



# Derivatives High/Low Report

High/Low for 20/03/2008

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
20/03/2008	\$ / R 2008/06/13			Currency Future	8.1861	8.3533	2.042	8.3700	8.2300	30,006
20/03/2008	\$ / R 2008/09/15			Currency Future	8.3765	8.5467	2.032	8.5000	8.4700	16,443
20/03/2008	\$ / R 2008/12/12			Currency Future	8.5680	8.7529	2.158	0.0000	0.0000	4,265
20/03/2008	£ / R 2008/06/13			Currency Future	16.1838	16.4451	1.615	16.1800	16.1800	2,395
20/03/2008	£ / R 2008/09/15			Currency Future	16.4336	16.6961	1.597	0.0000	0.0000	667
20/03/2008	£ / R 2008/12/12			Currency Future	16.6966	16.9773	1.681	0.0000	0.0000	50
20/03/2008	€ / R 2008/06/13			Currency Future	12.7982	12.8374	0.306	12.8800	12.7500	10,580
20/03/2008	€ / R 2008/09/15			Currency Future	13.0276	13.0683	0.312	13.1200	13.0500	8,524
20/03/2008	€ / R 2008/12/12			Currency Future	13.2680	13.3212	0.401	0.0000	0.0000	1,780
20/03/2008	ALBI 2008/05/02			Index Future	256.7430	256.2440	(0.194)	0.0000	0.0000	594
20/03/2008	ALBI 2008/05/02	265.00	Call	Index Future	609.0000	425.0000	(30.213)	0	0	0
20/03/2008	ALBI 2008/05/02	265.00	Put	Index Future	83,179.0000	87,985.0000	5.778	0	0	0
20/03/2008	ALBI 2008/08/07			Index Future	264.4730	264.4180	(0.021)	0.0000	0.0000	0
20/03/2008	ALBI 2008/08/07	265.00	Put	Index Future	35,522.0000	35,692.0000	0.479	0	0	0
20/03/2008	ALBI 2008/08/07	265.00	Call	Index Future	30,252.0000	29,872.0000	(1.256)	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
20/03/2008	ALBI	2008/11/06			Index Future	271.9630	271.9160	(0.017)	0.0000	0.0000	0
20/03/2008	ALBI	2008/11/06	265.00	Call	Index Future	86,238.0000	85,812.0000	(0.494)	0	0	0
20/03/2008	ALBI	2008/11/06	265.00	Put	Index Future	16,608.0000	16,652.0000	0.265	0	0	0
20/03/2008	CRD1	2008/05/02			Index Future	111.1540	110.9630	(0.172)	0.0000	0.0000	0
20/03/2008	CRD1	2008/08/07			Index Future	114.4590	114.2620	(0.172)	0.0000	0.0000	0
20/03/2008	CRD1	2008/11/06			Index Future	117.6270	117.4260	(0.171)	0.0000	0.0000	8
20/03/2008	GOVI	2008/05/02			jGovi	258.9280	258.4275	(0.193)	0.0000	0.0000	19
20/03/2008	GOVI	2008/05/02	264.00	Put	jGovi	53,728.0000	58,025.0000	7.998	0	0	0
20/03/2008	GOVI	2008/05/02	264.00	Call	jGovi	3,008.0000	2,300.0000	(23.537)	0	0	0
20/03/2008	GOVI	2008/08/07			jGovi	266.3945	265.8805	(0.193)	0.0000	0.0000	142
20/03/2008	GOVI	2008/08/07	274.00	Put	jGovi	84,397.0000	88,545.0000	4.915	0	0	0
20/03/2008	GOVI	2008/08/07	274.00	Call	jGovi	8,342.0000	7,350.0000	(11.892)	0	0	0
20/03/2008	GOVI	2008/11/06			jGovi	273.8285	273.3005	(0.193)	0.0000	0.0000	60
20/03/2008	GOVI	2008/11/06	274.00	Call	jGovi	42,706.0000	40,014.0000	(6.304)	0	0	0
20/03/2008	GOVI	2008/11/06	274.00	Put	jGovi	44,421.0000	47,009.0000	5.826	0	0	0
20/03/2008	ILBI	2008/05/02			Index Future	312.7590	312.6920	(0.021)	0.0000	0.0000	0
20/03/2008	J153	2010/08/31			jSwap	10.9190	10.9690	0.458	0.0000	0.0000	0
20/03/2008	J157	2015/09/15			jSwap	10.0840	10.0990	0.149	0.0000	0.0000	0
20/03/2008	J186	2026/12/21			jSwap	9.5840	9.5730	(0.115)	0.0000	0.0000	0
20/03/2008	J201	2014/12/22			jSwap	10.1870	10.2030	0.157	0.0000	0.0000	0
20/03/2008	J203	2017/09/15			jSwap	10.0000	9.9950	(0.050)	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
20/03/2008	J204	2018/12/21			jSwap	10.0010	9.9880	(0.130)	0.0000	0.0000	0
20/03/2008	J207	2020/01/15			jSwap	9.9340	9.9170	(0.171)	0.0000	0.0000	0
20/03/2008	JBAR	2005/12/21			jBar	11.3580	11.3750	0.150	0.0000	0.0000	0
20/03/2008	JFRA	2008/05/02			jFra	11.3690	11.3690	-	0.0000	0.0000	0
20/03/2008	JFRA	2008/05/02	10.25	Put	Option on jFra	5,551.0000	5,473.0000	(1.405)	0	0	0
20/03/2008	JFRA	2008/05/02	10.25	Call	Option on jFra	8,476.0000	8,399.0000	(0.908)	0	0	0
20/03/2008	JFRA	2008/08/07			jFra	11.3660	11.3840	0.158	0.0000	0.0000	0
20/03/2008	JFRA	2008/08/07	10.25	Put	Option on jFra	11,075.0000	11,010.0000	(0.587)	0	0	0
20/03/2008	JFRA	2008/08/07	10.25	Call	Option on jFra	13,780.0000	13,760.0000	(0.145)	0	0	0
20/03/2008	JFRA	2008/11/06			jFra	11.2890	11.3210	0.283	0.0000	0.0000	0
20/03/2008	JFRA	2008/11/06	10.25	Put	Option on jFra	14,654.0000	14,582.0000	(0.491)	0	0	0
20/03/2008	JFRA	2008/11/06	10.25	Call	Option on jFra	17,173.0000	17,179.0000	0.035	0	0	0
20/03/2008	JFRA	2009/02/05			jFra	11.1730	11.2760	0.922	0.0000	0.0000	0
20/03/2008	JFRA	2009/02/05	10.00	Call	Option on jFra	20,193.0000	20,292.0000	0.490	0	0	0
20/03/2008	JFRA	2009/02/05	10.00	Put	Option on jFra	17,348.0000	17,198.0000	(0.865)	0	0	0
20/03/2008	JFRA	2009/05/07			jFra	10.8310	10.8560	0.231	0.0000	0.0000	0
20/03/2008	JFRA	2009/08/06			jFra	10.5560	10.6310	0.710	0.0000	0.0000	0
20/03/2008	JFRA	2009/08/06	10.00	Call	Option on jFra	24,125.0000	24,193.0000	0.282	0	0	0
20/03/2008	JFRA	2009/08/06	10.00	Put	Option on jFra	22,774.0000	22,660.0000	(0.501)	0	0	0
20/03/2008	JFRA	2009/11/05			jFra	10.2560	10.2870	0.302	0.0000	0.0000	0
20/03/2008	JN02	2008/05/02			jNote	10.8850	10.9310	0.423	0.0000	0.0000	0
20/03/2008	JN02	2008/05/02	10.00	Put	Option on jNote	1,394.0000	1,227.0000	(11.980)	0	0	0
20/03/2008	JN02	2008/05/02	10.00	Call	Option on jNote	18,856.0000	19,496.0000	3.394	0	0	0
20/03/2008	JN02	2008/08/07			jNote	10.6790	10.7390	0.562	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
20/03/2008	JN05	2008/05/02			jNote	10.1150	10.1390	0.237	0.0000	0.0000	0
20/03/2008	JN05	2008/05/02	9.50	Put	Option on jNote	518.0000	434.0000	(16.216)	0	0	0
20/03/2008	JN05	2008/05/02	9.50	Call	Option on jNote	25,995.0000	26,814.0000	3.151	0	0	0
20/03/2008	JN05	2008/08/07			jNote	10.0030	10.0320	0.290	0.0000	0.0000	0
20/03/2008	JN10	2008/05/02			jNote	9.8290	9.8170	(0.122)	0.0000	0.0000	0
20/03/2008	JN10	2008/05/02	9.00	Put	Option on jNote	3.0000	3.0000	-	0	0	0
20/03/2008	JN10	2008/05/02	9.00	Call	Option on jNote	53,679.0000	52,908.0000	(1.436)	0	0	0
20/03/2008	JN10	2008/08/07			jNote	9.7530	9.7390	(0.144)	0.0000	0.0000	0
20/03/2008	JROD	2008/03/31			jRod	10.7060	10.7010	(0.047)	0.0000	0.0000	0
20/03/2008	JROD	2008/04/30			jRod	10.8620	10.8600	(0.018)	0.0000	0.0000	0
20/03/2008	JROD	2008/05/30			jRod	11.1440	11.1470	0.027	0.0000	0.0000	0
20/03/2008	JROD	2008/06/30			jRod	11.0830	11.0850	0.018	0.0000	0.0000	0
20/03/2008	JROD	2008/07/31			jRod	11.2480	11.2480	-	0.0000	0.0000	0
20/03/2008	OTH1	2008/05/02			Index Future	245.8700	245.3760	(0.201)	0.0000	0.0000	0
20/03/2008	OTH1	2008/08/07			Index Future	253.1810	252.6720	(0.201)	0.0000	0.0000	0
20/03/2008	OTH1	2008/11/06			Index Future	260.1890	259.6670	(0.201)	0.0000	0.0000	12
20/03/2008	R153	2008/05/02			Bond Future	9.5230	9.5930	0.735	0.0000	0.0000	10,082
20/03/2008	R153	2008/05/02	9.00	Call	Option on Bond Future	68.0000	48.0000	(29.412)	0	0	0
20/03/2008	R153	2008/05/02	9.00	Put	Option on Bond Future	1,189.0000	1,318.0000	10.849	0	0	0
20/03/2008	R153	2008/08/07			Bond Future	9.4110	9.4810	0.744	0.0000	0.0000	1,290
20/03/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	1,858.0000	1,974.0000	6.243	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
20/03/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	102.0000	85.0000	(16.667)	0	0	0
20/03/2008	R153	2008/08/07	8.25	Call	Option on Bond Future	48.0000	38.0000	(20.833)	0	0	0
20/03/2008	R153	2008/08/07	8.25	Put	Option on Bond Future	2,291.0000	2,415.0000	5.412	0	0	0
20/03/2008	R153	2008/11/06			Bond Future	9.2730	9.3430	0.755	0.0000	0.0000	0
20/03/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	1,708.0000	1,645.0000	(3.689)	0	0	0
20/03/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	1,747.0000	1,803.0000	3.205	0	0	0
20/03/2008	R157	2008/05/02			Bond Future	9.1240	9.1640	0.438	9.1500	9.1500	10,794
20/03/2008	R157	2008/05/02	8.75	Call	Option on Bond Future	358.0000	299.0000	(16.480)	0	0	0
20/03/2008	R157	2008/05/02	8.50	Call	Option on Bond Future	118.0000	93.0000	(21.186)	0	0	0
20/03/2008	R157	2008/05/02	8.50	Put	Option on Bond Future	3,976.0000	4,193.0000	5.458	0	0	2,000
20/03/2008	R157	2008/05/02	8.75	Put	Option on Bond Future	2,651.0000	2,834.0000	6.903	0	0	0
20/03/2008	R157	2008/08/07			Bond Future	9.0510	9.0910	0.442	0.0000	0.0000	2,527
20/03/2008	R157	2008/08/07	8.75	Call	Option on Bond Future	1,323.0000	1,230.0000	(7.029)	0	0	500
20/03/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	6,653.0000	6,863.0000	3.156	0	0	0
20/03/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	234.0000	207.0000	(11.538)	0	0	0
20/03/2008	R157	2008/08/07	8.25	Put	Option on Bond Future	5,314.0000	5,506.0000	3.613	0	0	0
20/03/2008	R157	2008/08/07	8.25	Call	Option on Bond Future	461.0000	417.0000	(9.544)	0	0	500
20/03/2008	R157	2008/08/07	8.75	Put	Option on Bond Future	3,118.0000	3,261.0000	4.586	0	0	0
20/03/2008	R157	2008/08/07	9.25	Put	Option on Bond Future	1,637.0000	1,727.0000	5.498	0	0	500
20/03/2008	R157	2008/08/07	9.25	Call	Option on Bond Future	2,804.0000	2,659.0000	(5.171)	0	0	0
20/03/2008	R157	2008/11/06			Bond Future	8.9760	9.0160	0.446	0.0000	0.0000	0
20/03/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	1,408.0000	1,313.0000	(6.747)	0	0	0
20/03/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	2,720.0000	2,855.0000	4.963	0	0	0
20/03/2008	R186	2008/05/02			Bond Future	9.0080	9.0380	0.333	0.0000	0.0000	1,170
20/03/2008	R186	2008/05/02	8.00	Call	Option on Bond Future	19.0000	15.0000	(21.053)	0	0	0
20/03/2008	R186	2008/05/02	8.00	Put	Option on Bond Future	10,667.0000	10,958.0000	2.728	0	0	0
20/03/2008	R186	2008/08/07			Bond Future	8.9470	8.9770	0.335	0.0000	0.0000	220
20/03/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	13,087.0000	13,358.0000	2.071	0	0	0
20/03/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	263.0000	238.0000	(9.506)	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
20/03/2008	R186	2008/11/06			Bond Future	8.8930	8.9230	0.337	0.0000	0.0000	0
20/03/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	546.0000	484.0000	(11.355)	0	0	0
20/03/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	4,533.0000	4,767.0000	5.162	0	0	0
20/03/2008	R196	2008/05/02			Bond Future	10.7140	10.7980	0.784	0.0000	0.0000	0
20/03/2008	R196	2008/05/02	9.00	Put	Option on Bond Future	1,315.0000	1,379.0000	4.867	0	0	0
20/03/2008	R196	2008/05/02	9.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/03/2008	R196	2008/08/07			Bond Future	10.2710	10.3690	0.954	0.0000	0.0000	0
20/03/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	937.0000	911.0000	(2.775)	0	0	0
20/03/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	1,739.0000	1,765.0000	1.495	0	0	0
20/03/2008	R196	2008/11/06			Bond Future	9.9300	10.0210	0.916	0.0000	0.0000	0
20/03/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,805.0000	1,816.0000	0.609	0	0	0
20/03/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	1,455.0000	1,439.0000	(1.100)	0	0	0
20/03/2008	R201	2008/05/02			Bond Future	9.1480	9.1880	0.437	0.0000	0.0000	0
20/03/2008	R201	2008/05/02	8.50	Put	Option on Bond Future	3,271.0000	3,447.0000	5.381	0	0	0
20/03/2008	R201	2008/05/02	8.50	Call	Option on Bond Future	79.0000	61.0000	(22.785)	0	0	0
20/03/2008	R201	2008/08/07			Bond Future	9.0440	9.0840	0.442	0.0000	0.0000	0
20/03/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	177.0000	157.0000	(11.299)	0	0	0
20/03/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	5,259.0000	5,428.0000	3.214	0	0	0
20/03/2008	R201	2008/11/06			Bond Future	8.9480	8.9880	0.447	0.0000	0.0000	0
20/03/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	1,219.0000	1,140.0000	(6.481)	0	0	0
20/03/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	2,136.0000	2,241.0000	4.916	0	0	0
20/03/2008	R203	2008/05/02			Bond Future	9.1190	9.1490	0.329	0.0000	0.0000	0
20/03/2008	R203	2008/05/02	8.25	Put	Option on Bond Future	5,401.0000	5,578.0000	3.277	0	0	0
20/03/2008	R203	2008/05/02	8.25	Call	Option on Bond Future	7.0000	5.0000	(28.571)	0	0	0
20/03/2008	R203	2008/08/07			Bond Future	9.0360	9.0660	0.332	0.0000	0.0000	0
20/03/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	8,032.0000	8,208.0000	2.191	0	0	0
20/03/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	6.0000	5.0000	(16.667)	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
20/03/2008	R203	2008/11/06			Bond Future	8.9660	8.9960	0.335	0.0000	0.0000	0
20/03/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	3,330.0000	3,460.0000	3.904	0	0	0
20/03/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	552.0000	508.0000	(7.971)	0	0	0
20/03/2008	R204	2008/05/02			Bond Future	9.1120	9.1420	0.329	0.0000	0.0000	3,779
20/03/2008	R204	2008/05/02	8.25	Call	Option on Bond Future	8.0000	6.0000	(25.000)	0	0	0
20/03/2008	R204	2008/05/02	8.25	Put	Option on Bond Future	5,731.0000	5,920.0000	3.298	0	0	0
20/03/2008	R204	2008/08/07			Bond Future	9.0390	9.0690	0.332	0.0000	0.0000	0
20/03/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
20/03/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	8,657.0000	8,846.0000	2.183	0	0	0
20/03/2008	R204	2008/11/06			Bond Future	8.9730	9.0030	0.334	0.0000	0.0000	0
20/03/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	3,525.0000	3,670.0000	4.113	0	0	0
20/03/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	492.0000	449.0000	(8.740)	0	0	0
20/03/2008	R206	2008/05/02			Bond Future	9.1660	9.2060	0.436	0.0000	0.0000	0
20/03/2008	R206	2008/05/02	8.25	Call	Option on Bond Future	5.0000	3.0000	(40.000)	0	0	0
20/03/2008	R206	2008/05/02	8.25	Put	Option on Bond Future	3,915.0000	4,080.0000	4.215	0	0	0
20/03/2008	R206	2008/08/07			Bond Future	9.0540	9.0940	0.442	0.0000	0.0000	0
20/03/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	95.0000	82.0000	(13.684)	0	0	0
20/03/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	4,476.0000	4,625.0000	3.329	0	0	0
20/03/2008	R206	2008/11/06			Bond Future	8.9460	8.9860	0.447	0.0000	0.0000	610
20/03/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	346.0000	318.0000	(8.092)	0	0	0
20/03/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	4,151.0000	4,279.0000	3.084	0	0	0
20/03/2008	R207	2008/05/02			Bond Future	9.1060	9.1360	0.329	0.0000	0.0000	0
20/03/2008	R207	2008/05/02	8.25	Put	Option on Bond Future	5,785.0000	5,976.0000	3.302	0	0	0
20/03/2008	R207	2008/05/02	8.25	Call	Option on Bond Future	9.0000	7.0000	(22.222)	0	0	0
20/03/2008	R207	2008/08/07			Bond Future	9.0390	9.0690	0.332	0.0000	0.0000	0
20/03/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	7,042.0000	7,233.0000	2.712	0	0	0
20/03/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	6.0000	5.0000	(16.667)	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
20/03/2008	R207	2008/11/06			Bond Future	8.9780	9.0080	0.334	0.0000	0.0000	0
20/03/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	3,529.0000	3,681.0000	4.307	0	0	0
20/03/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	399.0000	360.0000	(9.774)	0	0	0
20/03/2008	R209	2008/05/02			Bond Future	8.8430	8.8630	0.226	0.0000	0.0000	6,260
20/03/2008	R209	2008/05/02	7.75	Put	Option on Bond Future	9,670.0000	9,828.0000	1.634	0	0	0
20/03/2008	R209	2008/05/02	7.75	Call	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
20/03/2008	R209	2008/08/07			Bond Future	8.7900	8.8100	0.228	0.0000	0.0000	0
20/03/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	9,229.0000	9,389.0000	1.734	0	0	0
20/03/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/03/2008	R209	2008/11/06			Bond Future	8.7450	8.7650	0.229	0.0000	0.0000	260
20/03/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
20/03/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	8,855.0000	9,016.0000	1.818	0	0	0
20/03/2008	TRT1	2008/05/02			Index Future	255.6390	255.1440	(0.194)	0.0000	0.0000	0
20/03/2008	TRT1	2008/08/07			Index Future	263.2410	262.7310	(0.194)	0.0000	0.0000	0
20/03/2008	TRT1	2008/11/06			Index Future	270.5270	270.0040	(0.193)	0.0000	0.0000	400
<b>Grand Total:</b>											<b>116,437</b>