



Derivatives High/Low Report

High/Low for 28/03/2008

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
28/03/2008	\$ / R 2008/06/13			Currency Future	8.1936	8.2499	0.687	8.2600	8.1300	32,095
28/03/2008	\$ / R 2008/09/15			Currency Future	8.3833	8.4407	0.685	8.3400	8.3400	16,475
28/03/2008	\$ / R 2008/12/12			Currency Future	8.5773	8.6363	0.688	0.0000	0.0000	5,183
28/03/2008	£ / R 2008/06/13			Currency Future	16.3715	16.3518	(0.120)	0.0000	0.0000	2,397
28/03/2008	£ / R 2008/09/15			Currency Future	16.6208	16.6049	(0.096)	0.0000	0.0000	517
28/03/2008	£ / R 2008/12/12			Currency Future	16.8792	16.8692	(0.059)	0.0000	0.0000	50
28/03/2008	€ / R 2008/06/13			Currency Future	12.8823	12.9658	0.648	0.0000	0.0000	8,715
28/03/2008	€ / R 2008/09/15			Currency Future	13.1116	13.1992	0.668	0.0000	0.0000	8,499
28/03/2008	€ / R 2008/12/12			Currency Future	13.3505	13.4455	0.712	0.0000	0.0000	1,823
28/03/2008	ALBI 2008/05/02			Index Future	255.8950	255.8640	(0.012)	0.0000	0.0000	594
28/03/2008	ALBI 2008/05/02	265.00	Put	Index Future	91,235.0000	91,523.0000	0.316	0	0	0
28/03/2008	ALBI 2008/05/02	265.00	Call	Index Future	185.0000	163.0000	(11.892)	0	0	0
28/03/2008	ALBI 2008/08/07			Index Future	263.7630	263.8260	0.024	0.0000	0.0000	0
28/03/2008	ALBI 2008/08/07	265.00	Put	Index Future	38,399.0000	37,932.0000	(1.216)	0	0	0
28/03/2008	ALBI 2008/08/07	265.00	Call	Index Future	26,029.0000	26,192.0000	0.626	0	0	0

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28/03/2008	ALBI	2008/11/06			Index Future	271.2860	271.3490	0.023	0.0000	0.0000	0
28/03/2008	ALBI	2008/11/06	265.00	Put	Index Future	17,755.0000	17,509.0000	(1.386)	0	0	0
28/03/2008	ALBI	2008/11/06	265.00	Call	Index Future	80,615.0000	80,999.0000	0.476	0	0	0
28/03/2008	CRD1	2008/05/02			Index Future	110.8450	110.8460	0.001	0.0000	0.0000	0
28/03/2008	CRD1	2008/08/07			Index Future	114.0930	114.0940	0.001	0.0000	0.0000	0
28/03/2008	CRD1	2008/11/06			Index Future	117.2160	117.2170	0.001	0.0000	0.0000	8
28/03/2008	GOVI	2008/05/02			jGovi	258.0655	258.0555	(0.004)	0.0000	0.0000	19
28/03/2008	GOVI	2008/05/02	264.00	Call	jGovi	1,351.0000	1,265.0000	(6.366)	0	0	0
28/03/2008	GOVI	2008/05/02	264.00	Put	jGovi	60,696.0000	60,710.0000	0.023	0	0	0
28/03/2008	GOVI	2008/08/07			jGovi	265.4465	265.4365	(0.004)	0.0000	0.0000	142
28/03/2008	GOVI	2008/08/07	274.00	Put	jGovi	91,685.0000	91,700.0000	0.016	0	0	0
28/03/2008	GOVI	2008/08/07	274.00	Call	jGovi	6,150.0000	6,065.0000	(1.382)	0	0	0
28/03/2008	GOVI	2008/11/06			jGovi	272.7145	272.7055	(0.003)	0.0000	0.0000	60
28/03/2008	GOVI	2008/11/06	274.00	Put	jGovi	49,448.0000	49,402.0000	(0.093)	0	0	0
28/03/2008	GOVI	2008/11/06	274.00	Call	jGovi	36,593.0000	36,457.0000	(0.372)	0	0	0
28/03/2008	ILBI	2008/05/02			Index Future	313.4100	323.2500	3.140	0.0000	0.0000	0
28/03/2008	J153	2010/08/31			jSwap	11.0690	11.0700	0.009	0.0000	0.0000	0
28/03/2008	J157	2015/09/15			jSwap	10.1420	10.1430	0.010	0.0000	0.0000	0
28/03/2008	J186	2026/12/21			jSwap	9.6040	9.6050	0.010	0.0000	0.0000	0
28/03/2008	J201	2014/12/22			jSwap	10.2730	10.2750	0.019	0.0000	0.0000	0
28/03/2008	J203	2017/09/15			jSwap	10.0300	10.0310	0.010	0.0000	0.0000	0

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28/03/2008	J204	2018/12/21			jSwap	10.0180	10.0200	0.020	0.0000	0.0000	0
28/03/2008	J207	2020/01/15			jSwap	9.9330	9.9350	0.020	0.0000	0.0000	0
28/03/2008	JBAR	2005/12/21			jBar	11.3750	11.3750	-	0.0000	0.0000	0
28/03/2008	JFRA	2008/05/02			jFra	11.3900	11.3870	(0.026)	0.0000	0.0000	0
28/03/2008	JFRA	2008/05/02	10.25	Put	Option on jFra	4,869.0000	4,784.0000	(1.746)	0	0	0
28/03/2008	JFRA	2008/05/02	10.25	Call	Option on jFra	7,869.0000	7,782.0000	(1.106)	0	0	0
28/03/2008	JFRA	2008/08/07			jFra	11.4500	11.4500	-	0.0000	0.0000	0
28/03/2008	JFRA	2008/08/07	10.25	Call	Option on jFra	13,533.0000	13,488.0000	(0.333)	0	0	0
28/03/2008	JFRA	2008/08/07	10.25	Put	Option on jFra	10,625.0000	10,579.0000	(0.433)	0	0	0
28/03/2008	JFRA	2008/11/06			jFra	11.4260	11.4290	0.026	0.0000	0.0000	0
28/03/2008	JFRA	2008/11/06	10.25	Call	Option on jFra	17,070.0000	17,039.0000	(0.182)	0	0	0
28/03/2008	JFRA	2008/11/06	10.25	Put	Option on jFra	14,219.0000	14,181.0000	(0.267)	0	0	0
28/03/2008	JFRA	2009/02/05			jFra	11.3950	11.3910	(0.035)	0.0000	0.0000	0
28/03/2008	JFRA	2009/02/05	10.00	Call	Option on jFra	20,238.0000	20,203.0000	(0.173)	0	0	0
28/03/2008	JFRA	2009/02/05	10.00	Put	Option on jFra	16,856.0000	16,831.0000	(0.148)	0	0	0
28/03/2008	JFRA	2009/05/07			jFra	11.0250	11.0450	0.181	0.0000	0.0000	0
28/03/2008	JFRA	2009/08/06			jFra	10.7650	10.7580	(0.065)	0.0000	0.0000	0
28/03/2008	JFRA	2009/08/06	10.00	Put	Option on jFra	22,334.0000	22,320.0000	(0.063)	0	0	0
28/03/2008	JFRA	2009/08/06	10.00	Call	Option on jFra	24,192.0000	24,160.0000	(0.132)	0	0	0
28/03/2008	JFRA	2009/11/05			jFra	10.4410	10.4440	0.029	0.0000	0.0000	0
28/03/2008	JN02	2008/05/02			jNote	11.0370	11.0390	0.018	0.0000	0.0000	0
28/03/2008	JN02	2008/05/02	10.00	Call	Option on jNote	20,858.0000	20,857.0000	(0.005)	0	0	0
28/03/2008	JN02	2008/05/02	10.00	Put	Option on jNote	714.0000	673.0000	(5.742)	0	0	0
28/03/2008	JN02	2008/08/07			jNote	10.8560	10.8580	0.018	0.0000	0.0000	0

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28/03/2008	JN05	2008/05/02			jNote	10.2440	10.2450	0.010	0.0000	0.0000	0
28/03/2008	JN05	2008/05/02	9.50	Put	Option on jNote	145.0000	132.0000	(8.966)	0	0	0
28/03/2008	JN05	2008/05/02	9.50	Call	Option on jNote	30,505.0000	30,535.0000	0.098	0	0	0
28/03/2008	JN05	2008/08/07			jNote	10.1320	10.1340	0.020	0.0000	0.0000	0
28/03/2008	JN10	2008/05/02			jNote	9.8500	9.8510	0.010	0.0000	0.0000	0
28/03/2008	JN10	2008/05/02	9.00	Put	Option on jNote	1.0000	0.0000	(100.000)	0	0	0
28/03/2008	JN10	2008/05/02	9.00	Call	Option on jNote	54,849.0000	54,912.0000	0.115	0	0	0
28/03/2008	JN10	2008/08/07			jNote	9.7720	9.7730	0.010	0.0000	0.0000	0
28/03/2008	JROD	2008/03/31			jRod	10.6950	10.6950	-	0.0000	0.0000	0
28/03/2008	JROD	2008/04/30			jRod	10.8080	10.7990	(0.083)	0.0000	0.0000	0
28/03/2008	JROD	2008/05/30			jRod	11.0720	11.0530	(0.172)	0.0000	0.0000	0
28/03/2008	JROD	2008/06/30			jRod	11.0490	11.0380	(0.100)	0.0000	0.0000	0
28/03/2008	JROD	2008/07/31			jRod	11.2230	11.2140	(0.080)	0.0000	0.0000	0
28/03/2008	OTH1	2008/05/02			Index Future	244.9610	244.8180	(0.058)	0.0000	0.0000	0
28/03/2008	OTH1	2008/08/07			Index Future	252.1380	251.9920	(0.058)	0.0000	0.0000	0
28/03/2008	OTH1	2008/11/06			Index Future	259.0390	258.8900	(0.058)	0.0000	0.0000	12
28/03/2008	R153	2008/05/02			Bond Future	9.6530	9.6760	0.238	0.0000	0.0000	10,082
28/03/2008	R153	2008/05/02	9.00	Call	Option on Bond Future	25.0000	20.0000	(20.000)	0	0	0
28/03/2008	R153	2008/05/02	9.00	Put	Option on Bond Future	1,422.0000	1,467.0000	3.165	0	0	0
28/03/2008	R153	2008/08/07			Bond Future	9.5410	9.5480	0.073	0.0000	0.0000	1,290
28/03/2008	R153	2008/08/07	8.25	Call	Option on Bond Future	28.0000	27.0000	(3.571)	0	0	0

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28/03/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	2,069.0000	2,080.0000	0.532	0	0	0
28/03/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	66.0000	64.0000	(3.030)	0	0	0
28/03/2008	R153	2008/08/07	8.25	Put	Option on Bond Future	2,519.0000	2,531.0000	0.476	0	0	0
28/03/2008	R153	2008/11/06			Bond Future	9.4030	9.4780	0.798	0.0000	0.0000	0
28/03/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	1,828.0000	1,890.0000	3.392	0	0	0
28/03/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	1,569.0000	1,505.0000	(4.079)	0	0	0
28/03/2008	R157	2008/05/02			Bond Future	9.1840	9.1980	0.152	0.0000	0.0000	10,794
28/03/2008	R157	2008/05/02	8.50	Call	Option on Bond Future	56.0000	48.0000	(14.286)	0	0	0
28/03/2008	R157	2008/05/02	8.50	Put	Option on Bond Future	4,276.0000	4,353.0000	1.801	0	0	2,000
28/03/2008	R157	2008/05/02	8.75	Call	Option on Bond Future	215.0000	194.0000	(9.767)	0	0	0
28/03/2008	R157	2008/05/02	8.75	Put	Option on Bond Future	2,871.0000	2,934.0000	2.194	0	0	0
28/03/2008	R157	2008/08/07			Bond Future	9.1110	9.1280	0.187	0.0000	0.0000	2,527
28/03/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	6,950.0000	7,040.0000	1.295	0	0	0
28/03/2008	R157	2008/08/07	8.25	Put	Option on Bond Future	5,575.0000	5,656.0000	1.453	0	0	0
28/03/2008	R157	2008/08/07	8.75	Put	Option on Bond Future	3,288.0000	3,347.0000	1.794	0	0	0
28/03/2008	R157	2008/08/07	8.75	Call	Option on Bond Future	1,140.0000	1,099.0000	(3.596)	0	0	500
28/03/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	177.0000	167.0000	(5.650)	0	0	0
28/03/2008	R157	2008/08/07	8.25	Call	Option on Bond Future	368.0000	349.0000	(5.163)	0	0	500
28/03/2008	R157	2008/08/07	9.25	Call	Option on Bond Future	2,537.0000	2,473.0000	(2.523)	0	0	0
28/03/2008	R157	2008/08/07	9.25	Put	Option on Bond Future	1,723.0000	1,759.0000	2.089	0	0	500
28/03/2008	R157	2008/11/06			Bond Future	9.0360	9.0800	0.487	0.0000	0.0000	0
28/03/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	2,897.0000	3,053.0000	5.385	0	0	0
28/03/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	1,241.0000	1,145.0000	(7.736)	0	0	0
28/03/2008	R186	2008/05/02			Bond Future	9.0580	9.0690	0.121	0.0000	0.0000	1,170
28/03/2008	R186	2008/05/02	8.00	Put	Option on Bond Future	11,145.0000	11,252.0000	0.960	0	0	0
28/03/2008	R186	2008/05/02	8.00	Call	Option on Bond Future	6.0000	5.0000	(16.667)	0	0	0
28/03/2008	R186	2008/08/07			Bond Future	8.9970	9.0100	0.144	0.0000	0.0000	220
28/03/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	13,516.0000	13,632.0000	0.858	0	0	0
28/03/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	200.0000	189.0000	(5.500)	0	0	0

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28/03/2008	R186	2008/11/06			Bond Future	8.9430	8.9640	0.235	0.0000	0.0000	0
28/03/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	429.0000	392.0000	(8.625)	0	0	0
28/03/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	4,909.0000	5,077.0000	3.422	0	0	0
28/03/2008	R196	2008/05/02			Bond Future	10.7870	10.7750	(0.111)	0.0000	0.0000	0
28/03/2008	R196	2008/05/02	9.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/03/2008	R196	2008/05/02	9.00	Put	Option on Bond Future	1,371.0000	1,361.0000	(0.729)	0	0	0
28/03/2008	R196	2008/08/07			Bond Future	10.3680	10.3550	(0.125)	0.0000	0.0000	0
28/03/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	880.0000	878.0000	(0.227)	0	0	0
28/03/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	1,733.0000	1,724.0000	(0.519)	0	0	0
28/03/2008	R196	2008/11/06			Bond Future	10.0420	10.0290	(0.129)	0.0000	0.0000	0
28/03/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	1,412.0000	1,410.0000	(0.142)	0	0	0
28/03/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,795.0000	1,789.0000	(0.334)	0	0	0
28/03/2008	R201	2008/05/02			Bond Future	9.1980	9.2160	0.196	0.0000	0.0000	0
28/03/2008	R201	2008/05/02	8.50	Put	Option on Bond Future	3,472.0000	3,552.0000	2.304	0	0	0
28/03/2008	R201	2008/05/02	8.50	Call	Option on Bond Future	38.0000	32.0000	(15.789)	0	0	0
28/03/2008	R201	2008/08/07			Bond Future	9.0940	9.1180	0.264	0.0000	0.0000	0
28/03/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	138.0000	127.0000	(7.971)	0	0	0
28/03/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	5,455.0000	5,557.0000	1.870	0	0	0
28/03/2008	R201	2008/11/06			Bond Future	8.9980	9.0380	0.445	0.0000	0.0000	0
28/03/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	1,098.0000	1,024.0000	(6.740)	0	0	0
28/03/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	2,245.0000	2,354.0000	4.855	0	0	0
28/03/2008	R203	2008/05/02			Bond Future	9.1490	9.1630	0.153	0.0000	0.0000	0
28/03/2008	R203	2008/05/02	8.25	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
28/03/2008	R203	2008/05/02	8.25	Put	Option on Bond Future	5,575.0000	5,658.0000	1.489	0	0	0
28/03/2008	R203	2008/08/07			Bond Future	9.0660	9.0830	0.188	0.0000	0.0000	0
28/03/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	4.0000	3.0000	(25.000)	0	0	0
28/03/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	8,207.0000	8,307.0000	1.218	0	0	0

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28/03/2008	R203	2008/11/06			Bond Future	8.9960	9.0220	0.289	0.0000	0.0000	0
28/03/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	490.0000	454.0000	(7.347)	0	0	0
28/03/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	3,443.0000	3,558.0000	3.340	0	0	0
28/03/2008	R204	2008/05/02			Bond Future	9.1420	9.1550	0.142	0.0000	0.0000	3,779
28/03/2008	R204	2008/05/02	8.25	Put	Option on Bond Future	5,917.0000	5,999.0000	1.386	0	0	0
28/03/2008	R204	2008/05/02	8.25	Call	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
28/03/2008	R204	2008/08/07			Bond Future	9.0690	9.0840	0.165	0.0000	0.0000	0
28/03/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	8,846.0000	8,940.0000	1.063	0	0	0
28/03/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
28/03/2008	R204	2008/11/06			Bond Future	9.0030	9.0270	0.267	0.0000	0.0000	0
28/03/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	3,653.0000	3,771.0000	3.230	0	0	0
28/03/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	432.0000	400.0000	(7.407)	0	0	0
28/03/2008	R206	2008/05/02			Bond Future	9.2260	9.2450	0.206	0.0000	0.0000	0
28/03/2008	R206	2008/05/02	8.25	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
28/03/2008	R206	2008/05/02	8.25	Put	Option on Bond Future	4,161.0000	4,239.0000	1.875	0	0	0
28/03/2008	R206	2008/08/07			Bond Future	9.1140	9.1400	0.285	0.0000	0.0000	0
28/03/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	68.0000	61.0000	(10.294)	0	0	0
28/03/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	4,692.0000	4,790.0000	2.089	0	0	0
28/03/2008	R206	2008/11/06			Bond Future	9.0060	9.0490	0.477	0.0000	0.0000	610
28/03/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	4,332.0000	4,473.0000	3.255	0	0	0
28/03/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	292.0000	265.0000	(9.247)	0	0	0
28/03/2008	R207	2008/05/02			Bond Future	9.1460	9.1580	0.131	0.0000	0.0000	0
28/03/2008	R207	2008/05/02	8.25	Put	Option on Bond Future	6,037.0000	6,114.0000	1.275	0	0	0
28/03/2008	R207	2008/05/02	8.25	Call	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
28/03/2008	R207	2008/08/07			Bond Future	9.0790	9.0920	0.143	0.0000	0.0000	0
28/03/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	7,296.0000	7,379.0000	1.138	0	0	0
28/03/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	3.0000	3.0000	-	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
28/03/2008	R207	2008/11/06			Bond Future	9.0180	9.0390	0.233	0.0000	0.0000	0
28/03/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	3,719.0000	3,827.0000	2.904	0	0	0
28/03/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	334.0000	308.0000	(7.784)	0	0	0
28/03/2008	R209	2008/05/02			Bond Future	8.8930	8.9020	0.101	0.0000	0.0000	6,260
28/03/2008	R209	2008/05/02	7.75	Put	Option on Bond Future	10,064.0000	10,135.0000	0.705	0	0	0
28/03/2008	R209	2008/05/02	7.75	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
28/03/2008	R209	2008/08/07			Bond Future	8.8400	8.8520	0.136	0.0000	0.0000	0
28/03/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/03/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	9,629.0000	9,725.0000	0.997	0	0	0
28/03/2008	R209	2008/11/06			Bond Future	8.7950	8.8120	0.193	0.0000	0.0000	260
28/03/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
28/03/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	9,257.0000	9,393.0000	1.469	0	0	0
28/03/2008	TRT1	2008/05/02			Index Future	254.7760	254.7610	(0.006)	0.0000	0.0000	0
28/03/2008	TRT1	2008/08/07			Index Future	262.2410	262.2260	(0.006)	0.0000	0.0000	0
28/03/2008	TRT1	2008/11/06			Index Future	269.4180	269.4030	(0.006)	0.0000	0.0000	400
Grand Total:											117,481