



Derivatives High/Low Report

High/Low for 22/04/2008

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
22/04/2008	\$ / R 2008/06/13			Currency Future	7.8632	7.7461	(1.489)	7.9000	7.7200	54,632
22/04/2008	\$ / R 2008/09/15			Currency Future	8.0425	7.9222	(1.496)	8.0400	7.9300	21,547
22/04/2008	\$ / R 2008/12/12			Currency Future	8.2247	8.1011	(1.503)	8.1500	8.1500	8,081
22/04/2008	£ / R 2008/06/13			Currency Future	15.5161	15.3937	(0.789)	15.5600	15.3200	5,294
22/04/2008	£ / R 2008/09/15			Currency Future	15.7679	15.6397	(0.813)	15.5500	15.5500	611
22/04/2008	£ / R 2008/12/12			Currency Future	16.0266	15.8911	(0.845)	16.0000	16.0000	226
22/04/2008	€ / R 2008/06/13			Currency Future	12.4890	12.3477	(1.131)	12.3200	12.3200	17,262
22/04/2008	€ / R 2008/09/15			Currency Future	12.7183	12.5702	(1.164)	12.5300	12.4900	8,513
22/04/2008	€ / R 2008/12/12			Currency Future	12.9528	12.7962	(1.209)	12.7100	12.7100	4,800
22/04/2008	ALBI 2008/05/02			Index Future	254.8980	255.0560	0.062	0.0000	0.0000	594
22/04/2008	ALBI 2008/05/02	265.00	Call	Index Future	0.0000	0.0000	-	0	0	0
22/04/2008	ALBI 2008/05/02	265.00	Put	Index Future	101,020.0000	99,440.0000	(1.564)	0	0	0
22/04/2008	ALBI 2008/08/07			Index Future	262.9330	263.0850	0.058	0.0000	0.0000	0
22/04/2008	ALBI 2008/08/07	265.00	Put	Index Future	40,154.0000	39,108.0000	(2.605)	0	0	0
22/04/2008	ALBI 2008/08/07	265.00	Call	Index Future	19,484.0000	19,958.0000	2.433	0	0	0

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22/04/2008	ALBI	2008/11/06			Index Future	270.7390	270.9220	0.068	0.0000	0.0000	0
22/04/2008	ALBI	2008/11/06	265.00	Put	Index Future	17,218.0000	16,638.0000	(3.369)	0	0	0
22/04/2008	ALBI	2008/11/06	265.00	Call	Index Future	74,608.0000	75,858.0000	1.675	0	0	0
22/04/2008	CRD1	2008/05/02			Index Future	110.4350	110.4650	0.027	0.0000	0.0000	0
22/04/2008	CRD1	2008/08/07			Index Future	113.7170	113.7480	0.027	0.0000	0.0000	0
22/04/2008	CRD1	2008/11/06			Index Future	116.8490	116.8820	0.028	0.0000	0.0000	8
22/04/2008	GOVI	2008/05/02			jGovi	257.1120	257.2490	0.053	0.0000	0.0000	19
22/04/2008	GOVI	2008/05/02	264.00	Call	jGovi	7.0000	5.0000	(28.571)	0	0	0
22/04/2008	GOVI	2008/05/02	264.00	Put	jGovi	68,887.0000	67,515.0000	(1.992)	0	0	0
22/04/2008	GOVI	2008/08/07			jGovi	264.6175	264.7595	0.054	0.0000	0.0000	142
22/04/2008	GOVI	2008/08/07	274.00	Put	jGovi	97,295.0000	95,962.0000	(1.370)	0	0	0
22/04/2008	GOVI	2008/08/07	274.00	Call	jGovi	3,470.0000	3,557.0000	2.507	0	0	0
22/04/2008	GOVI	2008/11/06			jGovi	271.9240	272.0705	0.054	0.0000	0.0000	60
22/04/2008	GOVI	2008/11/06	274.00	Put	jGovi	51,431.0000	50,494.0000	(1.822)	0	0	0
22/04/2008	GOVI	2008/11/06	274.00	Call	jGovi	30,671.0000	31,199.0000	1.721	0	0	0
22/04/2008	ILBI	2008/05/02			Index Future	315.1730	314.0760	(0.348)	0.0000	0.0000	0
22/04/2008	J153	2010/08/31			jSwap	11.4790	11.5440	0.566	0.0000	0.0000	0
22/04/2008	J157	2015/09/15			jSwap	10.2810	10.3040	0.224	0.0000	0.0000	0
22/04/2008	J186	2026/12/21			jSwap	9.6670	9.6800	0.134	0.0000	0.0000	0
22/04/2008	J201	2014/12/22			jSwap	10.4400	10.4740	0.326	0.0000	0.0000	0
22/04/2008	J203	2017/09/15			jSwap	10.1100	10.1210	0.109	0.0000	0.0000	0

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22/04/2008	J204	2018/12/21			jSwap	10.0960	10.1080	0.119	0.0000	0.0000	0
22/04/2008	J207	2020/01/15			jSwap	10.0150	10.0280	0.130	0.0000	0.0000	0
22/04/2008	JBAR	2005/12/21			jBar	11.7170	11.7250	0.068	0.0000	0.0000	0
22/04/2008	JFRA	2008/05/02			jFra	11.7640	11.7760	0.102	0.0000	0.0000	0
22/04/2008	JFRA	2008/05/02	10.25	Call	Option on jFra	5,772.0000	5,644.0000	(2.218)	0	0	0
22/04/2008	JFRA	2008/05/02	10.25	Put	Option on jFra	1,840.0000	1,688.0000	(8.261)	0	0	0
22/04/2008	JFRA	2008/08/07			jFra	11.9110	11.9500	0.327	0.0000	0.0000	0
22/04/2008	JFRA	2008/08/07	10.25	Put	Option on jFra	8,936.0000	8,844.0000	(1.030)	0	0	0
22/04/2008	JFRA	2008/08/07	10.25	Call	Option on jFra	12,958.0000	12,960.0000	0.015	0	0	0
22/04/2008	JFRA	2008/11/06			jFra	11.8750	11.9150	0.337	0.0000	0.0000	0
22/04/2008	JFRA	2008/11/06	10.25	Call	Option on jFra	16,750.0000	16,765.0000	0.090	0	0	0
22/04/2008	JFRA	2008/11/06	10.25	Put	Option on jFra	12,815.0000	12,733.0000	(0.640)	0	0	0
22/04/2008	JFRA	2009/02/05			jFra	11.8110	11.8710	0.508	0.0000	0.0000	0
22/04/2008	JFRA	2009/02/05	10.00	Call	Option on jFra	20,019.0000	20,065.0000	0.230	0	0	0
22/04/2008	JFRA	2009/02/05	10.00	Put	Option on jFra	15,633.0000	15,534.0000	(0.633)	0	0	0
22/04/2008	JFRA	2009/05/07			jFra	11.5670	11.6310	0.553	0.0000	0.0000	0
22/04/2008	JFRA	2009/08/06			jFra	11.2460	11.2960	0.445	0.0000	0.0000	0
22/04/2008	JFRA	2009/08/06	10.00	Put	Option on jFra	21,167.0000	21,084.0000	(0.392)	0	0	0
22/04/2008	JFRA	2009/08/06	10.00	Call	Option on jFra	24,189.0000	24,227.0000	0.157	0	0	0
22/04/2008	JFRA	2009/11/05			jFra	10.9280	11.0020	0.677	0.0000	0.0000	0
22/04/2008	JN02	2008/05/02			jNote	11.4920	11.5420	0.435	0.0000	0.0000	0
22/04/2008	JN02	2008/05/02	10.00	Call	Option on jNote	28,065.0000	28,924.0000	3.061	0	0	0
22/04/2008	JN02	2008/05/02	10.00	Put	Option on jNote	1.0000	0.0000	(100.000)	0	0	0
22/04/2008	JN02	2008/08/07			jNote	11.3130	11.3860	0.645	0.0000	0.0000	0

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22/04/2008	JN02	2008/11/06			jNote	11.0850	11.1710	0.776	0.0000	0.0000	0
22/04/2008	JN02	2008/11/06	11.25	Call	Option on jNote	13,341.0000	14,016.0000	5.060	0	0	0
22/04/2008	JN02	2008/11/06	11.25	Put	Option on jNote	16,248.0000	15,407.0000	(5.176)	0	0	0
22/04/2008	JN02	2009/02/05			jNote	10.8400	10.9370	0.895	0.0000	0.0000	0
22/04/2008	JN02	2009/02/05	11.25	Put	Option on jNote	21,698.0000	20,695.0000	(4.623)	0	0	0
22/04/2008	JN02	2009/02/05	11.25	Call	Option on jNote	14,455.0000	15,171.0000	4.953	0	0	0
22/04/2008	JN05	2008/05/02			jNote	10.4980	10.5540	0.533	0.0000	0.0000	0
22/04/2008	JN05	2008/05/02	9.50	Put	Option on jNote	0.0000	0.0000	-	0	0	0
22/04/2008	JN05	2008/05/02	9.50	Call	Option on jNote	39,807.0000	41,868.0000	5.177	0	0	0
22/04/2008	JN05	2008/08/07			jNote	10.3640	10.4150	0.492	0.0000	0.0000	0
22/04/2008	JN05	2008/11/07			jNote	9.5390	10.9460	14.750	0.0000	0.0000	0
22/04/2008	JN05	2008/11/07	11.25	Call	Option on jNote	738.0000	9,982.0000	1252.575	0	0	0
22/04/2008	JN05	2008/11/07	11.25	Put	Option on jNote	64,777.0000	20,908.0000	(67.723)	0	0	0
22/04/2008	JN10	2008/05/02			jNote	9.9420	9.9500	0.080	0.0000	0.0000	0
22/04/2008	JN10	2008/05/02	9.00	Put	Option on jNote	0.0000	0.0000	-	0	0	0
22/04/2008	JN10	2008/05/02	9.00	Call	Option on jNote	60,166.0000	60,593.0000	0.710	0	0	0
22/04/2008	JN10	2008/08/07			jNote	9.8500	9.8590	0.091	0.0000	0.0000	0
22/04/2008	JN10	2008/11/07			jNote	9.2650	10.1470	9.520	0.0000	0.0000	0
22/04/2008	JROD	2008/04/30			jRod	10.8130	10.8120	(0.009)	0.0000	0.0000	0
22/04/2008	JROD	2008/05/30			jRod	11.0990	11.0950	(0.036)	0.0000	0.0000	0
22/04/2008	JROD	2008/06/30			jRod	11.4890	11.4850	(0.035)	0.0000	0.0000	0
22/04/2008	JROD	2008/07/31			jRod	11.2970	11.2980	0.009	0.0000	0.0000	0

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22/04/2008	JROD	2008/08/29			jRod	11.4940	11.5000	0.052	0.0000	0.0000	0
22/04/2008	JROD	2008/09/30			jRod	11.7060	11.7190	0.111	0.0000	0.0000	0
22/04/2008	JROD	2008/10/31			jRod	11.5100	11.5220	0.104	0.0000	0.0000	0
22/04/2008	JROD	2008/11/28			jRod	11.6670	11.6800	0.111	0.0000	0.0000	0
22/04/2008	JROD	2008/12/31			jRod	11.8650	11.8790	0.118	0.0000	0.0000	0
22/04/2008	M153	2008/05/05			Bond Future	0.0000	9.9720	100.000	0.0000	0.0000	0
22/04/2008	M153	2008/05/05	10.00	Put	Option on Bond Future	0.0000	380.0000	100.000	0	0	0
22/04/2008	M153	2008/05/05	10.00	Call	Option on Bond Future	0.0000	439.0000	100.000	0	0	0
22/04/2008	M157	2008/05/05			Bond Future	0.0000	9.2420	100.000	0.0000	0.0000	0
22/04/2008	M157	2008/05/05	9.25	Call	Option on Bond Future	0.0000	492.0000	100.000	0	0	0
22/04/2008	M157	2008/05/05	9.25	Put	Option on Bond Future	0.0000	444.0000	100.000	0	0	0
22/04/2008	M186	2008/05/05			Bond Future	0.0000	9.0640	100.000	0.0000	0.0000	0
22/04/2008	M186	2008/05/05	9.00	Call	Option on Bond Future	0.0000	196.0000	100.000	0	0	0
22/04/2008	M186	2008/05/05	9.00	Put	Option on Bond Future	0.0000	825.0000	100.000	0	0	0
22/04/2008	M204	2008/05/05			Bond Future	0.0000	9.1910	100.000	0.0000	0.0000	0
22/04/2008	M204	2008/05/05	9.25	Put	Option on Bond Future	0.0000	201.0000	100.000	0	0	0
22/04/2008	M204	2008/05/05	9.25	Call	Option on Bond Future	0.0000	574.0000	100.000	0	0	0
22/04/2008	M209	2008/05/05			Bond Future	0.0000	8.8870	100.000	0.0000	0.0000	0
22/04/2008	M209	2008/05/05	9.00	Call	Option on Bond Future	0.0000	918.0000	100.000	0	0	0
22/04/2008	M209	2008/05/05	9.00	Put	Option on Bond Future	0.0000	33.0000	100.000	0	0	0
22/04/2008	MLBI	2008/05/05			Index Future	0.0000	255.0560	100.000	0.0000	0.0000	0
22/04/2008	MOVI	2008/05/05			jGovi	0.0000	257.2490	100.000	0.0000	0.0000	0
22/04/2008	OTH1	2008/05/02			Index Future	244.0200	244.2920	0.111	0.0000	0.0000	0

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22/04/2008	OTH1	2008/08/07			Index Future	251.2720	251.5530	0.112	0.0000	0.0000	0
22/04/2008	OTH1	2008/11/06			Index Future	258.1930	258.4840	0.113	0.0000	0.0000	12
22/04/2008	R153	2008/05/02			Bond Future	9.9720	9.9720	-	0.0000	0.0000	6,532
22/04/2008	R153	2008/05/02	9.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/04/2008	R153	2008/05/02	9.00	Put	Option on Bond Future	2,072.0000	2,072.0000	-	0	0	0
22/04/2008	R153	2008/08/07			Bond Future	9.7990	9.7990	-	0.0000	0.0000	1,290
22/04/2008	R153	2008/08/07	8.25	Put	Option on Bond Future	2,986.0000	2,986.0000	-	0	0	0
22/04/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	2,510.0000	2,509.0000	(0.040)	0	0	0
22/04/2008	R153	2008/08/07	8.25	Call	Option on Bond Future	6.0000	6.0000	-	0	0	0
22/04/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	18.0000	18.0000	-	0	0	0
22/04/2008	R153	2008/11/06			Bond Future	9.6760	9.6760	-	0.0000	0.0000	0
22/04/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	1,261.0000	1,257.0000	(0.317)	0	0	0
22/04/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	1,980.0000	1,976.0000	(0.202)	0	0	0
22/04/2008	R157	2008/05/02			Bond Future	9.2520	9.2420	(0.108)	0.0000	0.0000	10,988
22/04/2008	R157	2008/05/02	8.50	Put	Option on Bond Future	4,630.0000	4,570.0000	(1.296)	13	13	0
22/04/2008	R157	2008/05/02	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/04/2008	R157	2008/05/02	8.75	Call	Option on Bond Future	9.0000	7.0000	(22.222)	0	0	0
22/04/2008	R157	2008/05/02	8.75	Put	Option on Bond Future	3,074.0000	3,013.0000	(1.984)	0	0	0
22/04/2008	R157	2008/08/07			Bond Future	9.1580	9.1480	(0.109)	0.0000	0.0000	6,457
22/04/2008	R157	2008/08/07	8.25	Put	Option on Bond Future	5,714.0000	5,658.0000	(0.980)	0	0	0
22/04/2008	R157	2008/08/07	8.50	Call	Option on Bond Future	477.0000	482.0000	1.048	0	0	200
22/04/2008	R157	2008/08/07	8.50	Put	Option on Bond Future	4,418.0000	4,365.0000	(1.200)	0	0	0
22/04/2008	R157	2008/08/07	8.25	Call	Option on Bond Future	231.0000	234.0000	1.299	0	0	500
22/04/2008	R157	2008/08/07	9.00	Call	Option on Bond Future	1,436.0000	1,452.0000	1.114	0	0	0
22/04/2008	R157	2008/08/07	8.75	Call	Option on Bond Future	870.0000	881.0000	1.264	0	0	500
22/04/2008	R157	2008/08/07	750.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/04/2008	R157	2008/08/07	750.00	Call	Option on Bond Future	121,358.0000	121,417.0000	0.049	0	0	0
22/04/2008	R157	2008/08/07	8.75	Put	Option on Bond Future	3,295.0000	3,247.0000	(1.457)	0	0	0
22/04/2008	R157	2008/08/07	9.00	Put	Option on Bond Future	2,367.0000	2,325.0000	(1.774)	0	0	200

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22/04/2008	R157	2008/08/07	9.50	Put	Option on Bond Future	1,056.0000	1,029.0000	(2.557)	0	0	200
22/04/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	97.0000	98.0000	1.031	0	0	0
22/04/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	7,146.0000	7,088.0000	(0.812)	0	0	0
22/04/2008	R157	2008/08/07	9.50	Call	Option on Bond Future	3,041.0000	3,072.0000	1.019	0	0	0
22/04/2008	R157	2008/08/07	9.25	Put	Option on Bond Future	1,638.0000	1,603.0000	(2.137)	0	0	500
22/04/2008	R157	2008/08/07	9.25	Call	Option on Bond Future	2,176.0000	2,200.0000	1.103	0	0	0
22/04/2008	R157	2008/11/06			Bond Future	9.0870	9.0770	(0.110)	0.0000	0.0000	0
22/04/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	2,979.0000	2,938.0000	(1.376)	0	0	0
22/04/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	1,031.0000	1,047.0000	1.552	0	0	0
22/04/2008	R186	2008/05/02			Bond Future	9.0840	9.0640	(0.220)	0.0000	0.0000	1,050
22/04/2008	R186	2008/05/02	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/04/2008	R186	2008/05/02	8.00	Put	Option on Bond Future	11,394.0000	11,198.0000	(1.720)	0	0	0
22/04/2008	R186	2008/08/07			Bond Future	9.0100	8.9900	(0.222)	0.0000	0.0000	2,320
22/04/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	13,556.0000	13,365.0000	(1.409)	0	0	0
22/04/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	113.0000	118.0000	4.425	0	0	0
22/04/2008	R186	2008/11/06			Bond Future	8.9500	8.9300	(0.223)	0.0000	0.0000	0
22/04/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	352.0000	381.0000	8.239	0	0	0
22/04/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	4,900.0000	4,733.0000	(3.408)	0	0	0
22/04/2008	R196	2008/05/02			Bond Future	11.1040	11.1140	0.090	0.0000	0.0000	0
22/04/2008	R196	2008/05/02	9.00	Put	Option on Bond Future	1,611.0000	1,618.0000	0.435	0	0	0
22/04/2008	R196	2008/05/02	9.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/04/2008	R196	2008/08/07			Bond Future	10.6570	10.6650	0.075	0.0000	0.0000	0
22/04/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	703.0000	697.0000	(0.853)	0	0	0
22/04/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	1,707.0000	1,705.0000	(0.117)	0	0	0
22/04/2008	R196	2008/11/06			Bond Future	10.3660	10.3730	0.068	0.0000	0.0000	0
22/04/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	1,276.0000	1,271.0000	(0.392)	0	0	0
22/04/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,755.0000	1,752.0000	(0.171)	0	0	0
22/04/2008	R201	2008/05/02			Bond Future	9.2870	9.2770	(0.108)	0.0000	0.0000	0

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22/04/2008	R201	2008/05/02	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/04/2008	R201	2008/05/02	8.50	Put	Option on Bond Future	3,861.0000	3,813.0000	(1.243)	0	0	0
22/04/2008	R201	2008/08/07			Bond Future	9.1740	9.1640	(0.109)	0.0000	0.0000	0
22/04/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	67.0000	68.0000	1.493	0	0	0
22/04/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	5,760.0000	5,714.0000	(0.799)	0	0	0
22/04/2008	R201	2008/11/06			Bond Future	9.0780	9.0680	(0.110)	0.0000	0.0000	0
22/04/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	874.0000	887.0000	1.487	0	0	0
22/04/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	2,387.0000	2,354.0000	(1.382)	0	0	0
22/04/2008	R203	2008/05/02			Bond Future	9.2090	9.1990	(0.109)	0.0000	0.0000	0
22/04/2008	R203	2008/05/02	8.25	Put	Option on Bond Future	5,930.0000	5,871.0000	(0.995)	0	0	0
22/04/2008	R203	2008/05/02	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/04/2008	R203	2008/08/07			Bond Future	9.1090	9.0990	(0.110)	0.0000	0.0000	0
22/04/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	8,458.0000	8,399.0000	(0.698)	0	0	0
22/04/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
22/04/2008	R203	2008/11/06			Bond Future	9.0290	9.0190	(0.111)	0.0000	0.0000	0
22/04/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	3,531.0000	3,482.0000	(1.388)	0	0	0
22/04/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	386.0000	395.0000	2.332	0	0	0
22/04/2008	R204	2008/05/02			Bond Future	9.2010	9.1910	(0.109)	0.0000	0.0000	3,779
22/04/2008	R204	2008/05/02	8.25	Put	Option on Bond Future	6,288.0000	6,225.0000	(1.002)	0	0	0
22/04/2008	R204	2008/05/02	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/04/2008	R204	2008/08/07			Bond Future	9.1120	9.1020	(0.110)	0.0000	0.0000	0
22/04/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	9,116.0000	9,053.0000	(0.691)	0	0	0
22/04/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/04/2008	R204	2008/11/06			Bond Future	9.0370	9.0270	(0.111)	0.0000	0.0000	0
22/04/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	3,766.0000	3,712.0000	(1.434)	0	0	0
22/04/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	332.0000	341.0000	2.711	0	0	0
22/04/2008	R206	2008/05/02			Bond Future	9.3230	9.3030	(0.215)	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
22/04/2008	R206	2008/05/02	8.25	Put	Option on Bond Future	4,561.0000	4,479.0000	(1.798)	0	0	0
22/04/2008	R206	2008/05/02	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/04/2008	R206	2008/08/07			Bond Future	9.1900	9.1700	(0.218)	0.0000	0.0000	0
22/04/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	30.0000	31.0000	3.333	0	0	0
22/04/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	4,959.0000	4,880.0000	(1.593)	0	0	0
22/04/2008	R206	2008/11/06			Bond Future	9.0710	9.0510	(0.220)	0.0000	0.0000	610
22/04/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	210.0000	218.0000	3.810	0	0	0
22/04/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	4,503.0000	4,433.0000	(1.555)	0	0	0
22/04/2008	R207	2008/05/02			Bond Future	9.2030	9.1930	(0.109)	0.0000	0.0000	0
22/04/2008	R207	2008/05/02	8.25	Put	Option on Bond Future	6,400.0000	6,336.0000	(1.000)	0	0	0
22/04/2008	R207	2008/05/02	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/04/2008	R207	2008/08/07			Bond Future	9.1210	9.1110	(0.110)	0.0000	0.0000	0
22/04/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
22/04/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	7,562.0000	7,498.0000	(0.846)	0	0	0
22/04/2008	R207	2008/11/06			Bond Future	9.0510	9.0410	(0.110)	0.0000	0.0000	0
22/04/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	3,845.0000	3,789.0000	(1.456)	0	0	0
22/04/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	250.0000	257.0000	2.800	0	0	0
22/04/2008	R209	2008/05/02			Bond Future	8.9070	8.8870	(0.225)	0.0000	0.0000	6,225
22/04/2008	R209	2008/05/02	7.75	Put	Option on Bond Future	10,174.0000	10,016.0000	(1.553)	0	0	0
22/04/2008	R209	2008/05/02	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/04/2008	R209	2008/08/07			Bond Future	8.8440	8.8240	(0.226)	0.0000	0.0000	2,450
22/04/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/04/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	9,661.0000	9,501.0000	(1.656)	0	0	0
22/04/2008	R209	2008/11/06			Bond Future	8.7930	8.7730	(0.227)	0.0000	0.0000	260
22/04/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
22/04/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	9,240.0000	9,079.0000	(1.742)	0	0	0
22/04/2008	TRT1	2008/05/02			Index Future	253.8030	253.9410	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
22/04/2008	TRT1 2008/08/07			Index Future	261.3460	261.4890	0.055	0.0000	0.0000	0
22/04/2008	TRT1 2008/11/06			Index Future	268.5450	268.6930	0.055	0.0000	0.0000	400
Grand Total:										166,262