



Derivatives High/Low Report

High/Low for 18/04/2008

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
18/04/2008	\$ / R 2008/06/13			Currency Future	7.9270	7.8751	(0.655)	7.9500	7.8500	55,070
18/04/2008	\$ / R 2008/09/15			Currency Future	8.1097	8.0544	(0.682)	8.0700	8.0500	20,024
18/04/2008	\$ / R 2008/12/12			Currency Future	8.2947	8.2362	(0.705)	8.3400	8.2500	8,071
18/04/2008	£ / R 2008/06/13			Currency Future	15.6774	15.6608	(0.106)	15.7200	15.5800	5,194
18/04/2008	£ / R 2008/09/15			Currency Future	15.9380	15.9173	(0.130)	0.0000	0.0000	611
18/04/2008	£ / R 2008/12/12			Currency Future	16.2063	16.1821	(0.149)	16.2000	16.2000	216
18/04/2008	€ / R 2008/06/13			Currency Future	12.5777	12.3636	(1.702)	12.6200	12.3200	17,327
18/04/2008	€ / R 2008/09/15			Currency Future	12.8108	12.5923	(1.706)	12.6600	12.6600	8,514
18/04/2008	€ / R 2008/12/12			Currency Future	13.0484	12.8261	(1.704)	12.8700	12.8500	4,861
18/04/2008	ALBI 2008/05/02			Index Future	255.6080	255.0520	(0.218)	0.0000	0.0000	594
18/04/2008	ALBI 2008/05/02	265.00	Call	Index Future	1.0000	0.0000	(100.000)	0	0	0
18/04/2008	ALBI 2008/05/02	265.00	Put	Index Future	93,921.0000	99,480.0000	5.919	0	0	0
18/04/2008	ALBI 2008/08/07			Index Future	263.6240	263.5990	(0.009)	0.0000	0.0000	0
18/04/2008	ALBI 2008/08/07	265.00	Call	Index Future	22,839.0000	22,603.0000	(1.033)	0	0	0
18/04/2008	ALBI 2008/08/07	265.00	Put	Index Future	36,599.0000	36,613.0000	0.038	0	0	0

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18/04/2008	ALBI	2008/11/06			Index Future	271.4150	271.4030	(0.004)	0.0000	0.0000	0
18/04/2008	ALBI	2008/11/06	265.00	Put	Index Future	15,757.0000	15,708.0000	(0.311)	0	0	0
18/04/2008	ALBI	2008/11/06	265.00	Call	Index Future	79,907.0000	79,738.0000	(0.211)	0	0	0
18/04/2008	CRD1	2008/05/02			Index Future	110.6210	110.4640	(0.142)	0.0000	0.0000	0
18/04/2008	CRD1	2008/08/07			Index Future	113.9080	113.7470	(0.141)	0.0000	0.0000	0
18/04/2008	CRD1	2008/11/06			Index Future	117.0440	116.8790	(0.141)	0.0000	0.0000	8
18/04/2008	GOVI	2008/05/02			jGovi	257.7950	257.2595	(0.208)	0.0000	0.0000	19
18/04/2008	GOVI	2008/05/02	264.00	Call	jGovi	84.0000	33.0000	(60.714)	0	0	0
18/04/2008	GOVI	2008/05/02	264.00	Put	jGovi	62,134.0000	67,438.0000	8.536	0	0	0
18/04/2008	GOVI	2008/08/07			jGovi	265.3190	264.7685	(0.207)	0.0000	0.0000	142
18/04/2008	GOVI	2008/08/07	274.00	Call	jGovi	4,523.0000	3,812.0000	(15.720)	0	0	0
18/04/2008	GOVI	2008/08/07	274.00	Put	jGovi	91,333.0000	96,127.0000	5.249	0	0	0
18/04/2008	GOVI	2008/11/06			jGovi	272.6440	272.0790	(0.207)	0.0000	0.0000	60
18/04/2008	GOVI	2008/11/06	274.00	Call	jGovi	34,236.0000	31,632.0000	(7.606)	0	0	0
18/04/2008	GOVI	2008/11/06	274.00	Put	jGovi	47,796.0000	50,842.0000	6.373	0	0	0
18/04/2008	ILBI	2008/05/02			Index Future	316.7130	316.7530	0.013	0.0000	0.0000	0
18/04/2008	J153	2010/08/31			jSwap	11.3930	11.3940	0.009	0.0000	0.0000	0
18/04/2008	J157	2015/09/15			jSwap	10.2000	10.2020	0.020	0.0000	0.0000	0
18/04/2008	J186	2026/12/21			jSwap	9.6050	9.6060	0.010	0.0000	0.0000	0
18/04/2008	J201	2014/12/22			jSwap	10.3620	10.3640	0.019	0.0000	0.0000	0
18/04/2008	J203	2017/09/15			jSwap	10.0640	10.0650	0.010	0.0000	0.0000	0

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18/04/2008	J204	2018/12/21			jSwap	10.0300	10.0310	0.010	0.0000	0.0000	0
18/04/2008	J207	2020/01/15			jSwap	9.9390	9.9390	-	0.0000	0.0000	0
18/04/2008	JBAR	2005/12/21			jBar	11.6750	11.7170	0.360	0.0000	0.0000	0
18/04/2008	JFRA	2008/05/02			jFra	11.7120	11.7120	-	0.0000	0.0000	0
18/04/2008	JFRA	2008/05/02	10.25	Call	Option on jFra	6,226.0000	6,104.0000	(1.960)	0	0	0
18/04/2008	JFRA	2008/05/02	10.25	Put	Option on jFra	2,413.0000	2,283.0000	(5.387)	0	0	0
18/04/2008	JFRA	2008/08/07			jFra	11.8570	11.8560	(0.008)	0.0000	0.0000	0
18/04/2008	JFRA	2008/08/07	10.25	Call	Option on jFra	13,082.0000	13,032.0000	(0.382)	0	0	0
18/04/2008	JFRA	2008/08/07	10.25	Put	Option on jFra	9,191.0000	9,143.0000	(0.522)	0	0	0
18/04/2008	JFRA	2008/11/06			jFra	11.8060	11.8060	-	0.0000	0.0000	0
18/04/2008	JFRA	2008/11/06	10.25	Call	Option on jFra	16,807.0000	16,771.0000	(0.214)	0	0	0
18/04/2008	JFRA	2008/11/06	10.25	Put	Option on jFra	13,039.0000	13,002.0000	(0.284)	0	0	0
18/04/2008	JFRA	2009/02/05			jFra	11.7070	11.7070	-	0.0000	0.0000	0
18/04/2008	JFRA	2009/02/05	10.00	Put	Option on jFra	15,872.0000	15,842.0000	(0.189)	0	0	0
18/04/2008	JFRA	2009/02/05	10.00	Call	Option on jFra	20,007.0000	19,977.0000	(0.150)	0	0	0
18/04/2008	JFRA	2009/05/07			jFra	11.4570	11.4640	0.061	0.0000	0.0000	0
18/04/2008	JFRA	2009/08/06			jFra	11.1230	11.1320	0.081	0.0000	0.0000	0
18/04/2008	JFRA	2009/08/06	10.00	Put	Option on jFra	21,409.0000	21,374.0000	(0.163)	0	0	0
18/04/2008	JFRA	2009/08/06	10.00	Call	Option on jFra	24,133.0000	24,120.0000	(0.054)	0	0	0
18/04/2008	JFRA	2009/11/05			jFra	10.8260	10.8260	-	0.0000	0.0000	0
18/04/2008	JN02	2008/05/02			jNote	11.4020	11.4040	0.018	0.0000	0.0000	0
18/04/2008	JN02	2008/05/02	10.00	Call	Option on jNote	26,526.0000	26,565.0000	0.147	0	0	0
18/04/2008	JN02	2008/05/02	10.00	Put	Option on jNote	12.0000	9.0000	(25.000)	0	0	0
18/04/2008	JN02	2008/08/07			jNote	11.2150	11.2170	0.018	0.0000	0.0000	0

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18/04/2008	JN02	2008/11/06			jNote	10.9780	10.9800	0.018	0.0000	0.0000	0
18/04/2008	JN02	2008/11/06	11.25	Call	Option on jNote	12,634.0000	12,614.0000	(0.158)	0	0	0
18/04/2008	JN02	2008/11/06	11.25	Put	Option on jNote	17,432.0000	17,376.0000	(0.321)	0	0	0
18/04/2008	JN02	2009/02/05			jNote	10.7250	10.7260	0.009	0.0000	0.0000	0
18/04/2008	JN02	2009/02/05	11.25	Call	Option on jNote	13,721.0000	13,699.0000	(0.160)	0	0	0
18/04/2008	JN02	2009/02/05	11.25	Put	Option on jNote	23,006.0000	22,966.0000	(0.174)	0	0	0
18/04/2008	JN05	2008/05/02			jNote	10.4270	10.4280	0.010	0.0000	0.0000	0
18/04/2008	JN05	2008/05/02	9.50	Put	Option on jNote	0.0000	0.0000	-	0	0	0
18/04/2008	JN05	2008/05/02	9.50	Call	Option on jNote	37,187.0000	37,232.0000	0.121	0	0	0
18/04/2008	JN05	2008/08/07			jNote	10.2930	10.2940	0.010	0.0000	0.0000	0
18/04/2008	JN05	2008/11/07			jNote	9.4630	9.4600	(0.032)	0.0000	0.0000	0
18/04/2008	JN05	2008/11/07	11.25	Put	Option on jNote	67,662.0000	67,774.0000	0.166	0	0	0
18/04/2008	JN05	2008/11/07	11.25	Call	Option on jNote	648.0000	634.0000	(2.160)	0	0	0
18/04/2008	JN10	2008/05/02			jNote	9.8770	9.8780	0.010	0.0000	0.0000	0
18/04/2008	JN10	2008/05/02	9.00	Put	Option on jNote	0.0000	0.0000	-	0	0	0
18/04/2008	JN10	2008/05/02	9.00	Call	Option on jNote	56,300.0000	56,366.0000	0.117	0	0	0
18/04/2008	JN10	2008/08/07			jNote	9.7820	9.7830	0.010	0.0000	0.0000	0
18/04/2008	JN10	2008/11/07			jNote	9.2040	9.2020	(0.022)	0.0000	0.0000	0
18/04/2008	JROD	2008/04/30			jRod	10.8230	10.8080	(0.139)	0.0000	0.0000	0
18/04/2008	JROD	2008/05/30			jRod	11.1160	11.1070	(0.081)	0.0000	0.0000	0
18/04/2008	JROD	2008/06/30			jRod	11.4950	11.4850	(0.087)	0.0000	0.0000	0
18/04/2008	JROD	2008/07/31			jRod	11.2860	11.2800	(0.053)	0.0000	0.0000	0

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18/04/2008	JROD	2008/08/29			jRod	11.4650	11.4580	(0.061)	0.0000	0.0000	0
18/04/2008	JROD	2008/09/30			jRod	11.6580	11.6490	(0.077)	0.0000	0.0000	0
18/04/2008	JROD	2008/10/31			jRod	11.4690	11.4600	(0.078)	0.0000	0.0000	0
18/04/2008	JROD	2008/11/28			jRod	11.6190	11.6080	(0.095)	0.0000	0.0000	0
18/04/2008	JROD	2008/12/31			jRod	11.8130	11.7990	(0.119)	0.0000	0.0000	0
18/04/2008	OTH1	2008/05/02			Index Future	244.8850	244.2110	(0.275)	0.0000	0.0000	0
18/04/2008	OTH1	2008/08/07			Index Future	252.1610	251.4680	(0.275)	0.0000	0.0000	0
18/04/2008	OTH1	2008/11/06			Index Future	259.1040	258.3930	(0.274)	0.0000	0.0000	12
18/04/2008	R153	2008/05/02			Bond Future	9.9120	9.9420	0.303	0.0000	0.0000	6,532
18/04/2008	R153	2008/05/02	9.00	Put	Option on Bond Future	1,945.0000	2,009.0000	3.290	0	0	0
18/04/2008	R153	2008/05/02	9.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/04/2008	R153	2008/08/07			Bond Future	9.7390	9.7690	0.308	0.0000	0.0000	1,290
18/04/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	2,403.0000	2,457.0000	2.247	0	0	0
18/04/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	25.0000	22.0000	(12.000)	0	0	0
18/04/2008	R153	2008/08/07	8.25	Put	Option on Bond Future	2,875.0000	2,931.0000	1.948	0	0	0
18/04/2008	R153	2008/08/07	8.25	Call	Option on Bond Future	8.0000	7.0000	(12.500)	0	0	0
18/04/2008	R153	2008/11/06			Bond Future	9.6160	9.6460	0.312	0.0000	0.0000	0
18/04/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	1,939.0000	1,963.0000	1.238	0	0	0
18/04/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	1,321.0000	1,295.0000	(1.968)	0	0	0
18/04/2008	R157	2008/05/02			Bond Future	9.1920	9.2320	0.435	9.2300	9.2300	10,988
18/04/2008	R157	2008/05/02	8.50	Put	Option on Bond Future	4,272.0000	4,511.0000	5.595	0	0	2,000
18/04/2008	R157	2008/05/02	8.50	Call	Option on Bond Future	3.0000	1.0000	(66.667)	0	0	0
18/04/2008	R157	2008/05/02	8.75	Put	Option on Bond Future	2,744.0000	2,969.0000	8.200	0	0	0
18/04/2008	R157	2008/05/02	8.75	Call	Option on Bond Future	40.0000	24.0000	(40.000)	0	0	0

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18/04/2008	R157	2008/08/07			Bond Future	9.0980	9.1380	0.440	0.0000	0.0000	6,457
18/04/2008	R157	2008/08/07	750.00	Call	Option on Bond Future	121,710.0000	121,475.0000	(0.193)	0	0	0
18/04/2008	R157	2008/08/07	9.25	Put	Option on Bond Future	1,520.0000	1,612.0000	6.053	0	0	500
18/04/2008	R157	2008/08/07	8.25	Put	Option on Bond Future	5,420.0000	5,622.0000	3.727	0	0	0
18/04/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	128.0000	110.0000	(14.063)	0	0	0
18/04/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	6,824.0000	7,042.0000	3.195	0	0	0
18/04/2008	R157	2008/08/07	8.25	Call	Option on Bond Future	290.0000	256.0000	(11.724)	0	0	500
18/04/2008	R157	2008/08/07	8.50	Put	Option on Bond Future	4,163.0000	4,342.0000	4.300	0	0	0
18/04/2008	R157	2008/08/07	8.50	Call	Option on Bond Future	574.0000	518.0000	(9.756)	0	0	200
18/04/2008	R157	2008/08/07	9.50	Put	Option on Bond Future	975.0000	1,041.0000	6.769	0	0	200
18/04/2008	R157	2008/08/07	8.75	Call	Option on Bond Future	1,013.0000	929.0000	(8.292)	0	0	500
18/04/2008	R157	2008/08/07	9.25	Call	Option on Bond Future	2,411.0000	2,268.0000	(5.931)	0	0	0
18/04/2008	R157	2008/08/07	8.75	Put	Option on Bond Future	3,085.0000	3,236.0000	4.895	0	0	0
18/04/2008	R157	2008/08/07	9.50	Call	Option on Bond Future	3,312.0000	3,143.0000	(5.103)	0	0	0
18/04/2008	R157	2008/08/07	750.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/04/2008	R157	2008/08/07	9.00	Put	Option on Bond Future	2,205.0000	2,326.0000	5.488	0	0	200
18/04/2008	R157	2008/08/07	9.00	Call	Option on Bond Future	1,626.0000	1,512.0000	(7.011)	0	0	0
18/04/2008	R157	2008/11/06			Bond Future	9.0270	9.0670	0.443	0.0000	0.0000	0
18/04/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	2,776.0000	2,918.0000	5.115	0	0	0
18/04/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	1,171.0000	1,084.0000	(7.430)	0	0	0
18/04/2008	R186	2008/05/02			Bond Future	9.0140	9.0640	0.555	0.0000	0.0000	1,050
18/04/2008	R186	2008/05/02	8.00	Put	Option on Bond Future	10,707.0000	11,198.0000	4.586	0	0	0
18/04/2008	R186	2008/05/02	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/04/2008	R186	2008/08/07			Bond Future	8.9400	8.9900	0.559	0.0000	0.0000	2,320
18/04/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	12,912.0000	13,377.0000	3.601	0	0	0
18/04/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	157.0000	130.0000	(17.197)	0	0	0
18/04/2008	R186	2008/11/06			Bond Future	8.8800	8.9300	0.563	0.0000	0.0000	0
18/04/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	486.0000	392.0000	(19.342)	0	0	0
18/04/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	4,344.0000	4,744.0000	9.208	0	0	0
18/04/2008	R196	2008/05/02			Bond Future	11.0550	11.0830	0.253	0.0000	0.0000	0

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18/04/2008	R196	2008/05/02	9.00	Put	Option on Bond Future	1,573.0000	1,595.0000	1.399	0	0	0
18/04/2008	R196	2008/05/02	9.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/04/2008	R196	2008/08/07			Bond Future	10.6180	10.6270	0.085	0.0000	0.0000	0
18/04/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	1,714.0000	1,712.0000	(0.117)	0	0	0
18/04/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	730.0000	724.0000	(0.822)	0	0	0
18/04/2008	R196	2008/11/06			Bond Future	10.3230	10.3290	0.058	0.0000	0.0000	0
18/04/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	1,297.0000	1,292.0000	(0.386)	0	0	0
18/04/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,763.0000	1,760.0000	(0.170)	0	0	0
18/04/2008	R201	2008/05/02			Bond Future	9.2270	9.2670	0.434	0.0000	0.0000	0
18/04/2008	R201	2008/05/02	8.50	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
18/04/2008	R201	2008/05/02	8.50	Put	Option on Bond Future	3,574.0000	3,766.0000	5.372	0	0	0
18/04/2008	R201	2008/08/07			Bond Future	9.1140	9.1540	0.439	0.0000	0.0000	0
18/04/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	89.0000	77.0000	(13.483)	0	0	0
18/04/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	5,501.0000	5,676.0000	3.181	0	0	0
18/04/2008	R201	2008/11/06			Bond Future	9.0180	9.0580	0.444	0.0000	0.0000	0
18/04/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	2,227.0000	2,339.0000	5.029	0	0	0
18/04/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	989.0000	917.0000	(7.280)	0	0	0
18/04/2008	R203	2008/05/02			Bond Future	9.1490	9.1890	0.437	0.0000	0.0000	0
18/04/2008	R203	2008/05/02	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/04/2008	R203	2008/05/02	8.25	Put	Option on Bond Future	5,573.0000	5,812.0000	4.289	0	0	0
18/04/2008	R203	2008/08/07			Bond Future	9.0490	9.0890	0.442	0.0000	0.0000	0
18/04/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	8,105.0000	8,340.0000	2.899	0	0	0
18/04/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
18/04/2008	R203	2008/11/06			Bond Future	8.9690	9.0090	0.446	0.0000	0.0000	0
18/04/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	471.0000	417.0000	(11.465)	0	0	0
18/04/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	3,266.0000	3,446.0000	5.511	0	0	0
18/04/2008	R204	2008/05/02			Bond Future	9.1410	9.1810	0.438	0.0000	0.0000	3,779

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
18/04/2008	R204	2008/05/02	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/04/2008	R204	2008/05/02	8.25	Put	Option on Bond Future	5,908.0000	6,162.0000	4.299	0	0	0
18/04/2008	R204	2008/08/07			Bond Future	9.0520	9.0920	0.442	0.0000	0.0000	0
18/04/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	8,738.0000	8,990.0000	2.884	0	0	0
18/04/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/04/2008	R204	2008/11/06			Bond Future	8.9770	9.0170	0.446	0.0000	0.0000	0
18/04/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	3,472.0000	3,670.0000	5.703	0	0	0
18/04/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	414.0000	362.0000	(12.560)	0	0	0
18/04/2008	R206	2008/05/02			Bond Future	9.2530	9.3030	0.540	0.0000	0.0000	0
18/04/2008	R206	2008/05/02	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/04/2008	R206	2008/05/02	8.25	Put	Option on Bond Future	4,272.0000	4,479.0000	4.846	0	0	0
18/04/2008	R206	2008/08/07			Bond Future	9.1200	9.1700	0.548	0.0000	0.0000	0
18/04/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	43.0000	35.0000	(18.605)	0	0	0
18/04/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	4,691.0000	4,884.0000	4.114	0	0	0
18/04/2008	R206	2008/11/06			Bond Future	9.0010	9.0510	0.555	0.0000	0.0000	610
18/04/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	4,273.0000	4,441.0000	3.932	0	0	0
18/04/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	253.0000	225.0000	(11.067)	0	0	0
18/04/2008	R207	2008/05/02			Bond Future	9.1430	9.1830	0.437	0.0000	0.0000	0
18/04/2008	R207	2008/05/02	8.25	Put	Option on Bond Future	6,015.0000	6,272.0000	4.273	0	0	0
18/04/2008	R207	2008/05/02	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/04/2008	R207	2008/08/07			Bond Future	9.0610	9.1010	0.441	0.0000	0.0000	0
18/04/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
18/04/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	7,179.0000	7,434.0000	3.552	0	0	0
18/04/2008	R207	2008/11/06			Bond Future	8.9910	9.0310	0.445	0.0000	0.0000	0
18/04/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	320.0000	275.0000	(14.063)	0	0	0
18/04/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	3,533.0000	3,743.0000	5.944	0	0	0
18/04/2008	R209	2008/05/02			Bond Future	8.8370	8.8870	0.566	0.0000	0.0000	6,225

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
18/04/2008	R209	2008/05/02	7.75	Put	Option on Bond Future	9,619.0000	10,016.0000	4.127	0	0	0
18/04/2008	R209	2008/05/02	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/04/2008	R209	2008/08/07			Bond Future	8.7740	8.8240	0.570	0.0000	0.0000	2,450
18/04/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	9,100.0000	9,501.0000	4.407	0	0	0
18/04/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/04/2008	R209	2008/11/06			Bond Future	8.7230	8.7730	0.573	0.0000	0.0000	260
18/04/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
18/04/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	8,675.0000	9,079.0000	4.657	0	0	0
18/04/2008	TRT1	2008/05/02			Index Future	254.4840	253.9510	(0.209)	0.0000	0.0000	0
18/04/2008	TRT1	2008/08/07			Index Future	262.0460	261.4970	(0.210)	0.0000	0.0000	0
18/04/2008	TRT1	2008/11/06			Index Future	269.2610	268.6990	(0.209)	0.0000	0.0000	400
Grand Total:											167,184