



# Derivatives High/Low Report

High/Low for 14/04/2008

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
14/04/2008	\$ / R 2008/06/13			Currency Future	7.9425	7.9998	0.721	8.0100	7.8900	49,612
14/04/2008	\$ / R 2008/09/15			Currency Future	8.1275	8.1853	0.711	8.1700	8.1700	18,056
14/04/2008	\$ / R 2008/12/12			Currency Future	8.3195	8.3782	0.706	8.4000	8.4000	7,703
14/04/2008	£ / R 2008/06/13			Currency Future	15.5807	15.7942	1.370	0.0000	0.0000	2,459
14/04/2008	£ / R 2008/09/15			Currency Future	15.8292	16.0447	1.361	16.0700	16.0700	621
14/04/2008	£ / R 2008/12/12			Currency Future	16.0917	16.3095	1.353	0.0000	0.0000	187
14/04/2008	€ / R 2008/06/13			Currency Future	12.5274	12.6385	0.887	0.0000	0.0000	16,636
14/04/2008	€ / R 2008/09/15			Currency Future	12.7553	12.8663	0.870	0.0000	0.0000	8,513
14/04/2008	€ / R 2008/12/12			Currency Future	12.9930	13.1051	0.863	0.0000	0.0000	4,708
14/04/2008	ALBI 2008/05/02			Index Future	255.0790	254.9400	(0.054)	0.0000	0.0000	594
14/04/2008	ALBI 2008/05/02	265.00	Call	Index Future	6.0000	2.0000	(66.667)	0	0	0
14/04/2008	ALBI 2008/05/02	265.00	Put	Index Future	99,216.0000	100,602.0000	1.397	0	0	0
14/04/2008	ALBI 2008/08/07			Index Future	263.0730	262.9180	(0.059)	0.0000	0.0000	0
14/04/2008	ALBI 2008/08/07	265.00	Call	Index Future	21,291.0000	20,303.0000	(4.640)	0	0	0
14/04/2008	ALBI 2008/08/07	265.00	Put	Index Future	40,561.0000	41,123.0000	1.386	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
14/04/2008	ALBI	2008/11/06			Index Future	270.8060	270.6480	(0.058)	0.0000	0.0000	0
14/04/2008	ALBI	2008/11/06	265.00	Call	Index Future	75,922.0000	74,535.0000	(1.827)	0	0	0
14/04/2008	ALBI	2008/11/06	265.00	Put	Index Future	17,862.0000	18,055.0000	1.081	0	0	0
14/04/2008	CRD1	2008/05/02			Index Future	110.5620	110.5380	(0.022)	0.0000	0.0000	0
14/04/2008	CRD1	2008/08/07			Index Future	113.8450	113.8210	(0.021)	0.0000	0.0000	0
14/04/2008	CRD1	2008/11/06			Index Future	116.9760	116.9510	(0.021)	0.0000	0.0000	8
14/04/2008	GOVI	2008/05/02			jGovi	257.3255	257.2060	(0.046)	0.0000	0.0000	19
14/04/2008	GOVI	2008/05/02	264.00	Call	jGovi	183.0000	92.0000	(49.727)	0	0	0
14/04/2008	GOVI	2008/05/02	264.00	Put	jGovi	66,928.0000	68,032.0000	1.650	0	0	0
14/04/2008	GOVI	2008/08/07			jGovi	264.8310	264.7090	(0.046)	0.0000	0.0000	142
14/04/2008	GOVI	2008/08/07	274.00	Call	jGovi	4,321.0000	3,993.0000	(7.591)	0	0	0
14/04/2008	GOVI	2008/08/07	274.00	Put	jGovi	96,011.0000	96,903.0000	0.929	0	0	0
14/04/2008	GOVI	2008/11/06			jGovi	272.1375	272.0130	(0.046)	0.0000	0.0000	60
14/04/2008	GOVI	2008/11/06	274.00	Put	jGovi	51,195.0000	51,609.0000	0.809	0	0	0
14/04/2008	GOVI	2008/11/06	274.00	Call	jGovi	32,570.0000	31,739.0000	(2.551)	0	0	0
14/04/2008	ILBI	2008/05/02			Index Future	318.0670	317.6750	(0.123)	0.0000	0.0000	0
14/04/2008	J153	2010/08/31			jSwap	11.3520	11.3570	0.044	0.0000	0.0000	0
14/04/2008	J157	2015/09/15			jSwap	10.1970	10.2370	0.392	0.0000	0.0000	0
14/04/2008	J186	2026/12/21			jSwap	9.6130	9.6140	0.010	0.0000	0.0000	0
14/04/2008	J201	2014/12/22			jSwap	10.3580	10.3870	0.280	0.0000	0.0000	0
14/04/2008	J203	2017/09/15			jSwap	10.0630	10.0670	0.040	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
14/04/2008	J204	2018/12/21			jSwap	10.0290	10.0310	0.020	0.0000	0.0000	0
14/04/2008	J207	2020/01/15			jSwap	9.9380	9.9400	0.020	0.0000	0.0000	0
14/04/2008	JBAR	2005/12/21			jBar	11.3750	11.6250	2.198	0.0000	0.0000	0
14/04/2008	JFRA	2008/05/02			jFra	11.6750	11.6740	(0.009)	0.0000	0.0000	0
14/04/2008	JFRA	2008/05/02	10.25	Call	Option on jFra	6,870.0000	6,530.0000	(4.949)	0	0	0
14/04/2008	JFRA	2008/05/02	10.25	Put	Option on jFra	3,141.0000	2,807.0000	(10.634)	0	0	0
14/04/2008	JFRA	2008/08/07			jFra	11.8000	11.8030	0.025	0.0000	0.0000	0
14/04/2008	JFRA	2008/08/07	10.25	Put	Option on jFra	9,542.0000	9,395.0000	(1.541)	0	0	0
14/04/2008	JFRA	2008/08/07	10.25	Call	Option on jFra	13,296.0000	13,156.0000	(1.053)	0	0	0
14/04/2008	JFRA	2008/11/06			jFra	11.7710	11.7700	(0.008)	0.0000	0.0000	0
14/04/2008	JFRA	2008/11/06	10.25	Put	Option on jFra	13,295.0000	13,188.0000	(0.805)	0	0	0
14/04/2008	JFRA	2008/11/06	10.25	Call	Option on jFra	16,979.0000	16,870.0000	(0.642)	0	0	0
14/04/2008	JFRA	2009/02/05			jFra	11.7010	11.6790	(0.188)	0.0000	0.0000	0
14/04/2008	JFRA	2009/02/05	10.00	Put	Option on jFra	16,060.0000	15,995.0000	(0.405)	0	0	0
14/04/2008	JFRA	2009/02/05	10.00	Call	Option on jFra	20,180.0000	20,062.0000	(0.585)	0	0	0
14/04/2008	JFRA	2009/05/07			jFra	11.4130	11.4170	0.035	0.0000	0.0000	0
14/04/2008	JFRA	2009/08/06			jFra	11.0800	11.0800	-	0.0000	0.0000	0
14/04/2008	JFRA	2009/08/06	10.00	Call	Option on jFra	24,223.0000	24,152.0000	(0.293)	0	0	0
14/04/2008	JFRA	2009/08/06	10.00	Put	Option on jFra	21,603.0000	21,532.0000	(0.329)	0	0	0
14/04/2008	JFRA	2009/11/05			jFra	10.7540	10.7580	0.037	0.0000	0.0000	0
14/04/2008	JN02	2008/05/02			jNote	11.3560	11.3540	(0.018)	0.0000	0.0000	0
14/04/2008	JN02	2008/05/02	10.00	Put	Option on jNote	63.0000	35.0000	(44.444)	0	0	0
14/04/2008	JN02	2008/05/02	10.00	Call	Option on jNote	25,783.0000	25,719.0000	(0.248)	0	0	0
14/04/2008	JN02	2008/08/07			jNote	11.1690	11.1750	0.054	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
14/04/2008	JN05	2008/05/02			jNote	10.3810	10.4320	0.491	0.0000	0.0000	0
14/04/2008	JN05	2008/05/02	9.50	Put	Option on jNote	4.0000	1.0000	(75.000)	0	0	0
14/04/2008	JN05	2008/05/02	9.50	Call	Option on jNote	35,477.0000	37,383.0000	5.372	0	0	0
14/04/2008	JN05	2008/08/07			jNote	10.2560	10.2970	0.400	0.0000	0.0000	0
14/04/2008	JN10	2008/05/02			jNote	9.8730	9.8770	0.041	0.0000	0.0000	0
14/04/2008	JN10	2008/05/02	9.00	Put	Option on jNote	0.0000	0.0000	-	0	0	0
14/04/2008	JN10	2008/05/02	9.00	Call	Option on jNote	56,101.0000	56,306.0000	0.365	0	0	0
14/04/2008	JN10	2008/08/07			jNote	9.7800	9.7840	0.041	0.0000	0.0000	0
14/04/2008	JROD	2008/04/30			jRod	10.8300	10.8240	(0.055)	0.0000	0.0000	0
14/04/2008	JROD	2008/05/30			jRod	11.1240	11.1090	(0.135)	0.0000	0.0000	0
14/04/2008	JROD	2008/06/30			jRod	11.4900	11.4710	(0.165)	0.0000	0.0000	0
14/04/2008	JROD	2008/07/31			jRod	11.2800	11.2700	(0.089)	0.0000	0.0000	0
14/04/2008	OTH1	2008/05/02			Index Future	244.0410	243.7890	(0.103)	0.0000	0.0000	0
14/04/2008	OTH1	2008/08/07			Index Future	251.2870	251.0280	(0.103)	0.0000	0.0000	0
14/04/2008	OTH1	2008/11/06			Index Future	258.1970	257.9330	(0.102)	0.0000	0.0000	12
14/04/2008	R153	2008/05/02			Bond Future	9.8420	9.8720	0.305	0.0000	0.0000	10,082
14/04/2008	R153	2008/05/02	9.00	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
14/04/2008	R153	2008/05/02	9.00	Put	Option on Bond Future	1,799.0000	1,861.0000	3.446	0	0	0
14/04/2008	R153	2008/08/07			Bond Future	9.6690	9.6990	0.310	0.0000	0.0000	1,290
14/04/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	2,281.0000	2,333.0000	2.280	0	0	0
14/04/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	35.0000	30.0000	(14.286)	0	0	0
14/04/2008	R153	2008/08/07	8.25	Call	Option on Bond Future	13.0000	11.0000	(15.385)	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
14/04/2008	R153	2008/08/07	8.25	Put	Option on Bond Future	2,747.0000	2,802.0000	2.002	0	0	0
14/04/2008	R153	2008/11/06			Bond Future	9.5460	9.5760	0.314	0.0000	0.0000	0
14/04/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	1,398.0000	1,363.0000	(2.504)	0	0	0
14/04/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	1,898.0000	1,914.0000	0.843	0	0	0
14/04/2008	R157	2008/05/02			Bond Future	9.2320	9.2520	0.217	9.2400	9.2400	10,588
14/04/2008	R157	2008/05/02	8.50	Call	Option on Bond Future	8.0000	3.0000	(62.500)	0	0	0
14/04/2008	R157	2008/05/02	8.50	Put	Option on Bond Future	4,517.0000	4,633.0000	2.568	0	0	2,000
14/04/2008	R157	2008/05/02	8.75	Call	Option on Bond Future	63.0000	38.0000	(39.683)	0	0	0
14/04/2008	R157	2008/05/02	8.75	Put	Option on Bond Future	3,008.0000	3,104.0000	3.191	0	0	0
14/04/2008	R157	2008/08/07			Bond Future	9.1380	9.1580	0.219	9.1800	9.1800	2,577
14/04/2008	R157	2008/08/07	8.75	Call	Option on Bond Future	980.0000	921.0000	(6.020)	0	0	500
14/04/2008	R157	2008/08/07	8.75	Put	Option on Bond Future	3,287.0000	3,346.0000	1.795	0	0	0
14/04/2008	R157	2008/08/07	8.25	Put	Option on Bond Future	5,650.0000	5,741.0000	1.611	0	0	0
14/04/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	127.0000	112.0000	(11.811)	0	0	0
14/04/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	7,059.0000	7,162.0000	1.459	0	0	0
14/04/2008	R157	2008/08/07	9.00	Put	Option on Bond Future	2,384.0000	2,425.0000	1.720	0	0	200
14/04/2008	R157	2008/08/07	8.50	Put	Option on Bond Future	4,382.0000	4,458.0000	1.734	0	0	0
14/04/2008	R157	2008/08/07	8.25	Call	Option on Bond Future	284.0000	258.0000	(9.155)	0	0	500
14/04/2008	R157	2008/08/07	9.50	Put	Option on Bond Future	1,095.0000	1,111.0000	1.461	0	0	200
14/04/2008	R157	2008/08/07	750.00	Call	Option on Bond Future	121,475.0000	121,358.0000	(0.096)	0	0	0
14/04/2008	R157	2008/08/07	750.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/04/2008	R157	2008/08/07	9.00	Call	Option on Bond Future	1,570.0000	1,494.0000	(4.841)	0	0	0
14/04/2008	R157	2008/08/07	9.50	Call	Option on Bond Future	3,197.0000	3,096.0000	(3.159)	0	0	0
14/04/2008	R157	2008/08/07	8.50	Call	Option on Bond Future	558.0000	516.0000	(7.527)	0	0	200
14/04/2008	R157	2008/08/07	9.25	Put	Option on Bond Future	1,671.0000	1,698.0000	1.616	0	0	500
14/04/2008	R157	2008/08/07	9.25	Call	Option on Bond Future	2,327.0000	2,236.0000	(3.911)	0	0	0
14/04/2008	R157	2008/11/06			Bond Future	9.0670	9.0870	0.221	0.0000	0.0000	0
14/04/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	2,947.0000	3,009.0000	2.104	0	0	0
14/04/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	1,113.0000	1,060.0000	(4.762)	0	0	0
14/04/2008	R186	2008/05/02			Bond Future	9.0940	9.1140	0.220	0.0000	0.0000	1,250
14/04/2008	R186	2008/05/02	8.00	Call	Option on Bond Future	0.0000	0.0000	-	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
14/04/2008	R186	2008/05/02	8.00	Put	Option on Bond Future	11,491.0000	11,686.0000	1.697	0	0	0
14/04/2008	R186	2008/08/07			Bond Future	9.0200	9.0400	0.222	0.0000	0.0000	220
14/04/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	13,679.0000	13,857.0000	1.301	0	0	0
14/04/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	138.0000	121.0000	(12.319)	0	0	0
14/04/2008	R186	2008/11/06			Bond Future	8.9600	8.9800	0.223	0.0000	0.0000	0
14/04/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	362.0000	325.0000	(10.221)	0	0	0
14/04/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	5,009.0000	5,167.0000	3.154	0	0	0
14/04/2008	R196	2008/05/02			Bond Future	10.9770	10.9960	0.173	0.0000	0.0000	0
14/04/2008	R196	2008/05/02	9.00	Put	Option on Bond Future	1,514.0000	1,529.0000	0.991	0	0	0
14/04/2008	R196	2008/05/02	9.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/04/2008	R196	2008/08/07			Bond Future	10.5390	10.5640	0.237	0.0000	0.0000	0
14/04/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	775.0000	755.0000	(2.581)	0	0	0
14/04/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	1,717.0000	1,711.0000	(0.349)	0	0	0
14/04/2008	R196	2008/11/06			Bond Future	10.2290	10.2600	0.303	0.0000	0.0000	0
14/04/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,770.0000	1,764.0000	(0.339)	0	0	0
14/04/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	1,332.0000	1,317.0000	(1.126)	0	0	0
14/04/2008	R201	2008/05/02			Bond Future	9.2670	9.2870	0.216	0.0000	0.0000	0
14/04/2008	R201	2008/05/02	8.50	Put	Option on Bond Future	3,769.0000	3,862.0000	2.467	0	0	0
14/04/2008	R201	2008/05/02	8.50	Call	Option on Bond Future	4.0000	2.0000	(50.000)	0	0	0
14/04/2008	R201	2008/08/07			Bond Future	9.1540	9.1740	0.218	0.0000	0.0000	0
14/04/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	89.0000	78.0000	(12.360)	0	0	0
14/04/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	5,688.0000	5,771.0000	1.459	0	0	0
14/04/2008	R201	2008/11/06			Bond Future	9.0580	9.0780	0.221	0.0000	0.0000	0
14/04/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	942.0000	898.0000	(4.671)	0	0	0
14/04/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	2,363.0000	2,412.0000	2.074	0	0	0
14/04/2008	R203	2008/05/02			Bond Future	9.2090	9.2190	0.109	0.0000	0.0000	0
14/04/2008	R203	2008/05/02	8.25	Put	Option on Bond Future	5,931.0000	5,990.0000	0.995	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
14/04/2008	R203	2008/05/02	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/04/2008	R203	2008/08/07			Bond Future	9.1090	9.1190	0.110	0.0000	0.0000	0
14/04/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	8,458.0000	8,517.0000	0.698	0	0	0
14/04/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
14/04/2008	R203	2008/11/06			Bond Future	9.0290	9.0390	0.111	0.0000	0.0000	0
14/04/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	411.0000	392.0000	(4.623)	0	0	0
14/04/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	3,556.0000	3,595.0000	1.097	0	0	0
14/04/2008	R204	2008/05/02			Bond Future	9.2010	9.2110	0.109	0.0000	0.0000	3,779
14/04/2008	R204	2008/05/02	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/04/2008	R204	2008/05/02	8.25	Put	Option on Bond Future	6,288.0000	6,352.0000	1.018	0	0	0
14/04/2008	R204	2008/08/07			Bond Future	9.1120	9.1220	0.110	0.0000	0.0000	0
14/04/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	9,116.0000	9,179.0000	0.691	0	0	0
14/04/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/04/2008	R204	2008/11/06			Bond Future	9.0370	9.0470	0.111	0.0000	0.0000	0
14/04/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	3,789.0000	3,833.0000	1.161	0	0	0
14/04/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	355.0000	337.0000	(5.070)	0	0	0
14/04/2008	R206	2008/05/02			Bond Future	9.3030	9.3230	0.215	0.0000	0.0000	0
14/04/2008	R206	2008/05/02	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/04/2008	R206	2008/05/02	8.25	Put	Option on Bond Future	4,479.0000	4,561.0000	1.831	0	0	0
14/04/2008	R206	2008/08/07			Bond Future	9.1700	9.1900	0.218	0.0000	0.0000	0
14/04/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	41.0000	36.0000	(12.195)	0	0	0
14/04/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	4,890.0000	4,965.0000	1.534	0	0	0
14/04/2008	R206	2008/11/06			Bond Future	9.0510	9.0710	0.221	0.0000	0.0000	610
14/04/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	238.0000	222.0000	(6.723)	0	0	0
14/04/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	4,454.0000	4,516.0000	1.392	0	0	0
14/04/2008	R207	2008/05/02			Bond Future	9.2030	9.2130	0.109	0.0000	0.0000	0
14/04/2008	R207	2008/05/02	8.25	Put	Option on Bond Future	6,400.0000	6,464.0000	1.000	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
14/04/2008	R207	2008/05/02	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/04/2008	R207	2008/08/07			Bond Future	9.1210	9.1310	0.110	0.0000	0.0000	0
14/04/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	7,562.0000	7,626.0000	0.846	0	0	0
14/04/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
14/04/2008	R207	2008/11/06			Bond Future	9.0510	9.0610	0.110	0.0000	0.0000	0
14/04/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	269.0000	253.0000	(5.948)	0	0	0
14/04/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	3,864.0000	3,912.0000	1.242	0	0	0
14/04/2008	R209	2008/05/02			Bond Future	8.9370	8.9570	0.224	8.9500	8.9500	6,225
14/04/2008	R209	2008/05/02	7.75	Put	Option on Bond Future	10,410.0000	10,567.0000	1.508	0	0	0
14/04/2008	R209	2008/05/02	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/04/2008	R209	2008/08/07			Bond Future	8.8740	8.8940	0.225	0.0000	0.0000	2,450
14/04/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	9,900.0000	10,058.0000	1.596	0	0	0
14/04/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/04/2008	R209	2008/11/06			Bond Future	8.8230	8.8430	0.227	0.0000	0.0000	260
14/04/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
14/04/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	9,481.0000	9,640.0000	1.677	0	0	0
14/04/2008	TRT1	2008/05/02			Index Future	254.0200	253.8970	(0.048)	0.0000	0.0000	0
14/04/2008	TRT1	2008/08/07			Index Future	261.5620	261.4360	(0.048)	0.0000	0.0000	0
14/04/2008	TRT1	2008/11/06			Index Future	268.7550	268.6270	(0.048)	0.0000	0.0000	400
<b>Grand Total:</b>											<b>153,161</b>