



# Derivatives High/Low Report

High/Low for 30/04/2008

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
30/04/2008	\$ / R 2008/06/13			Currency Future	7.6675	7.6449	(0.295)	7.7200	7.6500	65,966
30/04/2008	\$ / R 2008/09/15			Currency Future	7.8452	7.8220	(0.296)	0.0000	0.0000	35,503
30/04/2008	\$ / R 2008/12/12			Currency Future	8.0283	8.0088	(0.243)	0.0000	0.0000	8,550
30/04/2008	£ / R 2008/06/13			Currency Future	15.0638	15.0973	0.222	15.2500	15.0000	6,299
30/04/2008	£ / R 2008/09/15			Currency Future	15.3127	15.3500	0.244	0.0000	0.0000	611
30/04/2008	£ / R 2008/12/12			Currency Future	15.5749	15.6239	0.315	0.0000	0.0000	500
30/04/2008	€ / R 2008/06/13			Currency Future	11.9440	11.8795	(0.540)	11.9700	11.9100	17,375
30/04/2008	€ / R 2008/09/15			Currency Future	12.1659	12.1008	(0.535)	0.0000	0.0000	8,477
30/04/2008	€ / R 2008/12/12			Currency Future	12.3965	12.3385	(0.468)	0.0000	0.0000	5,077
30/04/2008	ALBI 2008/05/02			Index Future	252.2320	266.7240	5.746	251.9100	251.9100	0
30/04/2008	ALBI 2008/05/02	265.00	Call	Index Future	0.0000	17,398.0000	100.000	0	0	0
30/04/2008	ALBI 2008/05/02	265.00	Put	Index Future	127,680.0000	158.0000	(99.876)	0	0	0
30/04/2008	ALBI 2008/08/07			Index Future	259.8760	259.9350	0.023	0.0000	0.0000	0
30/04/2008	ALBI 2008/08/07	265.00	Call	Index Future	9,070.0000	9,103.0000	0.364	0	0	0
30/04/2008	ALBI 2008/08/07	265.00	Put	Index Future	60,310.0000	59,753.0000	(0.924)	0	0	0

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30/04/2008	ALBI	2008/11/06			Index Future	267.9200	267.9410	0.008	267.1600	267.1600	594
30/04/2008	ALBI	2008/11/06	265.00	Call	Index Future	54,798.0000	54,833.0000	0.064	0	0	0
30/04/2008	ALBI	2008/11/06	265.00	Put	Index Future	25,598.0000	25,423.0000	(0.684)	0	0	0
30/04/2008	CRD1	2008/05/02			Index Future	109.1330	109.1990	0.060	0.0000	0.0000	0
30/04/2008	CRD1	2008/08/07			Index Future	112.4460	112.5100	0.057	0.0000	0.0000	0
30/04/2008	CRD1	2008/11/06			Index Future	115.7450	115.8100	0.056	0.0000	0.0000	8
30/04/2008	GOVI	2008/05/02			jGovi	254.2040	253.4855	(0.283)	0.0000	0.0000	0
30/04/2008	GOVI	2008/05/02	264.00	Call	jGovi	0.0000	0.0000	-	0	0	0
30/04/2008	GOVI	2008/05/02	264.00	Put	jGovi	97,960.0000	105,145.0000	7.335	0	0	0
30/04/2008	GOVI	2008/08/07			jGovi	261.9080	261.1590	(0.286)	0.0000	0.0000	149
30/04/2008	GOVI	2008/08/07	274.00	Call	jGovi	1,207.0000	891.0000	(26.181)	0	0	0
30/04/2008	GOVI	2008/08/07	274.00	Put	jGovi	122,127.0000	129,301.0000	5.874	0	0	0
30/04/2008	GOVI	2008/11/06			jGovi	269.9190	269.1470	(0.286)	0.0000	0.0000	60
30/04/2008	GOVI	2008/11/06	274.00	Put	jGovi	62,974.0000	68,046.0000	8.054	0	0	0
30/04/2008	GOVI	2008/11/06	274.00	Call	jGovi	22,164.0000	19,516.0000	(11.947)	0	0	0
30/04/2008	ILBI	2008/05/02			Index Future	311.6950	311.6570	(0.012)	0.0000	0.0000	0
30/04/2008	J153	2010/08/31			jSwap	11.8960	11.8910	(0.042)	0.0000	0.0000	0
30/04/2008	J157	2015/09/15			jSwap	10.5970	10.6020	0.047	0.0000	0.0000	0
30/04/2008	J186	2026/12/21			jSwap	9.8900	9.8960	0.061	0.0000	0.0000	0
30/04/2008	J201	2014/12/22			jSwap	10.7380	10.7440	0.056	0.0000	0.0000	0
30/04/2008	J203	2017/09/15			jSwap	10.3680	10.3750	0.068	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
30/04/2008	J204	2018/12/21			jSwap	10.3000	10.2950	(0.049)	0.0000	0.0000	0
30/04/2008	J207	2020/01/15			jSwap	10.2010	10.1970	(0.039)	0.0000	0.0000	0
30/04/2008	JBAR	2005/12/21			jBar	11.8250	11.8250	-	0.0000	0.0000	0
30/04/2008	JFRA	2008/05/02			jFra	11.8580	11.9360	0.658	0.0000	0.0000	0
30/04/2008	JFRA	2008/08/07			jFra	12.3460	12.3660	0.162	0.0000	0.0000	0
30/04/2008	JFRA	2008/11/06			jFra	12.3680	12.3770	0.073	0.0000	0.0000	0
30/04/2008	JFRA	2009/02/05			jFra	12.2870	12.2590	(0.228)	0.0000	0.0000	0
30/04/2008	JFRA	2009/05/07			jFra	12.0290	12.0280	(0.008)	0.0000	0.0000	0
30/04/2008	JFRA	2009/08/06			jFra	11.7440	11.7080	(0.307)	0.0000	0.0000	0
30/04/2008	JFRA	2009/11/05			jFra	11.4280	11.3840	(0.385)	0.0000	0.0000	0
30/04/2008	JN02	2008/05/02			jNote	11.9180	11.9090	(0.076)	0.0000	0.0000	0
30/04/2008	JN02	2008/08/07			jNote	11.7930	11.7820	(0.093)	0.0000	0.0000	0
30/04/2008	JN02	2008/11/06			jNote	11.5660	11.5580	(0.069)	0.0000	0.0000	0
30/04/2008	JN02	2009/02/05			jNote	11.3060	11.3080	0.018	0.0000	0.0000	0
30/04/2008	JN05	2008/05/02			jNote	10.8760	10.8780	0.018	0.0000	0.0000	0
30/04/2008	JN05	2008/08/07			jNote	10.7460	10.7500	0.037	0.0000	0.0000	0
30/04/2008	JN05	2008/11/07			jNote	11.2930	11.2940	0.009	0.0000	0.0000	0
30/04/2008	JN10	2008/05/02			jNote	10.1620	10.1640	0.020	0.0000	0.0000	0

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30/04/2008	JN10	2008/08/07			jNote	10.0670	10.0640	(0.030)	0.0000	0.0000	0
30/04/2008	JN10	2008/11/07			jNote	10.3510	10.3440	(0.068)	0.0000	0.0000	0
30/04/2008	JROD	2008/04/30			jRod	10.8110	10.8108	(0.001)	0.0000	0.0000	0
30/04/2008	JROD	2008/05/30			jRod	11.0720	11.0730	0.009	0.0000	0.0000	0
30/04/2008	JROD	2008/06/30			jRod	11.4720	11.4860	0.122	0.0000	0.0000	0
30/04/2008	JROD	2008/07/31			jRod	11.3250	11.8790	4.892	0.0000	0.0000	0
30/04/2008	JROD	2008/08/29			jRod	11.5830	11.6150	0.276	0.0000	0.0000	0
30/04/2008	JROD	2008/09/30			jRod	11.8800	11.9310	0.429	0.0000	0.0000	0
30/04/2008	JROD	2008/10/31			jRod	11.6780	12.1920	4.401	0.0000	0.0000	0
30/04/2008	JROD	2008/11/28			jRod	11.8760	11.9350	0.497	0.0000	0.0000	0
30/04/2008	JROD	2008/12/31			jRod	12.1080	12.1810	0.603	0.0000	0.0000	0
30/04/2008	M153	2008/05/05			Bond Future	10.2900	10.3400	0.486	0.0000	0.0000	0
30/04/2008	M153	2008/05/05	10.00	Call	Option on Bond Future	73.0000	41.0000	(43.836)	0	0	0
30/04/2008	M153	2008/05/05	10.00	Put	Option on Bond Future	680.0000	753.0000	10.735	0	0	0
30/04/2008	M157	2008/05/05			Bond Future	9.4590	9.5090	0.529	0.0000	0.0000	0
30/04/2008	M157	2008/05/05	9.25	Call	Option on Bond Future	20.0000	4.0000	(80.000)	0	0	0
30/04/2008	M157	2008/05/05	9.25	Put	Option on Bond Future	1,266.0000	1,547.0000	22.196	0	0	0
30/04/2008	M186	2008/05/05			Bond Future	9.2990	9.3390	0.430	0.0000	0.0000	0
30/04/2008	M186	2008/05/05	9.00	Put	Option on Bond Future	2,894.0000	3,272.0000	13.062	0	0	0
30/04/2008	M186	2008/05/05	9.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0

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30/04/2008	M204	2008/05/05			Bond Future	9.3980	9.4380	0.426	0.0000	0.0000	0
30/04/2008	M204	2008/05/05	9.25	Call	Option on Bond Future	16.0000	3.0000	(81.250)	0	0	0
30/04/2008	M204	2008/05/05	9.25	Put	Option on Bond Future	942.0000	1,177.0000	24.947	0	0	0
30/04/2008	M209	2008/05/05			Bond Future	9.1290	9.1690	0.438	0.0000	0.0000	0
30/04/2008	M209	2008/05/05	9.00	Call	Option on Bond Future	3.0000	0.0000	(100.000)	0	0	0
30/04/2008	M209	2008/05/05	9.00	Put	Option on Bond Future	992.0000	1,291.0000	30.141	0	0	0
30/04/2008	MLBI	2008/05/05			Index Future	252.2320	311.6570	23.560	0.0000	0.0000	0
30/04/2008	MOVI	2008/05/05			jGovi	254.2040	253.4855	(0.283)	0.0000	0.0000	0
30/04/2008	OTH1	2008/05/02			Index Future	240.9990	240.2040	(0.330)	0.0000	0.0000	0
30/04/2008	OTH1	2008/08/07			Index Future	248.3140	247.4870	(0.333)	0.0000	0.0000	0
30/04/2008	OTH1	2008/11/06			Index Future	255.5990	254.7470	(0.333)	0.0000	0.0000	12
30/04/2008	R153	2008/05/02			Bond Future	10.2900	10.3400	0.486	10.3000	10.3000	0
30/04/2008	R153	2008/05/02	9.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/04/2008	R153	2008/05/02	9.00	Put	Option on Bond Future	2,738.0000	2,843.0000	3.835	0	0	0
30/04/2008	R153	2008/08/07			Bond Future	10.0900	10.1400	0.496	0.0000	0.0000	7,104
30/04/2008	R153	2008/08/07	8.25	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
30/04/2008	R153	2008/08/07	8.25	Put	Option on Bond Future	3,529.0000	3,622.0000	2.635	0	0	0
30/04/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	3,044.0000	3,137.0000	3.055	0	0	0
30/04/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	4.0000	3.0000	(25.000)	0	0	0
30/04/2008	R153	2008/11/06			Bond Future	9.9260	9.9760	0.504	0.0000	0.0000	0
30/04/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	1,056.0000	1,020.0000	(3.409)	0	0	0
30/04/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	2,193.0000	2,241.0000	2.189	0	0	0
30/04/2008	R157	2008/05/02			Bond Future	9.4590	9.5090	0.529	9.4700	9.5100	0
30/04/2008	R157	2008/05/02	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/04/2008	R157	2008/05/02	8.50	Put	Option on Bond Future	5,865.0000	6,161.0000	5.047	0	0	0
30/04/2008	R157	2008/05/02	8.75	Put	Option on Bond Future	4,300.0000	4,596.0000	6.884	0	0	0

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30/04/2008	R157	2008/05/02	8.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/04/2008	R157	2008/08/07			Bond Future	9.3420	9.3920	0.535	9.3600	9.3800	6,641
30/04/2008	R157	2008/08/07	8.50	Put	Option on Bond Future	5,279.0000	5,529.0000	4.736	0	0	0
30/04/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	41.0000	33.0000	(19.512)	0	0	0
30/04/2008	R157	2008/08/07	9.00	Call	Option on Bond Future	960.0000	859.0000	(10.521)	0	0	0
30/04/2008	R157	2008/08/07	9.00	Put	Option on Bond Future	2,965.0000	3,153.0000	6.341	0	0	200
30/04/2008	R157	2008/08/07	8.50	Call	Option on Bond Future	264.0000	225.0000	(14.773)	0	0	200
30/04/2008	R157	2008/08/07	8.25	Put	Option on Bond Future	6,669.0000	6,939.0000	4.049	0	0	0
30/04/2008	R157	2008/08/07	9.50	Call	Option on Bond Future	2,298.0000	2,123.0000	(7.615)	0	0	0
30/04/2008	R157	2008/08/07	750.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/04/2008	R157	2008/08/07	750.00	Call	Option on Bond Future	120,285.0000	119,995.0000	(0.241)	0	0	0
30/04/2008	R157	2008/08/07	8.25	Call	Option on Bond Future	113.0000	94.0000	(16.814)	0	0	500
30/04/2008	R157	2008/08/07	8.75	Call	Option on Bond Future	535.0000	468.0000	(12.523)	0	0	500
30/04/2008	R157	2008/08/07	8.75	Put	Option on Bond Future	4,032.0000	4,255.0000	5.531	0	0	0
30/04/2008	R157	2008/08/07	9.50	Put	Option on Bond Future	1,386.0000	1,501.0000	8.297	0	0	200
30/04/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	8,163.0000	8,444.0000	3.442	0	0	0
30/04/2008	R157	2008/08/07	9.25	Put	Option on Bond Future	2,096.0000	2,247.0000	7.204	0	0	500
30/04/2008	R157	2008/08/07	9.25	Call	Option on Bond Future	1,561.0000	1,422.0000	(8.905)	0	0	0
30/04/2008	R157	2008/11/06			Bond Future	9.2480	9.2980	0.541	0.0000	0.0000	0
30/04/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	3,583.0000	3,789.0000	5.749	0	0	0
30/04/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	718.0000	642.0000	(10.585)	0	0	0
30/04/2008	R186	2008/05/02			Bond Future	9.2990	9.3390	0.430	9.3300	9.3300	0
30/04/2008	R186	2008/05/02	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/04/2008	R186	2008/05/02	8.00	Put	Option on Bond Future	13,463.0000	13,841.0000	2.808	0	0	0
30/04/2008	R186	2008/08/07			Bond Future	9.2170	9.2570	0.434	0.0000	0.0000	2,410
30/04/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	15,484.0000	15,857.0000	2.409	0	0	0
30/04/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	41.0000	34.0000	(17.073)	0	0	0
30/04/2008	R186	2008/11/06			Bond Future	9.1490	9.1890	0.437	0.0000	0.0000	0
30/04/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	125.0000	100.0000	(20.000)	0	0	0
30/04/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	6,601.0000	6,957.0000	5.393	0	0	0

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30/04/2008	R196	2008/05/02			Bond Future	11.9220	11.3880	(4.479)	0.0000	0.0000	0
30/04/2008	R196	2008/05/02	9.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/04/2008	R196	2008/05/02	9.00	Put	Option on Bond Future	2,225.0000	1,825.0000	(17.978)	0	0	0
30/04/2008	R196	2008/08/07			Bond Future	11.7060	10.9750	(6.245)	0.0000	0.0000	0
30/04/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	2,034.0000	1,770.0000	(12.979)	0	0	0
30/04/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	486.0000	600.0000	23.457	0	0	0
30/04/2008	R196	2008/11/06			Bond Future	11.3050	10.7060	(5.299)	0.0000	0.0000	0
30/04/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	1,124.0000	1,197.0000	6.495	0	0	0
30/04/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,879.0000	1,776.0000	(5.482)	0	0	0
30/04/2008	R201	2008/05/02			Bond Future	9.4980	9.5480	0.526	0.0000	0.0000	0
30/04/2008	R201	2008/05/02	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/04/2008	R201	2008/05/02	8.50	Put	Option on Bond Future	4,864.0000	5,100.0000	4.852	0	0	0
30/04/2008	R201	2008/08/07			Bond Future	9.3760	9.4260	0.533	0.0000	0.0000	0
30/04/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	25.0000	20.0000	(20.000)	0	0	0
30/04/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	6,658.0000	6,883.0000	3.379	0	0	0
30/04/2008	R201	2008/11/06			Bond Future	9.2710	9.3210	0.539	0.0000	0.0000	0
30/04/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	578.0000	517.0000	(10.554)	0	0	0
30/04/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	2,968.0000	3,133.0000	5.559	0	0	0
30/04/2008	R203	2008/05/02			Bond Future	9.4080	9.4580	0.531	0.0000	0.0000	0
30/04/2008	R203	2008/05/02	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/04/2008	R203	2008/05/02	8.25	Put	Option on Bond Future	7,103.0000	7,395.0000	4.111	0	0	0
30/04/2008	R203	2008/08/07			Bond Future	9.2970	9.3470	0.538	0.0000	0.0000	0
30/04/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/04/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	9,555.0000	9,844.0000	3.025	0	0	0
30/04/2008	R203	2008/11/06			Bond Future	9.2070	9.2570	0.543	0.0000	0.0000	0
30/04/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	206.0000	171.0000	(16.990)	0	0	0
30/04/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	4,380.0000	4,632.0000	5.753	0	0	0

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30/04/2008	R204	2008/05/02			Bond Future	9.3980	9.4380	0.426	9.4100	9.4100	0
30/04/2008	R204	2008/05/02	8.25	Put	Option on Bond Future	7,524.0000	7,772.0000	3.296	0	0	0
30/04/2008	R204	2008/05/02	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/04/2008	R204	2008/08/07			Bond Future	9.2990	9.3390	0.430	0.0000	0.0000	3,179
30/04/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	10,282.0000	10,529.0000	2.402	0	0	0
30/04/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/04/2008	R204	2008/11/06			Bond Future	9.2140	9.2540	0.434	0.0000	0.0000	0
30/04/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	4,696.0000	4,916.0000	4.685	0	0	0
30/04/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	166.0000	141.0000	(15.060)	0	0	0
30/04/2008	R206	2008/05/02			Bond Future	9.5280	9.5780	0.525	0.0000	0.0000	0
30/04/2008	R206	2008/05/02	8.25	Put	Option on Bond Future	5,402.0000	5,606.0000	3.776	0	0	0
30/04/2008	R206	2008/05/02	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/04/2008	R206	2008/08/07			Bond Future	9.3800	9.4300	0.533	0.0000	0.0000	0
30/04/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	5,698.0000	5,894.0000	3.440	0	0	0
30/04/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	10.0000	7.0000	(30.000)	0	0	0
30/04/2008	R206	2008/11/06			Bond Future	9.2470	9.2970	0.541	0.0000	0.0000	610
30/04/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	5,105.0000	5,282.0000	3.467	0	0	0
30/04/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	128.0000	111.0000	(13.281)	0	0	0
30/04/2008	R207	2008/05/02			Bond Future	9.3990	9.4490	0.532	0.0000	0.0000	0
30/04/2008	R207	2008/05/02	8.25	Put	Option on Bond Future	7,643.0000	7,956.0000	4.095	0	0	0
30/04/2008	R207	2008/05/02	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/04/2008	R207	2008/08/07			Bond Future	9.3070	9.3570	0.537	0.0000	0.0000	0
30/04/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	8,737.0000	9,049.0000	3.571	0	0	0
30/04/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/04/2008	R207	2008/11/06			Bond Future	9.2280	9.2780	0.542	0.0000	0.0000	0
30/04/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	4,823.0000	5,111.0000	5.971	0	0	0
30/04/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	113.0000	89.0000	(21.239)	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
30/04/2008	R209	2008/05/02			Bond Future	9.1290	9.1690	0.438	0.0000	0.0000	0
30/04/2008	R209	2008/05/02	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/04/2008	R209	2008/05/02	7.75	Put	Option on Bond Future	11,890.0000	12,192.0000	2.540	0	0	0
30/04/2008	R209	2008/08/07			Bond Future	9.0600	9.1000	0.442	0.0000	0.0000	8,651
30/04/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	11,350.0000	11,655.0000	2.687	0	0	0
30/04/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/04/2008	R209	2008/11/06			Bond Future	9.0030	9.0430	0.444	0.0000	0.0000	260
30/04/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	10,896.0000	11,204.0000	2.827	0	0	0
30/04/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/04/2008	TRT1	2008/05/02			Index Future	251.1880	250.4830	(0.281)	0.0000	0.0000	0
30/04/2008	TRT1	2008/08/07			Index Future	258.8130	258.0770	(0.284)	0.0000	0.0000	0
30/04/2008	TRT1	2008/11/06			Index Future	266.4060	265.6480	(0.285)	0.0000	0.0000	400
<b>Grand Total:</b>											<b>180,536</b>