



Derivatives High/Low Report

High/Low for 25/04/2008

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
25/04/2008	\$ / R 2008/06/13			Currency Future	7.8000	7.7131	(1.114)	7.7900	7.6800	65,058
25/04/2008	\$ / R 2008/09/15			Currency Future	7.9803	7.8953	(1.065)	7.9300	7.9300	23,562
25/04/2008	\$ / R 2008/12/12			Currency Future	8.1638	8.0763	(1.072)	8.1000	8.1000	8,424
25/04/2008	£ / R 2008/06/13			Currency Future	15.3232	15.2854	(0.247)	15.3300	15.2500	6,299
25/04/2008	£ / R 2008/09/15			Currency Future	15.5729	15.5447	(0.181)	0.0000	0.0000	611
25/04/2008	£ / R 2008/12/12			Currency Future	15.8322	15.8033	(0.183)	15.8500	15.8100	435
25/04/2008	€ / R 2008/06/13			Currency Future	12.2210	12.0494	(1.404)	12.1300	12.0300	17,361
25/04/2008	€ / R 2008/09/15			Currency Future	12.4472	12.2800	(1.343)	12.2100	12.2100	8,477
25/04/2008	€ / R 2008/12/12			Currency Future	12.6795	12.5098	(1.338)	12.4100	12.4100	5,009
25/04/2008	ALBI 2008/05/02			Index Future	252.4740	252.6390	0.065	0.0000	0.0000	594
25/04/2008	ALBI 2008/05/02	265.00	Call	Index Future	0.0000	0.0000	-	0	0	0
25/04/2008	ALBI 2008/05/02	265.00	Put	Index Future	125,260.0000	123,610.0000	(1.317)	0	0	0
25/04/2008	ALBI 2008/08/07			Index Future	260.4340	260.1330	(0.116)	0.0000	0.0000	0
25/04/2008	ALBI 2008/08/07	265.00	Put	Index Future	56,640.0000	58,775.0000	3.769	0	0	0
25/04/2008	ALBI 2008/08/07	265.00	Call	Index Future	10,980.0000	10,105.0000	(7.969)	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
25/04/2008	ALBI	2008/11/06			Index Future	268.3440	268.0940	(0.093)	0.0000	0.0000	0
25/04/2008	ALBI	2008/11/06	265.00	Put	Index Future	24,518.0000	25,333.0000	3.324	0	0	0
25/04/2008	ALBI	2008/11/06	265.00	Call	Index Future	57,958.0000	56,273.0000	(2.907)	0	0	0
25/04/2008	CRD1	2008/05/02			Index Future	109.6040	109.5810	(0.021)	0.0000	0.0000	0
25/04/2008	CRD1	2008/08/07			Index Future	112.8630	113.0030	0.124	0.0000	0.0000	0
25/04/2008	CRD1	2008/11/06			Index Future	115.9750	116.3520	0.325	0.0000	0.0000	8
25/04/2008	GOVI	2008/05/02			jGovi	254.7355	254.8920	0.061	0.0000	0.0000	19
25/04/2008	GOVI	2008/05/02	264.00	Call	jGovi	0.0000	0.0000	-	0	0	0
25/04/2008	GOVI	2008/05/02	264.00	Put	jGovi	92,645.0000	91,080.0000	(1.689)	0	0	0
25/04/2008	GOVI	2008/08/07			jGovi	262.1760	262.6350	0.175	0.0000	0.0000	142
25/04/2008	GOVI	2008/08/07	274.00	Put	jGovi	119,741.0000	115,365.0000	(3.655)	0	0	0
25/04/2008	GOVI	2008/08/07	274.00	Call	jGovi	1,501.0000	1,715.0000	14.257	0	0	0
25/04/2008	GOVI	2008/11/06			jGovi	269.4185	270.3405	0.342	0.0000	0.0000	60
25/04/2008	GOVI	2008/11/06	274.00	Call	jGovi	20,939.0000	24,037.0000	14.795	0	0	0
25/04/2008	GOVI	2008/11/06	274.00	Put	jGovi	66,754.0000	60,632.0000	(9.171)	0	0	0
25/04/2008	ILBI	2008/05/02			Index Future	312.6880	312.5550	(0.043)	0.0000	0.0000	0
25/04/2008	J153	2010/08/31			jSwap	11.8100	11.8500	0.339	0.0000	0.0000	0
25/04/2008	J157	2015/09/15			jSwap	10.5910	10.5770	(0.132)	0.0000	0.0000	0
25/04/2008	J186	2026/12/21			jSwap	9.9080	9.9000	(0.081)	0.0000	0.0000	0
25/04/2008	J201	2014/12/22			jSwap	10.7290	10.7090	(0.186)	0.0000	0.0000	0
25/04/2008	J203	2017/09/15			jSwap	10.3560	10.3480	(0.077)	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
25/04/2008	J204	2018/12/21			jSwap	10.2980	10.2870	(0.107)	0.0000	0.0000	0
25/04/2008	J207	2020/01/15			jSwap	10.2090	10.1970	(0.118)	0.0000	0.0000	0
25/04/2008	JBAR	2005/12/21			jBar	11.7750	11.8130	0.323	0.0000	0.0000	0
25/04/2008	JFRA	2008/05/02			jFra	11.8690	11.9180	0.413	0.0000	0.0000	0
25/04/2008	JFRA	2008/05/02	10.25	Put	Option on jFra	1,319.0000	1,125.0000	(14.708)	0	0	0
25/04/2008	JFRA	2008/05/02	10.25	Call	Option on jFra	5,491.0000	5,421.0000	(1.275)	0	0	0
25/04/2008	JFRA	2008/08/07			jFra	12.1900	12.2860	0.788	0.0000	0.0000	0
25/04/2008	JFRA	2008/08/07	10.25	Call	Option on jFra	13,184.0000	13,265.0000	0.614	0	0	0
25/04/2008	JFRA	2008/08/07	10.25	Put	Option on jFra	8,490.0000	8,340.0000	(1.767)	0	0	0
25/04/2008	JFRA	2008/11/06			jFra	12.1970	12.3060	0.894	0.0000	0.0000	0
25/04/2008	JFRA	2008/11/06	10.25	Call	Option on jFra	17,058.0000	17,164.0000	0.621	0	0	0
25/04/2008	JFRA	2008/11/06	10.25	Put	Option on jFra	12,347.0000	12,191.0000	(1.263)	0	0	0
25/04/2008	JFRA	2009/02/05			jFra	12.1000	12.1970	0.802	0.0000	0.0000	0
25/04/2008	JFRA	2009/02/05	10.00	Put	Option on jFra	15,217.0000	15,078.0000	(0.913)	0	0	0
25/04/2008	JFRA	2009/02/05	10.00	Call	Option on jFra	20,299.0000	20,394.0000	0.468	0	0	0
25/04/2008	JFRA	2009/05/07			jFra	11.9380	11.9930	0.461	0.0000	0.0000	0
25/04/2008	JFRA	2009/08/06			jFra	11.6270	11.6990	0.619	0.0000	0.0000	0
25/04/2008	JFRA	2009/08/06	10.00	Put	Option on jFra	20,647.0000	20,539.0000	(0.523)	0	0	0
25/04/2008	JFRA	2009/08/06	10.00	Call	Option on jFra	24,589.0000	24,655.0000	0.268	0	0	0
25/04/2008	JFRA	2009/11/05			jFra	11.3610	11.3910	0.264	0.0000	0.0000	0
25/04/2008	JN02	2008/05/02			jNote	11.8070	11.8740	0.567	0.0000	0.0000	0
25/04/2008	JN02	2008/05/02	10.00	Put	Option on jNote	0.0000	0.0000	-	0	0	0
25/04/2008	JN02	2008/05/02	10.00	Call	Option on jNote	33,476.0000	34,616.0000	3.405	0	0	0
25/04/2008	JN02	2008/08/07			jNote	11.6940	11.7390	0.385	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
25/04/2008	JN02	2008/11/06			jNote	11.4990	11.5130	0.122	0.0000	0.0000	0
25/04/2008	JN02	2008/11/06	11.25	Call	Option on jNote	16,874.0000	16,968.0000	0.557	0	0	0
25/04/2008	JN02	2008/11/06	11.25	Put	Option on jNote	12,503.0000	12,355.0000	(1.184)	0	0	0
25/04/2008	JN02	2009/02/05			jNote	11.2780	11.2560	(0.195)	0.0000	0.0000	0
25/04/2008	JN02	2009/02/05	11.25	Call	Option on jNote	17,929.0000	17,708.0000	(1.233)	0	0	0
25/04/2008	JN02	2009/02/05	11.25	Put	Option on jNote	17,437.0000	17,602.0000	0.946	0	0	0
25/04/2008	JN05	2008/05/02			jNote	10.8480	10.8310	(0.157)	0.0000	0.0000	0
25/04/2008	JN05	2008/05/02	9.50	Put	Option on jNote	0.0000	0.0000	-	0	0	0
25/04/2008	JN05	2008/05/02	9.50	Call	Option on jNote	52,660.0000	52,009.0000	(1.236)	0	0	0
25/04/2008	JN05	2008/08/07			jNote	10.7220	10.7010	(0.196)	0.0000	0.0000	0
25/04/2008	JN05	2008/11/07			jNote	11.2740	11.2440	(0.266)	0.0000	0.0000	0
25/04/2008	JN05	2008/11/07	11.25	Put	Option on jNote	14,225.0000	14,724.0000	3.508	0	0	0
25/04/2008	JN05	2008/11/07	11.25	Call	Option on jNote	15,078.0000	14,512.0000	(3.754)	0	0	0
25/04/2008	JN10	2008/05/02			jNote	10.1550	10.1450	(0.098)	0.0000	0.0000	0
25/04/2008	JN10	2008/05/02	9.00	Call	Option on jNote	72,505.0000	71,911.0000	(0.819)	0	0	0
25/04/2008	JN10	2008/05/02	9.00	Put	Option on jNote	0.0000	0.0000	-	0	0	0
25/04/2008	JN10	2008/08/07			jNote	10.0640	10.0510	(0.129)	0.0000	0.0000	0
25/04/2008	JN10	2008/11/07			jNote	10.3580	10.3390	(0.183)	0.0000	0.0000	0
25/04/2008	JROD	2008/04/30			jRod	10.8110	10.8110	-	0.0000	0.0000	0
25/04/2008	JROD	2008/05/30			jRod	11.0840	11.0900	0.054	0.0000	0.0000	0
25/04/2008	JROD	2008/06/30			jRod	11.4820	11.5010	0.165	0.0000	0.0000	0
25/04/2008	JROD	2008/07/31			jRod	11.3240	11.3390	0.132	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
25/04/2008	JROD	2008/08/29			jRod	11.5780	11.5920	0.121	0.0000	0.0000	0
25/04/2008	JROD	2008/09/30			jRod	11.8720	11.8800	0.067	0.0000	0.0000	0
25/04/2008	JROD	2008/10/31			jRod	11.6710	11.6710	-	0.0000	0.0000	0
25/04/2008	JROD	2008/11/28			jRod	11.8650	11.8630	(0.017)	0.0000	0.0000	0
25/04/2008	JROD	2008/12/31			jRod	12.0890	12.0870	(0.017)	0.0000	0.0000	0
25/04/2008	M153	2008/05/05			Bond Future	10.2200	10.2400	0.196	0.0000	0.0000	0
25/04/2008	M153	2008/05/05	10.00	Put	Option on Bond Future	650.0000	664.0000	2.154	0	0	0
25/04/2008	M153	2008/05/05	10.00	Call	Option on Bond Future	189.0000	161.0000	(14.815)	0	0	0
25/04/2008	M157	2008/05/05			Bond Future	9.4220	9.4190	(0.032)	0.0000	0.0000	0
25/04/2008	M157	2008/05/05	9.25	Call	Option on Bond Future	97.0000	88.0000	(9.278)	0	0	0
25/04/2008	M157	2008/05/05	9.25	Put	Option on Bond Future	1,124.0000	1,097.0000	(2.402)	0	0	0
25/04/2008	M186	2008/05/05			Bond Future	9.2540	9.2590	0.054	0.0000	0.0000	0
25/04/2008	M186	2008/05/05	9.00	Put	Option on Bond Future	2,468.0000	2,515.0000	1.904	0	0	0
25/04/2008	M186	2008/05/05	9.00	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
25/04/2008	M204	2008/05/05			Bond Future	9.3610	9.3580	(0.032)	0.0000	0.0000	0
25/04/2008	M204	2008/05/05	9.25	Put	Option on Bond Future	786.0000	760.0000	(3.308)	0	0	0
25/04/2008	M204	2008/05/05	9.25	Call	Option on Bond Future	90.0000	83.0000	(7.778)	0	0	0
25/04/2008	M209	2008/05/05			Bond Future	9.0770	9.0890	0.132	0.0000	0.0000	0
25/04/2008	M209	2008/05/05	9.00	Put	Option on Bond Future	651.0000	722.0000	10.906	0	0	0
25/04/2008	M209	2008/05/05	9.00	Call	Option on Bond Future	58.0000	38.0000	(34.483)	0	0	0
25/04/2008	MLBI	2008/05/05			Index Future	252.4740	252.6390	0.065	0.0000	0.0000	0
25/04/2008	MOVI	2008/05/05			jGovi	254.7360	254.8920	0.061	0.0000	0.0000	0
25/04/2008	OTH1	2008/05/02			Index Future	241.3250	241.5110	0.077	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
25/04/2008	OTH1	2008/08/07			Index Future	248.5020	249.0520	0.221	0.0000	0.0000	0
25/04/2008	OTH1	2008/11/06			Index Future	255.3530	256.4330	0.423	0.0000	0.0000	12
25/04/2008	R153	2008/05/02			Bond Future	10.2200	10.2400	0.196	0.0000	0.0000	6,532
25/04/2008	R153	2008/05/02	9.00	Put	Option on Bond Future	2,592.0000	2,634.0000	1.620	0	0	0
25/04/2008	R153	2008/05/02	9.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/04/2008	R153	2008/08/07			Bond Future	10.0400	10.0400	-	0.0000	0.0000	1,290
25/04/2008	R153	2008/08/07	8.25	Put	Option on Bond Future	3,436.0000	3,436.0000	-	0	0	0
25/04/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	2,952.0000	2,952.0000	-	0	0	0
25/04/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	7.0000	6.0000	(14.286)	0	0	0
25/04/2008	R153	2008/08/07	8.25	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
25/04/2008	R153	2008/11/06			Bond Future	9.9260	9.8760	(0.504)	0.0000	0.0000	0
25/04/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	2,213.0000	2,159.0000	(2.440)	0	0	0
25/04/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	1,076.0000	1,105.0000	2.695	0	0	0
25/04/2008	R157	2008/05/02			Bond Future	9.4220	9.4190	(0.032)	9.3900	9.4000	10,448
25/04/2008	R157	2008/05/02	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/04/2008	R157	2008/05/02	8.50	Put	Option on Bond Future	5,645.0000	5,627.0000	(0.319)	0	0	0
25/04/2008	R157	2008/05/02	8.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/04/2008	R157	2008/05/02	8.75	Put	Option on Bond Future	4,081.0000	4,063.0000	(0.441)	0	0	0
25/04/2008	R157	2008/08/07			Bond Future	9.3280	9.3020	(0.279)	0.0000	0.0000	6,457
25/04/2008	R157	2008/08/07	8.25	Call	Option on Bond Future	132.0000	140.0000	6.061	0	0	500
25/04/2008	R157	2008/08/07	8.25	Put	Option on Bond Future	6,607.0000	6,464.0000	(2.164)	0	0	0
25/04/2008	R157	2008/08/07	8.50	Put	Option on Bond Future	5,230.0000	5,096.0000	(2.562)	0	0	0
25/04/2008	R157	2008/08/07	9.00	Put	Option on Bond Future	2,951.0000	2,845.0000	(3.592)	0	0	200
25/04/2008	R157	2008/08/07	750.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/04/2008	R157	2008/08/07	9.50	Call	Option on Bond Future	2,389.0000	2,471.0000	3.432	0	0	0
25/04/2008	R157	2008/08/07	9.50	Put	Option on Bond Future	1,397.0000	1,327.0000	(5.011)	0	0	200
25/04/2008	R157	2008/08/07	750.00	Call	Option on Bond Future	120,366.0000	120,517.0000	0.125	0	0	0
25/04/2008	R157	2008/08/07	8.75	Call	Option on Bond Future	585.0000	614.0000	4.957	0	0	500
25/04/2008	R157	2008/08/07	8.75	Put	Option on Bond Future	4,001.0000	3,879.0000	(3.049)	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
25/04/2008	R157	2008/08/07	9.00	Call	Option on Bond Future	1,028.0000	1,073.0000	4.377	0	0	0
25/04/2008	R157	2008/08/07	8.50	Call	Option on Bond Future	297.0000	314.0000	5.724	0	0	200
25/04/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	8,091.0000	7,943.0000	(1.829)	0	0	0
25/04/2008	R157	2008/08/07	9.25	Put	Option on Bond Future	2,097.0000	2,009.0000	(4.196)	0	0	500
25/04/2008	R157	2008/08/07	9.25	Call	Option on Bond Future	1,643.0000	1,706.0000	3.834	0	0	0
25/04/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	50.0000	53.0000	6.000	0	0	0
25/04/2008	R157	2008/11/06			Bond Future	9.2570	9.2080	(0.529)	0.0000	0.0000	0
25/04/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	724.0000	797.0000	10.083	0	0	0
25/04/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	3,640.0000	3,435.0000	(5.632)	0	0	0
25/04/2008	R186	2008/05/02			Bond Future	9.2540	9.2590	0.054	0.0000	0.0000	1,050
25/04/2008	R186	2008/05/02	8.00	Put	Option on Bond Future	13,035.0000	13,082.0000	0.361	0	0	0
25/04/2008	R186	2008/05/02	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/04/2008	R186	2008/08/07			Bond Future	9.1800	9.1770	(0.033)	0.0000	0.0000	2,410
25/04/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	56.0000	55.0000	(1.786)	0	0	0
25/04/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	15,146.0000	15,116.0000	(0.198)	0	0	0
25/04/2008	R186	2008/11/06			Bond Future	9.1200	9.1090	(0.121)	0.0000	0.0000	0
25/04/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	154.0000	161.0000	4.545	0	0	0
25/04/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	6,352.0000	6,253.0000	(1.559)	0	0	0
25/04/2008	R196	2008/05/02			Bond Future	11.2700	11.2960	0.231	0.0000	0.0000	0
25/04/2008	R196	2008/05/02	9.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/04/2008	R196	2008/05/02	9.00	Put	Option on Bond Future	1,736.0000	1,755.0000	1.094	0	0	0
25/04/2008	R196	2008/08/07			Bond Future	10.8600	10.8770	0.157	0.0000	0.0000	0
25/04/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	650.0000	642.0000	(1.231)	0	0	0
25/04/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	1,760.0000	1,761.0000	0.057	0	0	0
25/04/2008	R196	2008/11/06			Bond Future	10.5950	10.6160	0.198	0.0000	0.0000	0
25/04/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	1,234.0000	1,228.0000	(0.486)	0	0	0
25/04/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,781.0000	1,780.0000	(0.056)	0	0	0
25/04/2008	R201	2008/05/02			Bond Future	9.4570	9.4580	0.011	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
25/04/2008	R201	2008/05/02	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/04/2008	R201	2008/05/02	8.50	Put	Option on Bond Future	4,670.0000	4,675.0000	0.107	0	0	0
25/04/2008	R201	2008/08/07			Bond Future	9.3440	9.3360	(0.086)	0.0000	0.0000	0
25/04/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	6,518.0000	6,481.0000	(0.568)	0	0	0
25/04/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	34.0000	34.0000	-	0	0	0
25/04/2008	R201	2008/11/06			Bond Future	9.2480	9.2310	(0.184)	0.0000	0.0000	0
25/04/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	621.0000	640.0000	3.060	0	0	0
25/04/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	2,908.0000	2,849.0000	(2.029)	0	0	0
25/04/2008	R203	2008/05/02			Bond Future	9.3690	9.3680	(0.011)	0.0000	0.0000	0
25/04/2008	R203	2008/05/02	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/04/2008	R203	2008/05/02	8.25	Put	Option on Bond Future	6,875.0000	6,869.0000	(0.087)	0	0	0
25/04/2008	R203	2008/08/07			Bond Future	9.2690	9.2570	(0.129)	0.0000	0.0000	0
25/04/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	9,393.0000	9,323.0000	(0.745)	0	0	0
25/04/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/04/2008	R203	2008/11/06			Bond Future	9.1890	9.1670	(0.239)	0.0000	0.0000	0
25/04/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	228.0000	243.0000	6.579	0	0	0
25/04/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	4,299.0000	4,187.0000	(2.605)	0	0	0
25/04/2008	R204	2008/05/02			Bond Future	9.3610	9.3580	(0.032)	0.0000	0.0000	3,779
25/04/2008	R204	2008/05/02	8.25	Put	Option on Bond Future	7,293.0000	7,275.0000	(0.247)	0	0	0
25/04/2008	R204	2008/05/02	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/04/2008	R204	2008/08/07			Bond Future	9.2720	9.2590	(0.140)	0.0000	0.0000	0
25/04/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/04/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	10,115.0000	10,034.0000	(0.801)	0	0	0
25/04/2008	R204	2008/11/06			Bond Future	9.1970	9.1740	(0.250)	0.0000	0.0000	0
25/04/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	4,611.0000	4,483.0000	(2.776)	0	0	0
25/04/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	185.0000	200.0000	8.108	0	0	0
25/04/2008	R206	2008/05/02			Bond Future	9.4830	9.4880	0.053	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
25/04/2008	R206	2008/05/02	8.25	Put	Option on Bond Future	5,218.0000	5,239.0000	0.402	0	0	0
25/04/2008	R206	2008/05/02	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/04/2008	R206	2008/08/07			Bond Future	9.3500	9.3400	(0.107)	0.0000	0.0000	0
25/04/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	5,582.0000	5,542.0000	(0.717)	0	0	0
25/04/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	14.0000	14.0000	-	0	0	0
25/04/2008	R206	2008/11/06			Bond Future	9.2310	9.2070	(0.260)	0.0000	0.0000	610
25/04/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	5,055.0000	4,969.0000	(1.701)	0	0	0
25/04/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	140.0000	147.0000	5.000	0	0	0
25/04/2008	R207	2008/05/02			Bond Future	9.3630	9.3590	(0.043)	0.0000	0.0000	0
25/04/2008	R207	2008/05/02	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/04/2008	R207	2008/05/02	8.25	Put	Option on Bond Future	7,416.0000	7,391.0000	(0.337)	0	0	0
25/04/2008	R207	2008/08/07			Bond Future	9.2810	9.2670	(0.151)	0.0000	0.0000	0
25/04/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	8,574.0000	8,486.0000	(1.026)	0	0	0
25/04/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/04/2008	R207	2008/11/06			Bond Future	9.2110	9.1880	(0.250)	0.0000	0.0000	0
25/04/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	128.0000	140.0000	9.375	0	0	0
25/04/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	4,732.0000	4,599.0000	(2.811)	0	0	0
25/04/2008	R209	2008/05/02			Bond Future	9.0770	9.0890	0.132	0.0000	0.0000	6,225
25/04/2008	R209	2008/05/02	7.75	Put	Option on Bond Future	11,494.0000	11,586.0000	0.800	0	0	0
25/04/2008	R209	2008/05/02	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/04/2008	R209	2008/08/07			Bond Future	9.0140	9.0200	0.067	0.0000	0.0000	2,450
25/04/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/04/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	10,996.0000	11,042.0000	0.418	0	0	0
25/04/2008	R209	2008/11/06			Bond Future	8.9630	8.9630	-	0.0000	0.0000	260
25/04/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	10,585.0000	10,585.0000	-	0	0	0
25/04/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/04/2008	TRT1	2008/05/02			Index Future	251.4410	251.6190	0.071	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
25/04/2008	TRT1 2008/08/07			Index Future	258.9180	259.4750	0.215	0.0000	0.0000	0
25/04/2008	TRT1 2008/11/06			Index Future	266.0570	267.1660	0.417	0.0000	0.0000	400
Grand Total:										180,082