



Derivatives High/Low Report

High/Low for 29/04/2008

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
29/04/2008	\$ / R 2008/06/13			Currency Future	7.7131	7.6675	(0.591)	7.7300	7.6000	64,962
29/04/2008	\$ / R 2008/09/15			Currency Future	7.8953	7.8452	(0.635)	7.8500	7.8000	35,503
29/04/2008	\$ / R 2008/12/12			Currency Future	8.0763	8.0283	(0.594)	8.0400	7.9600	8,550
29/04/2008	£ / R 2008/06/13			Currency Future	15.2854	15.0638	(1.450)	15.2500	15.0800	6,324
29/04/2008	£ / R 2008/09/15			Currency Future	15.5447	15.3127	(1.492)	0.0000	0.0000	611
29/04/2008	£ / R 2008/12/12			Currency Future	15.8033	15.5749	(1.445)	15.6500	15.6500	500
29/04/2008	€ / R 2008/06/13			Currency Future	12.0494	11.9440	(0.875)	11.9700	11.8000	17,325
29/04/2008	€ / R 2008/09/15			Currency Future	12.2800	12.1659	(0.929)	0.0000	0.0000	8,477
29/04/2008	€ / R 2008/12/12			Currency Future	12.5098	12.3965	(0.906)	12.4000	12.2500	5,077
29/04/2008	ALBI 2008/05/02			Index Future	252.6390	252.2320	(0.161)	0.0000	0.0000	594
29/04/2008	ALBI 2008/05/02	265.00	Call	Index Future	0.0000	0.0000	-	0	0	0
29/04/2008	ALBI 2008/05/02	265.00	Put	Index Future	123,610.0000	127,680.0000	3.293	0	0	0
29/04/2008	ALBI 2008/08/07			Index Future	260.1330	259.8760	(0.099)	0.0000	0.0000	0
29/04/2008	ALBI 2008/08/07	265.00	Put	Index Future	58,775.0000	60,310.0000	2.612	0	0	0
29/04/2008	ALBI 2008/08/07	265.00	Call	Index Future	10,105.0000	9,070.0000	(10.242)	0	0	0

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29/04/2008	ALBI	2008/11/06			Index Future	268.0940	267.9200	(0.065)	0.0000	0.0000	0
29/04/2008	ALBI	2008/11/06	265.00	Put	Index Future	25,333.0000	25,598.0000	1.046	0	0	0
29/04/2008	ALBI	2008/11/06	265.00	Call	Index Future	56,273.0000	54,798.0000	(2.621)	0	0	0
29/04/2008	CRD1	2008/05/02			Index Future	109.5810	109.1330	(0.409)	0.0000	0.0000	0
29/04/2008	CRD1	2008/08/07			Index Future	113.0030	112.4460	(0.493)	0.0000	0.0000	0
29/04/2008	CRD1	2008/11/06			Index Future	116.3520	115.7450	(0.522)	0.0000	0.0000	8
29/04/2008	GOVI	2008/05/02			jGovi	254.8920	254.2040	(0.270)	254.5500	254.3100	17
29/04/2008	GOVI	2008/05/02	264.00	Call	jGovi	0.0000	0.0000	-	0	0	0
29/04/2008	GOVI	2008/05/02	264.00	Put	jGovi	91,080.0000	97,960.0000	7.554	0	0	0
29/04/2008	GOVI	2008/08/07			jGovi	262.6350	261.9080	(0.277)	262.3400	261.8800	149
29/04/2008	GOVI	2008/08/07	274.00	Put	jGovi	115,365.0000	122,127.0000	5.861	0	0	0
29/04/2008	GOVI	2008/08/07	274.00	Call	jGovi	1,715.0000	1,207.0000	(29.621)	0	0	0
29/04/2008	GOVI	2008/11/06			jGovi	270.3405	269.9190	(0.156)	0.0000	0.0000	60
29/04/2008	GOVI	2008/11/06	274.00	Call	jGovi	24,037.0000	22,164.0000	(7.792)	0	0	0
29/04/2008	GOVI	2008/11/06	274.00	Put	jGovi	60,632.0000	62,974.0000	3.863	0	0	0
29/04/2008	ILBI	2008/05/02			Index Future	312.5550	311.6950	(0.275)	0.0000	0.0000	0
29/04/2008	J153	2010/08/31			jSwap	11.8500	11.8960	0.388	0.0000	0.0000	0
29/04/2008	J157	2015/09/15			jSwap	10.5770	10.5970	0.189	0.0000	0.0000	0
29/04/2008	J186	2026/12/21			jSwap	9.9000	9.8900	(0.101)	0.0000	0.0000	0
29/04/2008	J201	2014/12/22			jSwap	10.7090	10.7380	0.271	0.0000	0.0000	0
29/04/2008	J203	2017/09/15			jSwap	10.3480	10.3680	0.193	0.0000	0.0000	0

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29/04/2008	J204	2018/12/21			jSwap	10.2870	10.3000	0.126	0.0000	0.0000	0
29/04/2008	J207	2020/01/15			jSwap	10.1970	10.2010	0.039	0.0000	0.0000	0
29/04/2008	JBAR	2005/12/21			jBar	11.8130	11.8250	0.102	0.0000	0.0000	0
29/04/2008	JFRA	2008/05/02			jFra	11.9180	11.8580	(0.503)	0.0000	0.0000	0
29/04/2008	JFRA	2008/08/07			jFra	12.2860	12.3460	0.488	0.0000	0.0000	0
29/04/2008	JFRA	2008/11/06			jFra	12.3060	12.3680	0.504	0.0000	0.0000	0
29/04/2008	JFRA	2009/02/05			jFra	12.1970	12.2870	0.738	0.0000	0.0000	0
29/04/2008	JFRA	2009/05/07			jFra	11.9930	12.0290	0.300	0.0000	0.0000	0
29/04/2008	JFRA	2009/08/06			jFra	11.6990	11.7440	0.385	0.0000	0.0000	0
29/04/2008	JFRA	2009/11/05			jFra	11.3910	11.4280	0.325	0.0000	0.0000	0
29/04/2008	JN02	2008/05/02			jNote	11.8740	11.9180	0.371	0.0000	0.0000	0
29/04/2008	JN02	2008/08/07			jNote	11.7390	11.7930	0.460	0.0000	0.0000	0
29/04/2008	JN02	2008/11/06			jNote	11.5130	11.5660	0.460	0.0000	0.0000	0
29/04/2008	JN02	2009/02/05			jNote	11.2560	11.3060	0.444	0.0000	0.0000	0
29/04/2008	JN05	2008/05/02			jNote	10.8310	10.8760	0.415	0.0000	0.0000	0
29/04/2008	JN05	2008/08/07			jNote	10.7010	10.7460	0.421	0.0000	0.0000	0
29/04/2008	JN05	2008/11/07			jNote	11.2440	11.2930	0.436	0.0000	0.0000	0
29/04/2008	JN10	2008/05/02			jNote	10.1450	10.1620	0.168	0.0000	0.0000	0

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29/04/2008	JN10	2008/08/07			jNote	10.0510	10.0670	0.159	0.0000	0.0000	0
29/04/2008	JN10	2008/11/07			jNote	10.3390	10.3510	0.116	0.0000	0.0000	0
29/04/2008	JROD	2008/04/30			jRod	10.8110	10.8110	-	0.0000	0.0000	0
29/04/2008	JROD	2008/05/30			jRod	11.0900	11.0720	(0.162)	0.0000	0.0000	0
29/04/2008	JROD	2008/06/30			jRod	11.5010	11.4720	(0.252)	0.0000	0.0000	0
29/04/2008	JROD	2008/07/31			jRod	11.3390	11.3250	(0.123)	0.0000	0.0000	0
29/04/2008	JROD	2008/08/29			jRod	11.5920	11.5830	(0.078)	0.0000	0.0000	0
29/04/2008	JROD	2008/09/30			jRod	11.8800	11.8800	-	0.0000	0.0000	0
29/04/2008	JROD	2008/10/31			jRod	11.6710	11.6780	0.060	0.0000	0.0000	0
29/04/2008	JROD	2008/11/28			jRod	11.8630	11.8760	0.110	0.0000	0.0000	0
29/04/2008	JROD	2008/12/31			jRod	12.0870	12.1080	0.174	0.0000	0.0000	0
29/04/2008	M153	2008/05/05			Bond Future	10.2400	10.2900	0.488	0.0000	0.0000	0
29/04/2008	M153	2008/05/05	10.00	Put	Option on Bond Future	664.0000	680.0000	2.410	0	0	0
29/04/2008	M153	2008/05/05	10.00	Call	Option on Bond Future	161.0000	73.0000	(54.658)	0	0	0
29/04/2008	M157	2008/05/05			Bond Future	9.4190	9.4590	0.425	0.0000	0.0000	0
29/04/2008	M157	2008/05/05	9.25	Call	Option on Bond Future	88.0000	20.0000	(77.273)	0	0	0
29/04/2008	M157	2008/05/05	9.25	Put	Option on Bond Future	1,097.0000	1,266.0000	15.406	0	0	0
29/04/2008	M186	2008/05/05			Bond Future	9.2590	9.2990	0.432	0.0000	0.0000	0
29/04/2008	M186	2008/05/05	9.00	Put	Option on Bond Future	2,515.0000	2,894.0000	15.070	0	0	0
29/04/2008	M186	2008/05/05	9.00	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0

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29/04/2008	M204	2008/05/05			Bond Future	9.3580	9.3980	0.427	0.0000	0.0000	0
29/04/2008	M204	2008/05/05	9.25	Put	Option on Bond Future	760.0000	942.0000	23.947	0	0	0
29/04/2008	M204	2008/05/05	9.25	Call	Option on Bond Future	83.0000	16.0000	(80.723)	0	0	0
29/04/2008	M209	2008/05/05			Bond Future	9.0890	9.1290	0.440	0.0000	0.0000	0
29/04/2008	M209	2008/05/05	9.00	Put	Option on Bond Future	722.0000	992.0000	37.396	0	0	0
29/04/2008	M209	2008/05/05	9.00	Call	Option on Bond Future	38.0000	3.0000	(92.105)	0	0	0
29/04/2008	MLBI	2008/05/05			Index Future	252.6390	252.2320	(0.161)	0.0000	0.0000	0
29/04/2008	MOVI	2008/05/05			jGovi	254.8920	254.2040	(0.270)	0.0000	0.0000	0
29/04/2008	OTH1	2008/05/02			Index Future	241.5110	240.9990	(0.212)	0.0000	0.0000	0
29/04/2008	OTH1	2008/08/07			Index Future	249.0520	248.3140	(0.296)	0.0000	0.0000	0
29/04/2008	OTH1	2008/11/06			Index Future	256.4330	255.5990	(0.325)	0.0000	0.0000	12
29/04/2008	R153	2008/05/02			Bond Future	10.2400	10.2900	0.488	10.3000	10.3000	1,164
29/04/2008	R153	2008/05/02	9.00	Put	Option on Bond Future	2,634.0000	2,738.0000	3.948	0	0	0
29/04/2008	R153	2008/05/02	9.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/04/2008	R153	2008/08/07			Bond Future	10.0400	10.0900	0.498	10.1100	10.1600	7,104
29/04/2008	R153	2008/08/07	8.25	Put	Option on Bond Future	3,436.0000	3,529.0000	2.707	0	0	0
29/04/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	2,952.0000	3,044.0000	3.117	0	0	0
29/04/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	6.0000	4.0000	(33.333)	0	0	0
29/04/2008	R153	2008/08/07	8.25	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
29/04/2008	R153	2008/11/06			Bond Future	9.8760	9.9260	0.506	0.0000	0.0000	0
29/04/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	2,159.0000	2,193.0000	1.575	0	0	0
29/04/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	1,105.0000	1,056.0000	(4.434)	0	0	0
29/04/2008	R157	2008/05/02			Bond Future	9.4190	9.4590	0.425	9.4500	9.4400	9,702
29/04/2008	R157	2008/05/02	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/04/2008	R157	2008/05/02	8.50	Put	Option on Bond Future	5,627.0000	5,865.0000	4.230	0	0	0
29/04/2008	R157	2008/05/02	8.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0

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29/04/2008	R157	2008/05/02	8.75	Put	Option on Bond Future	4,063.0000	4,300.0000	5.833	0	0	0
29/04/2008	R157	2008/08/07			Bond Future	9.3020	9.3420	0.430	9.3300	9.3400	6,457
29/04/2008	R157	2008/08/07	8.25	Call	Option on Bond Future	140.0000	113.0000	(19.286)	0	0	500
29/04/2008	R157	2008/08/07	8.25	Put	Option on Bond Future	6,464.0000	6,669.0000	3.171	0	0	0
29/04/2008	R157	2008/08/07	8.50	Put	Option on Bond Future	5,096.0000	5,279.0000	3.591	0	0	0
29/04/2008	R157	2008/08/07	9.00	Put	Option on Bond Future	2,845.0000	2,965.0000	4.218	0	0	200
29/04/2008	R157	2008/08/07	750.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/04/2008	R157	2008/08/07	9.50	Call	Option on Bond Future	2,471.0000	2,298.0000	(7.001)	0	0	0
29/04/2008	R157	2008/08/07	9.50	Put	Option on Bond Future	1,327.0000	1,386.0000	4.446	0	0	200
29/04/2008	R157	2008/08/07	750.00	Call	Option on Bond Future	120,517.0000	120,285.0000	(0.193)	0	0	0
29/04/2008	R157	2008/08/07	8.75	Call	Option on Bond Future	614.0000	535.0000	(12.866)	0	0	500
29/04/2008	R157	2008/08/07	8.75	Put	Option on Bond Future	3,879.0000	4,032.0000	3.944	0	0	0
29/04/2008	R157	2008/08/07	9.00	Call	Option on Bond Future	1,073.0000	960.0000	(10.531)	0	0	0
29/04/2008	R157	2008/08/07	8.50	Call	Option on Bond Future	314.0000	264.0000	(15.924)	0	0	200
29/04/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	7,943.0000	8,163.0000	2.770	0	0	0
29/04/2008	R157	2008/08/07	9.25	Put	Option on Bond Future	2,009.0000	2,096.0000	4.331	0	0	500
29/04/2008	R157	2008/08/07	9.25	Call	Option on Bond Future	1,706.0000	1,561.0000	(8.499)	0	0	0
29/04/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	53.0000	41.0000	(22.642)	0	0	0
29/04/2008	R157	2008/11/06			Bond Future	9.2080	9.2480	0.434	0.0000	0.0000	0
29/04/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	797.0000	718.0000	(9.912)	0	0	0
29/04/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	3,435.0000	3,583.0000	4.309	0	0	0
29/04/2008	R186	2008/05/02			Bond Future	9.2590	9.2990	0.432	0.0000	0.0000	1,050
29/04/2008	R186	2008/05/02	8.00	Put	Option on Bond Future	13,082.0000	13,463.0000	2.912	0	0	0
29/04/2008	R186	2008/05/02	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/04/2008	R186	2008/08/07			Bond Future	9.1770	9.2170	0.436	0.0000	0.0000	2,410
29/04/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	55.0000	41.0000	(25.455)	0	0	0
29/04/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	15,116.0000	15,484.0000	2.435	0	0	0
29/04/2008	R186	2008/11/06			Bond Future	9.1090	9.1490	0.439	0.0000	0.0000	0
29/04/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	161.0000	125.0000	(22.360)	0	0	0
29/04/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	6,253.0000	6,601.0000	5.565	0	0	0

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29/04/2008	R196	2008/05/02			Bond Future	11.2960	11.9220	5.542	0.0000	0.0000	0
29/04/2008	R196	2008/05/02	9.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/04/2008	R196	2008/05/02	9.00	Put	Option on Bond Future	1,755.0000	2,225.0000	26.781	0	0	0
29/04/2008	R196	2008/08/07			Bond Future	10.8770	11.7060	7.622	0.0000	0.0000	0
29/04/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	642.0000	486.0000	(24.299)	0	0	0
29/04/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	1,761.0000	2,034.0000	15.503	0	0	0
29/04/2008	R196	2008/11/06			Bond Future	10.6160	11.3050	6.490	0.0000	0.0000	0
29/04/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	1,228.0000	1,124.0000	(8.469)	0	0	0
29/04/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,780.0000	1,879.0000	5.562	0	0	0
29/04/2008	R201	2008/05/02			Bond Future	9.4580	9.4980	0.423	0.0000	0.0000	0
29/04/2008	R201	2008/05/02	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/04/2008	R201	2008/05/02	8.50	Put	Option on Bond Future	4,675.0000	4,864.0000	4.043	0	0	0
29/04/2008	R201	2008/08/07			Bond Future	9.3360	9.3760	0.428	0.0000	0.0000	0
29/04/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	6,481.0000	6,658.0000	2.731	0	0	0
29/04/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	34.0000	25.0000	(26.471)	0	0	0
29/04/2008	R201	2008/11/06			Bond Future	9.2310	9.2710	0.433	0.0000	0.0000	0
29/04/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	640.0000	578.0000	(9.688)	0	0	0
29/04/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	2,849.0000	2,968.0000	4.177	0	0	0
29/04/2008	R203	2008/05/02			Bond Future	9.3680	9.4080	0.427	0.0000	0.0000	0
29/04/2008	R203	2008/05/02	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/04/2008	R203	2008/05/02	8.25	Put	Option on Bond Future	6,869.0000	7,103.0000	3.407	0	0	0
29/04/2008	R203	2008/08/07			Bond Future	9.2570	9.2970	0.432	0.0000	0.0000	0
29/04/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	9,323.0000	9,555.0000	2.488	0	0	0
29/04/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/04/2008	R203	2008/11/06			Bond Future	9.1670	9.2070	0.436	0.0000	0.0000	0
29/04/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	243.0000	206.0000	(15.226)	0	0	0
29/04/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	4,187.0000	4,380.0000	4.610	0	0	0

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29/04/2008	R204	2008/05/02			Bond Future	9.3580	9.3980	0.427	9.3800	9.3800	3,779
29/04/2008	R204	2008/05/02	8.25	Put	Option on Bond Future	7,275.0000	7,524.0000	3.423	0	0	0
29/04/2008	R204	2008/05/02	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/04/2008	R204	2008/08/07			Bond Future	9.2590	9.2990	0.432	9.2900	9.2900	3,179
29/04/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/04/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	10,034.0000	10,282.0000	2.472	0	0	0
29/04/2008	R204	2008/11/06			Bond Future	9.1740	9.2140	0.436	0.0000	0.0000	0
29/04/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	4,483.0000	4,696.0000	4.751	0	0	0
29/04/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	200.0000	166.0000	(17.000)	0	0	0
29/04/2008	R206	2008/05/02			Bond Future	9.4880	9.5280	0.422	0.0000	0.0000	0
29/04/2008	R206	2008/05/02	8.25	Put	Option on Bond Future	5,239.0000	5,402.0000	3.111	0	0	0
29/04/2008	R206	2008/05/02	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/04/2008	R206	2008/08/07			Bond Future	9.3400	9.3800	0.428	0.0000	0.0000	0
29/04/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	5,542.0000	5,698.0000	2.815	0	0	0
29/04/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	14.0000	10.0000	(28.571)	0	0	0
29/04/2008	R206	2008/11/06			Bond Future	9.2070	9.2470	0.434	0.0000	0.0000	610
29/04/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	4,969.0000	5,105.0000	2.737	0	0	0
29/04/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	147.0000	128.0000	(12.925)	0	0	0
29/04/2008	R207	2008/05/02			Bond Future	9.3590	9.3990	0.427	0.0000	0.0000	0
29/04/2008	R207	2008/05/02	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/04/2008	R207	2008/05/02	8.25	Put	Option on Bond Future	7,391.0000	7,643.0000	3.410	0	0	0
29/04/2008	R207	2008/08/07			Bond Future	9.2670	9.3070	0.432	0.0000	0.0000	0
29/04/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	8,486.0000	8,737.0000	2.958	0	0	0
29/04/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/04/2008	R207	2008/11/06			Bond Future	9.1880	9.2280	0.435	0.0000	0.0000	0
29/04/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	140.0000	113.0000	(19.286)	0	0	0
29/04/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	4,599.0000	4,823.0000	4.871	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
29/04/2008	R209	2008/05/02			Bond Future	9.0890	9.1290	0.440	9.1100	9.1100	6,225
29/04/2008	R209	2008/05/02	7.75	Put	Option on Bond Future	11,586.0000	11,890.0000	2.624	0	0	0
29/04/2008	R209	2008/05/02	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/04/2008	R209	2008/08/07			Bond Future	9.0200	9.0600	0.443	9.0400	9.0400	8,651
29/04/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/04/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	11,042.0000	11,350.0000	2.789	0	0	0
29/04/2008	R209	2008/11/06			Bond Future	8.9630	9.0030	0.446	0.0000	0.0000	260
29/04/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	10,585.0000	10,896.0000	2.938	0	0	0
29/04/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/04/2008	TRT1	2008/05/02			Index Future	251.6190	251.1880	(0.171)	0.0000	0.0000	0
29/04/2008	TRT1	2008/08/07			Index Future	259.4750	258.8130	(0.255)	0.0000	0.0000	0
29/04/2008	TRT1	2008/11/06			Index Future	267.1660	266.4060	(0.284)	0.0000	0.0000	400
Grand Total:											201,260