



Derivatives High/Low Report

High/Low for 27/03/2008

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
27/03/2008	\$ / R 2008/06/13			Currency Future	8.2313	8.1936	(0.458)	8.2100	8.1500	31,985
27/03/2008	\$ / R 2008/09/15			Currency Future	8.4191	8.3833	(0.425)	8.4100	8.4100	16,473
27/03/2008	\$ / R 2008/12/12			Currency Future	8.6141	8.5773	(0.427)	0.0000	0.0000	5,183
27/03/2008	£ / R 2008/06/13			Currency Future	16.3400	16.3715	0.193	16.4100	16.4100	2,397
27/03/2008	£ / R 2008/09/15			Currency Future	16.5843	16.6208	0.220	0.0000	0.0000	517
27/03/2008	£ / R 2008/12/12			Currency Future	16.8420	16.8792	0.221	0.0000	0.0000	50
27/03/2008	€ / R 2008/06/13			Currency Future	12.8948	12.8823	(0.097)	12.8000	12.7800	8,715
27/03/2008	€ / R 2008/09/15			Currency Future	13.1197	13.1116	(0.062)	13.1400	13.1000	8,499
27/03/2008	€ / R 2008/12/12			Currency Future	13.3596	13.3505	(0.068)	13.3900	13.3100	1,823
27/03/2008	ALBI 2008/05/02			Index Future	256.2920	255.8950	(0.155)	0.0000	0.0000	594
27/03/2008	ALBI 2008/05/02	265.00	Put	Index Future	87,349.0000	91,235.0000	4.449	0	0	0
27/03/2008	ALBI 2008/05/02	265.00	Call	Index Future	269.0000	185.0000	(31.227)	0	0	0
27/03/2008	ALBI 2008/08/07			Index Future	264.1380	263.7630	(0.142)	0.0000	0.0000	0
27/03/2008	ALBI 2008/08/07	265.00	Put	Index Future	36,470.0000	38,399.0000	5.289	0	0	0
27/03/2008	ALBI 2008/08/07	265.00	Call	Index Future	27,850.0000	26,029.0000	(6.539)	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
27/03/2008	ALBI	2008/11/06			Index Future	271.6710	271.2860	(0.142)	0.0000	0.0000	0
27/03/2008	ALBI	2008/11/06	265.00	Put	Index Future	16,822.0000	17,755.0000	5.546	0	0	0
27/03/2008	ALBI	2008/11/06	265.00	Call	Index Future	83,532.0000	80,615.0000	(3.492)	0	0	0
27/03/2008	CRD1	2008/05/02			Index Future	110.9750	110.8450	(0.117)	0.0000	0.0000	0
27/03/2008	CRD1	2008/08/07			Index Future	114.2260	114.0930	(0.116)	0.0000	0.0000	0
27/03/2008	CRD1	2008/11/06			Index Future	117.3520	117.2160	(0.116)	0.0000	0.0000	8
27/03/2008	GOVI	2008/05/02			jGovi	258.4545	258.0655	(0.151)	0.0000	0.0000	19
27/03/2008	GOVI	2008/05/02	264.00	Call	jGovi	1,762.0000	1,351.0000	(23.326)	0	0	0
27/03/2008	GOVI	2008/05/02	264.00	Put	jGovi	57,217.0000	60,696.0000	6.080	0	0	0
27/03/2008	GOVI	2008/08/07			jGovi	265.8455	265.4465	(0.150)	0.0000	0.0000	142
27/03/2008	GOVI	2008/08/07	274.00	Call	jGovi	6,847.0000	6,150.0000	(10.180)	0	0	0
27/03/2008	GOVI	2008/08/07	274.00	Put	jGovi	88,392.0000	91,685.0000	3.725	0	0	0
27/03/2008	GOVI	2008/11/06			jGovi	273.1250	272.7145	(0.150)	0.0000	0.0000	60
27/03/2008	GOVI	2008/11/06	274.00	Call	jGovi	38,607.0000	36,593.0000	(5.217)	0	0	0
27/03/2008	GOVI	2008/11/06	274.00	Put	jGovi	47,357.0000	49,448.0000	4.415	0	0	0
27/03/2008	ILBI	2008/05/02			Index Future	313.3960	313.4100	0.004	0.0000	0.0000	0
27/03/2008	J153	2010/08/31			jSwap	11.0520	11.0690	0.154	0.0000	0.0000	0
27/03/2008	J157	2015/09/15			jSwap	10.1120	10.1420	0.297	0.0000	0.0000	0
27/03/2008	J186	2026/12/21			jSwap	9.5560	9.6040	0.502	0.0000	0.0000	0
27/03/2008	J201	2014/12/22			jSwap	10.2200	10.2730	0.519	0.0000	0.0000	0
27/03/2008	J203	2017/09/15			jSwap	9.9950	10.0300	0.350	0.0000	0.0000	0

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27/03/2008	J204	2018/12/21			jSwap	9.9810	10.0180	0.371	0.0000	0.0000	0
27/03/2008	J207	2020/01/15			jSwap	9.8960	9.9330	0.374	0.0000	0.0000	0
27/03/2008	JBAR	2005/12/21			jBar	11.3750	11.3750	-	0.0000	0.0000	0
27/03/2008	JFRA	2008/05/02			jFra	11.3880	11.3900	0.018	0.0000	0.0000	0
27/03/2008	JFRA	2008/05/02	10.25	Put	Option on jFra	4,957.0000	4,869.0000	(1.775)	0	0	0
27/03/2008	JFRA	2008/05/02	10.25	Call	Option on jFra	7,950.0000	7,869.0000	(1.019)	0	0	0
27/03/2008	JFRA	2008/08/07			jFra	11.4490	11.4500	0.009	0.0000	0.0000	0
27/03/2008	JFRA	2008/08/07	10.25	Put	Option on jFra	10,671.0000	10,625.0000	(0.431)	0	0	0
27/03/2008	JFRA	2008/08/07	10.25	Call	Option on jFra	13,577.0000	13,533.0000	(0.324)	0	0	0
27/03/2008	JFRA	2008/11/06			jFra	11.4000	11.4260	0.228	0.0000	0.0000	0
27/03/2008	JFRA	2008/11/06	10.25	Put	Option on jFra	14,284.0000	14,219.0000	(0.455)	0	0	0
27/03/2008	JFRA	2008/11/06	10.25	Call	Option on jFra	17,072.0000	17,070.0000	(0.012)	0	0	0
27/03/2008	JFRA	2009/02/05			jFra	11.3970	11.3950	(0.018)	0.0000	0.0000	0
27/03/2008	JFRA	2009/02/05	10.00	Put	Option on jFra	16,883.0000	16,856.0000	(0.160)	0	0	0
27/03/2008	JFRA	2009/02/05	10.00	Call	Option on jFra	20,269.0000	20,238.0000	(0.153)	0	0	0
27/03/2008	JFRA	2009/05/07			jFra	11.0010	11.0250	0.218	0.0000	0.0000	0
27/03/2008	JFRA	2009/08/06			jFra	10.7350	10.7650	0.279	0.0000	0.0000	0
27/03/2008	JFRA	2009/08/06	10.00	Put	Option on jFra	22,394.0000	22,334.0000	(0.268)	0	0	0
27/03/2008	JFRA	2009/08/06	10.00	Call	Option on jFra	24,179.0000	24,192.0000	0.054	0	0	0
27/03/2008	JFRA	2009/11/05			jFra	10.4290	10.4410	0.115	0.0000	0.0000	0
27/03/2008	JN02	2008/05/02			jNote	11.0230	11.0370	0.127	0.0000	0.0000	0
27/03/2008	JN02	2008/05/02	10.00	Put	Option on jNote	777.0000	714.0000	(8.108)	0	0	0
27/03/2008	JN02	2008/05/02	10.00	Call	Option on jNote	20,674.0000	20,858.0000	0.890	0	0	0
27/03/2008	JN02	2008/08/07			jNote	10.8380	10.8560	0.166	0.0000	0.0000	0

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27/03/2008	JN05	2008/05/02			jNote	10.2100	10.2440	0.333	0.0000	0.0000	0
27/03/2008	JN05	2008/05/02	9.50	Put	Option on jNote	196.0000	145.0000	(26.020)	0	0	0
27/03/2008	JN05	2008/05/02	9.50	Call	Option on jNote	29,267.0000	30,505.0000	4.230	0	0	0
27/03/2008	JN05	2008/08/07			jNote	10.0880	10.1320	0.436	0.0000	0.0000	0
27/03/2008	JN10	2008/05/02			jNote	9.8130	9.8500	0.377	0.0000	0.0000	0
27/03/2008	JN10	2008/05/02	9.00	Put	Option on jNote	1.0000	1.0000	-	0	0	0
27/03/2008	JN10	2008/05/02	9.00	Call	Option on jNote	52,617.0000	54,849.0000	4.242	0	0	0
27/03/2008	JN10	2008/08/07			jNote	9.7330	9.7720	0.401	0.0000	0.0000	0
27/03/2008	JROD	2008/03/31			jRod	10.6950	10.6950	-	0.0000	0.0000	0
27/03/2008	JROD	2008/04/30			jRod	10.8170	10.8080	(0.083)	0.0000	0.0000	0
27/03/2008	JROD	2008/05/30			jRod	11.0860	11.0720	(0.126)	0.0000	0.0000	0
27/03/2008	JROD	2008/06/30			jRod	11.0540	11.0490	(0.045)	0.0000	0.0000	0
27/03/2008	JROD	2008/07/31			jRod	11.2190	11.2230	0.036	0.0000	0.0000	0
27/03/2008	OTH1	2008/05/02			Index Future	245.3890	244.9610	(0.174)	0.0000	0.0000	0
27/03/2008	OTH1	2008/08/07			Index Future	252.5790	252.1380	(0.175)	0.0000	0.0000	0
27/03/2008	OTH1	2008/11/06			Index Future	259.4900	259.0390	(0.174)	0.0000	0.0000	12
27/03/2008	R153	2008/05/02			Bond Future	9.6130	9.6530	0.416	0.0000	0.0000	10,082
27/03/2008	R153	2008/05/02	9.00	Put	Option on Bond Future	1,345.0000	1,422.0000	5.725	0	0	0
27/03/2008	R153	2008/05/02	9.00	Call	Option on Bond Future	32.0000	25.0000	(21.875)	0	0	0
27/03/2008	R153	2008/08/07			Bond Future	9.5010	9.5410	0.421	0.0000	0.0000	1,290
27/03/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	74.0000	66.0000	(10.811)	0	0	0

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27/03/2008	R153	2008/08/07	8.25	Call	Option on Bond Future	32.0000	28.0000	(12.500)	0	0	0
27/03/2008	R153	2008/08/07	8.25	Put	Option on Bond Future	2,448.0000	2,519.0000	2.900	0	0	0
27/03/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	2,001.0000	2,069.0000	3.398	0	0	0
27/03/2008	R153	2008/11/06			Bond Future	9.3630	9.4030	0.427	0.0000	0.0000	0
27/03/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	1,797.0000	1,828.0000	1.725	0	0	0
27/03/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	1,606.0000	1,569.0000	(2.304)	0	0	0
27/03/2008	R157	2008/05/02			Bond Future	9.1540	9.1840	0.328	0.0000	0.0000	10,794
27/03/2008	R157	2008/05/02	8.75	Call	Option on Bond Future	255.0000	215.0000	(15.686)	0	0	0
27/03/2008	R157	2008/05/02	8.50	Call	Option on Bond Future	70.0000	56.0000	(20.000)	0	0	0
27/03/2008	R157	2008/05/02	8.75	Put	Option on Bond Future	2,730.0000	2,871.0000	5.165	0	0	0
27/03/2008	R157	2008/05/02	8.50	Put	Option on Bond Future	4,110.0000	4,276.0000	4.039	0	0	2,000
27/03/2008	R157	2008/08/07			Bond Future	9.0810	9.1110	0.330	0.0000	0.0000	2,527
27/03/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	196.0000	177.0000	(9.694)	0	0	0
27/03/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	6,792.0000	6,950.0000	2.326	0	0	0
27/03/2008	R157	2008/08/07	8.25	Put	Option on Bond Future	5,430.0000	5,575.0000	2.670	0	0	0
27/03/2008	R157	2008/08/07	8.75	Put	Option on Bond Future	3,181.0000	3,288.0000	3.364	0	0	0
27/03/2008	R157	2008/08/07	8.75	Call	Option on Bond Future	1,209.0000	1,140.0000	(5.707)	0	0	500
27/03/2008	R157	2008/08/07	8.25	Call	Option on Bond Future	400.0000	368.0000	(8.000)	0	0	500
27/03/2008	R157	2008/08/07	9.25	Call	Option on Bond Future	2,647.0000	2,537.0000	(4.156)	0	0	0
27/03/2008	R157	2008/08/07	9.25	Put	Option on Bond Future	1,656.0000	1,723.0000	4.046	0	0	500
27/03/2008	R157	2008/11/06			Bond Future	9.0060	9.0360	0.333	0.0000	0.0000	0
27/03/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	2,795.0000	2,897.0000	3.649	0	0	0
27/03/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	1,311.0000	1,241.0000	(5.339)	0	0	0
27/03/2008	R186	2008/05/02			Bond Future	9.0280	9.0580	0.332	0.0000	0.0000	1,170
27/03/2008	R186	2008/05/02	8.00	Call	Option on Bond Future	8.0000	6.0000	(25.000)	0	0	0
27/03/2008	R186	2008/05/02	8.00	Put	Option on Bond Future	10,853.0000	11,145.0000	2.691	0	0	0
27/03/2008	R186	2008/08/07			Bond Future	8.9670	8.9970	0.335	0.0000	0.0000	220
27/03/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	222.0000	200.0000	(9.910)	0	0	0
27/03/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	13,243.0000	13,516.0000	2.061	0	0	0

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27/03/2008	R186	2008/11/06			Bond Future	8.9130	8.9430	0.337	0.0000	0.0000	0
27/03/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	4,671.0000	4,909.0000	5.095	0	0	0
27/03/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	486.0000	429.0000	(11.728)	0	0	0
27/03/2008	R196	2008/05/02			Bond Future	10.7750	10.7870	0.111	0.0000	0.0000	0
27/03/2008	R196	2008/05/02	9.00	Put	Option on Bond Future	1,361.0000	1,371.0000	0.735	0	0	0
27/03/2008	R196	2008/05/02	9.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/03/2008	R196	2008/08/07			Bond Future	10.3490	10.3680	0.184	0.0000	0.0000	0
27/03/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	888.0000	880.0000	(0.901)	0	0	0
27/03/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	1,732.0000	1,733.0000	0.058	0	0	0
27/03/2008	R196	2008/11/06			Bond Future	10.0120	10.0420	0.300	0.0000	0.0000	0
27/03/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	1,419.0000	1,412.0000	(0.493)	0	0	0
27/03/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,794.0000	1,795.0000	0.056	0	0	0
27/03/2008	R201	2008/05/02			Bond Future	9.1680	9.1980	0.327	0.0000	0.0000	0
27/03/2008	R201	2008/05/02	8.50	Call	Option on Bond Future	48.0000	38.0000	(20.833)	0	0	0
27/03/2008	R201	2008/05/02	8.50	Put	Option on Bond Future	3,337.0000	3,472.0000	4.046	0	0	0
27/03/2008	R201	2008/08/07			Bond Future	9.0640	9.0940	0.331	0.0000	0.0000	0
27/03/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	152.0000	138.0000	(9.211)	0	0	0
27/03/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	5,329.0000	5,455.0000	2.364	0	0	0
27/03/2008	R201	2008/11/06			Bond Future	8.9680	8.9980	0.335	0.0000	0.0000	0
27/03/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	2,166.0000	2,245.0000	3.647	0	0	0
27/03/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	1,157.0000	1,098.0000	(5.099)	0	0	0
27/03/2008	R203	2008/05/02			Bond Future	9.1290	9.1490	0.219	0.0000	0.0000	0
27/03/2008	R203	2008/05/02	8.25	Call	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
27/03/2008	R203	2008/05/02	8.25	Put	Option on Bond Future	5,457.0000	5,575.0000	2.162	0	0	0
27/03/2008	R203	2008/08/07			Bond Future	9.0460	9.0660	0.221	0.0000	0.0000	0
27/03/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	8,090.0000	8,207.0000	1.446	0	0	0
27/03/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	4.0000	4.0000	-	0	0	0

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27/03/2008	R203	2008/11/06			Bond Future	8.9760	8.9960	0.223	0.0000	0.0000	0
27/03/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	520.0000	490.0000	(5.769)	0	0	0
27/03/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	3,356.0000	3,443.0000	2.592	0	0	0
27/03/2008	R204	2008/05/02			Bond Future	9.1120	9.1420	0.329	0.0000	0.0000	3,779
27/03/2008	R204	2008/05/02	8.25	Put	Option on Bond Future	5,727.0000	5,917.0000	3.318	0	0	0
27/03/2008	R204	2008/05/02	8.25	Call	Option on Bond Future	4.0000	3.0000	(25.000)	0	0	0
27/03/2008	R204	2008/08/07			Bond Future	9.0390	9.0690	0.332	0.0000	0.0000	0
27/03/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	8,656.0000	8,846.0000	2.195	0	0	0
27/03/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
27/03/2008	R204	2008/11/06			Bond Future	8.9730	9.0030	0.334	0.0000	0.0000	0
27/03/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	3,508.0000	3,653.0000	4.133	0	0	0
27/03/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	475.0000	432.0000	(9.053)	0	0	0
27/03/2008	R206	2008/05/02			Bond Future	9.1960	9.2260	0.326	0.0000	0.0000	0
27/03/2008	R206	2008/05/02	8.25	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
27/03/2008	R206	2008/05/02	8.25	Put	Option on Bond Future	4,037.0000	4,161.0000	3.072	0	0	0
27/03/2008	R206	2008/08/07			Bond Future	9.0840	9.1140	0.330	0.0000	0.0000	0
27/03/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	4,579.0000	4,692.0000	2.468	0	0	0
27/03/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	77.0000	68.0000	(11.688)	0	0	0
27/03/2008	R206	2008/11/06			Bond Future	8.9760	9.0060	0.334	0.0000	0.0000	610
27/03/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	4,234.0000	4,332.0000	2.315	0	0	0
27/03/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	312.0000	292.0000	(6.410)	0	0	0
27/03/2008	R207	2008/05/02			Bond Future	9.1260	9.1460	0.219	0.0000	0.0000	0
27/03/2008	R207	2008/05/02	8.25	Call	Option on Bond Future	4.0000	3.0000	(25.000)	0	0	0
27/03/2008	R207	2008/05/02	8.25	Put	Option on Bond Future	5,909.0000	6,037.0000	2.166	0	0	0
27/03/2008	R207	2008/08/07			Bond Future	9.0590	9.0790	0.221	0.0000	0.0000	0
27/03/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	4.0000	3.0000	(25.000)	0	0	0
27/03/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	7,168.0000	7,296.0000	1.786	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
27/03/2008	R207	2008/11/06			Bond Future	8.9980	9.0180	0.222	0.0000	0.0000	0
27/03/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	359.0000	334.0000	(6.964)	0	0	0
27/03/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	3,617.0000	3,719.0000	2.820	0	0	0
27/03/2008	R209	2008/05/02			Bond Future	8.8630	8.8930	0.338	0.0000	0.0000	6,260
27/03/2008	R209	2008/05/02	7.75	Put	Option on Bond Future	9,827.0000	10,064.0000	2.412	0	0	0
27/03/2008	R209	2008/05/02	7.75	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
27/03/2008	R209	2008/08/07			Bond Future	8.8100	8.8400	0.341	0.0000	0.0000	0
27/03/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	9,389.0000	9,629.0000	2.556	0	0	0
27/03/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/03/2008	R209	2008/11/06			Bond Future	8.7650	8.7950	0.342	0.0000	0.0000	260
27/03/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
27/03/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	9,016.0000	9,257.0000	2.673	0	0	0
27/03/2008	TRT1	2008/05/02			Index Future	255.1620	254.7760	(0.151)	0.0000	0.0000	0
27/03/2008	TRT1	2008/08/07			Index Future	262.6380	262.2410	(0.151)	0.0000	0.0000	0
27/03/2008	TRT1	2008/11/06			Index Future	269.8250	269.4180	(0.151)	0.0000	0.0000	400
Grand Total:											117,369