.0000 | 621.0000 | (2.512) | 0 | 0 | 0 |
| 24/04/2008 | R201 | 2008/11/06 | 8.75 | Put | Option on Bond Future | 2,878.0000 | 2,908.0000 | 1.042 | 0 | 0 | 0 |
| 24/04/2008 | R203 | 2008/05/02 | | | Bond Future | 9.3590 | 9.3690 | 0.107 | 0.0000 | 0.0000 | 0 |
| 24/04/2008 | R203 | 2008/05/02 | 8.25 | Call | Option on Bond Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 24/04/2008 | R203 | 2008/05/02 | 8.25 | Put | Option on Bond Future | 6,816.0000 | 6,875.0000 | 0.866 | 0 | 0 | 0 |
| 24/04/2008 | R203 | 2008/08/07 | | | Bond Future | 9.2590 | 9.2690 | 0.108 | 0.0000 | 0.0000 | 0 |
| 24/04/2008 | R203 | 2008/08/07 | 7.75 | Put | Option on Bond Future | 9,335.0000 | 9,393.0000 | 0.621 | 0 | 0 | 0 |
| 24/04/2008 | R203 | 2008/08/07 | 7.75 | Call | Option on Bond Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 24/04/2008 | R203 | 2008/11/06 | | | Bond Future | 9.1790 | 9.1890 | 0.109 | 0.0000 | 0.0000 | 0 |
| 24/04/2008 | R203 | 2008/11/06 | 8.50 | Call | Option on Bond Future | 238.0000 | 228.0000 | (4.202) | 0 | 0 | 0 |
| 24/04/2008 | R203 | 2008/11/06 | 8.50 | Put | Option on Bond Future | 4,251.0000 | 4,299.0000 | 1.129 | 0 | 0 | 0 |
| 24/04/2008 | R204 | 2008/05/02 | | | Bond Future | 9.3510 | 9.3610 | 0.107 | 0.0000 | 0.0000 | 3,779 |
| 24/04/2008 | R204 | 2008/05/02 | 8.25 | Put | Option on Bond Future | 7,231.0000 | 7,293.0000 | 0.857 | 0 | 0 | 0 |
| 24/04/2008 | R204 | 2008/05/02 | 8.25 | Call | Option on Bond Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 24/04/2008 | R204 | 2008/08/07 | | | Bond Future | 9.2620 | 9.2720 | 0.108 | 0.0000 | 0.0000 | 0 |
| 24/04/2008 | R204 | 2008/08/07 | 7.75 | Call | Option on Bond Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 24/04/2008 | R204 | 2008/08/07 | 7.75 | Put | Option on Bond Future | 10,053.0000 | 10,115.0000 | 0.617 | 0 | 0 | 0 |
| 24/04/2008 | R204 | 2008/11/06 | | | Bond Future | 9.1870 | 9.1970 | 0.109 | 0.0000 | 0.0000 | 0 |
| 24/04/2008 | R204 | 2008/11/06 | 8.50 | Put | Option on Bond Future | 4,558.0000 | 4,611.0000 | 1.163 | 0 | 0 | 0 |
| 24/04/2008 | R204 | 2008/11/06 | 8.50 | Call | Option on Bond Future | 194.0000 | 185.0000 | (4.639) | 0 | 0 | 0 |
| 24/04/2008 | R206 | 2008/05/02 | | | Bond Future | 9.4730 | 9.4830 | 0.106 | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 24/04/2008 | R206 | 2008/05/02 | 8.25 | Put | Option on Bond Future | 5,177.0000 | 5,218.0000 | 0.792 | 0 | 0 | 0 |
| 24/04/2008 | R206 | 2008/05/02 | 8.25 | Call | Option on Bond Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 24/04/2008 | R206 | 2008/08/07 | | | Bond Future | 9.3400 | 9.3500 | 0.107 | 0.0000 | 0.0000 | 0 |
| 24/04/2008 | R206 | 2008/08/07 | 8.00 | Put | Option on Bond Future | 5,543.0000 | 5,582.0000 | 0.704 | 0 | 0 | 0 |
| 24/04/2008 | R206 | 2008/08/07 | 8.00 | Call | Option on Bond Future | 15.0000 | 14.0000 | (6.667) | 0 | 0 | 0 |
| 24/04/2008 | R206 | 2008/11/06 | | | Bond Future | 9.2210 | 9.2310 | 0.108 | 0.0000 | 0.0000 | 610 |
| 24/04/2008 | R206 | 2008/11/06 | 8.00 | Put | Option on Bond Future | 5,022.0000 | 5,055.0000 | 0.657 | 0 | 0 | 0 |
| 24/04/2008 | R206 | 2008/11/06 | 8.00 | Call | Option on Bond Future | 145.0000 | 140.0000 | (3.448) | 0 | 0 | 0 |
| 24/04/2008 | R207 | 2008/05/02 | | | Bond Future | 9.3530 | 9.3630 | 0.107 | 0.0000 | 0.0000 | 0 |
| 24/04/2008 | R207 | 2008/05/02 | 8.25 | Call | Option on Bond Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 24/04/2008 | R207 | 2008/05/02 | 8.25 | Put | Option on Bond Future | 7,353.0000 | 7,416.0000 | 0.857 | 0 | 0 | 0 |
| 24/04/2008 | R207 | 2008/08/07 | | | Bond Future | 9.2710 | 9.2810 | 0.108 | 0.0000 | 0.0000 | 0 |
| 24/04/2008 | R207 | 2008/08/07 | 8.00 | Put | Option on Bond Future | 8,511.0000 | 8,574.0000 | 0.740 | 0 | 0 | 0 |
| 24/04/2008 | R207 | 2008/08/07 | 8.00 | Call | Option on Bond Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 24/04/2008 | R207 | 2008/11/06 | | | Bond Future | 9.2010 | 9.2110 | 0.109 | 0.0000 | 0.0000 | 0 |
| 24/04/2008 | R207 | 2008/11/06 | 8.50 | Call | Option on Bond Future | 135.0000 | 128.0000 | (5.185) | 0 | 0 | 0 |
| 24/04/2008 | R207 | 2008/11/06 | 8.50 | Put | Option on Bond Future | 4,676.0000 | 4,732.0000 | 1.198 | 0 | 0 | 0 |
| 24/04/2008 | R209 | 2008/05/02 | | | Bond Future | 9.0570 | 9.0770 | 0.221 | 0.0000 | 0.0000 | 6,225 |
| 24/04/2008 | R209 | 2008/05/02 | 7.75 | Put | Option on Bond Future | 11,341.0000 | 11,494.0000 | 1.349 | 0 | 0 | 0 |
| 24/04/2008 | R209 | 2008/05/02 | 7.75 | Call | Option on Bond Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 24/04/2008 | R209 | 2008/08/07 | | | Bond Future | 8.9940 | 9.0140 | 0.222 | 0.0000 | 0.0000 | 2,450 |
| 24/04/2008 | R209 | 2008/08/07 | 7.75 | Call | Option on Bond Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 24/04/2008 | R209 | 2008/08/07 | 7.75 | Put | Option on Bond Future | 10,841.0000 | 10,996.0000 | 1.430 | 0 | 0 | 0 |
| 24/04/2008 | R209 | 2008/11/06 | | | Bond Future | 8.9430 | 8.9630 | 0.224 | 0.0000 | 0.0000 | 260 |
| 24/04/2008 | R209 | 2008/11/06 | 7.75 | Put | Option on Bond Future | 10,429.0000 | 10,585.0000 | 1.496 | 0 | 0 | 0 |
| 24/04/2008 | R209 | 2008/11/06 | 7.75 | Call | Option on Bond Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 24/04/2008 | TRT1 | 2008/05/02 | | | Index Future | 251.7280 | 251.4410 | (0.114) | 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 |
|---------------------|------------------|--------|-----|--------------|----------------------|-------------------|-------------------|--------------|-------------|----------------|
| 24/04/2008 | TRT1 2008/08/07 | | | Index Future | 259.2130 | 258.9180 | (0.114) | 0.0000 | 0.0000 | 0 |
| 24/04/2008 | TRT1 2008/11/06 | | | Index Future | 266.3580 | 266.0570 | (0.113) | 0.0000 | 0.0000 | 400 |
| Grand Total: | | | | | | | | | | 173,918 |