



Derivatives High/Low Report

High/Low for 18/03/2008

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
18/03/2008	\$ / R 2008/06/13			Currency Future	8.3224	8.2003	(1.467)	8.3100	8.1700	30,083
18/03/2008	\$ / R 2008/09/15			Currency Future	8.5196	8.3929	(1.487)	8.4600	8.4300	16,129
18/03/2008	\$ / R 2008/12/12			Currency Future	8.7220	8.5903	(1.510)	0.0000	0.0000	3,000
18/03/2008	£ / R 2008/06/13			Currency Future	16.5745	16.4288	(0.879)	16.5200	16.4500	2,349
18/03/2008	£ / R 2008/09/15			Currency Future	16.8238	16.6765	(0.876)	16.7100	16.6800	517
18/03/2008	£ / R 2008/12/12			Currency Future	17.0921	16.9376	(0.904)	0.0000	0.0000	0
18/03/2008	€ / R 2008/06/13			Currency Future	13.0566	12.8733	(1.404)	13.0200	12.8300	7,350
18/03/2008	€ / R 2008/09/15			Currency Future	13.2920	13.1039	(1.415)	13.2200	13.2200	7,314
18/03/2008	€ / R 2008/12/12			Currency Future	13.5418	13.3483	(1.429)	0.0000	0.0000	1,000
18/03/2008	ALBI 2008/05/02			Index Future	255.3825	256.5320	0.450	0.0000	0.0000	594
18/03/2008	ALBI 2008/05/02	265.00	Call	Index Future	313.0000	576.0000	84.026	0	0	0
18/03/2008	ALBI 2008/05/02	265.00	Put	Index Future	96,488.0000	85,256.0000	(11.641)	0	0	0
18/03/2008	ALBI 2008/08/07			Index Future	263.2300	264.1420	0.346	0.0000	0.0000	0
18/03/2008	ALBI 2008/08/07	265.00	Put	Index Future	42,577.0000	37,383.0000	(12.199)	0	0	0
18/03/2008	ALBI 2008/08/07	265.00	Call	Index Future	24,877.0000	28,803.0000	15.782	0	0	0

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18/03/2008	ALBI	2008/11/06			Index Future	270.6890	271.6140	0.342	0.0000	0.0000	0
18/03/2008	ALBI	2008/11/06	265.00	Call	Index Future	77,103.0000	83,719.0000	8.581	0	0	0
18/03/2008	ALBI	2008/11/06	265.00	Put	Index Future	20,213.0000	17,579.0000	(13.031)	0	0	0
18/03/2008	CRD1	2008/05/02			Index Future	110.7720	111.1310	0.324	0.0000	0.0000	0
18/03/2008	CRD1	2008/08/07			Index Future	114.0660	114.4360	0.324	0.0000	0.0000	0
18/03/2008	CRD1	2008/11/06			Index Future	117.2210	117.6020	0.325	0.0000	0.0000	8
18/03/2008	GOVI	2008/05/02			jGovi	257.6170	258.7350	0.434	0.0000	0.0000	19
18/03/2008	GOVI	2008/05/02	264.00	Call	jGovi	1,778.0000	2,864.0000	61.080	0	0	0
18/03/2008	GOVI	2008/05/02	264.00	Put	jGovi	65,608.0000	55,514.0000	(15.385)	0	0	0
18/03/2008	GOVI	2008/08/07			jGovi	265.0430	266.1935	0.434	0.0000	0.0000	142
18/03/2008	GOVI	2008/08/07	274.00	Call	jGovi	6,235.0000	8,050.0000	29.110	0	0	0
18/03/2008	GOVI	2008/08/07	274.00	Put	jGovi	95,805.0000	86,115.0000	(10.114)	0	0	0
18/03/2008	GOVI	2008/11/06			jGovi	272.4395	273.6225	0.434	0.0000	0.0000	60
18/03/2008	GOVI	2008/11/06	274.00	Call	jGovi	36,275.0000	41,773.0000	15.156	0	0	0
18/03/2008	GOVI	2008/11/06	274.00	Put	jGovi	51,880.0000	45,548.0000	(12.205)	0	0	0
18/03/2008	ILBI	2008/05/02			Index Future	309.5610	311.9670	0.777	0.0000	0.0000	0
18/03/2008	J153	2010/08/31			jSwap	10.9170	10.8710	(0.421)	0.0000	0.0000	0
18/03/2008	J157	2015/09/15			jSwap	10.1640	10.0870	(0.758)	0.0000	0.0000	0
18/03/2008	J186	2026/12/21			jSwap	9.6900	9.5940	(0.991)	0.0000	0.0000	0
18/03/2008	J201	2014/12/22			jSwap	10.2700	10.1860	(0.818)	0.0000	0.0000	0
18/03/2008	J203	2017/09/15			jSwap	10.0970	9.9990	(0.971)	0.0000	0.0000	0

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18/03/2008	J204	2018/12/21			jSwap	10.0970	10.0000	(0.961)	0.0000	0.0000	0
18/03/2008	J207	2020/01/15			jSwap	10.0310	9.9330	(0.977)	0.0000	0.0000	0
18/03/2008	JBAR	2005/12/21			jBar	11.3250	11.3580	0.291	0.0000	0.0000	0
18/03/2008	JFRA	2008/05/02			jFra	11.3640	11.3670	0.026	0.0000	0.0000	0
18/03/2008	JFRA	2008/05/02	10.25	Put	Option on jFra	5,715.0000	5,633.0000	(1.435)	0	0	0
18/03/2008	JFRA	2008/05/02	10.25	Call	Option on jFra	8,616.0000	8,547.0000	(0.801)	0	0	0
18/03/2008	JFRA	2008/08/07			jFra	11.3720	11.3550	(0.149)	0.0000	0.0000	0
18/03/2008	JFRA	2008/08/07	10.25	Call	Option on jFra	13,875.0000	13,810.0000	(0.468)	0	0	0
18/03/2008	JFRA	2008/08/07	10.25	Put	Option on jFra	11,155.0000	11,131.0000	(0.215)	0	0	0
18/03/2008	JFRA	2008/11/06			jFra	11.2780	11.2440	(0.301)	0.0000	0.0000	0
18/03/2008	JFRA	2008/11/06	10.25	Put	Option on jFra	14,735.0000	14,741.0000	0.041	0	0	0
18/03/2008	JFRA	2008/11/06	10.25	Call	Option on jFra	17,228.0000	17,151.0000	(0.447)	0	0	0
18/03/2008	JFRA	2009/02/05			jFra	11.1190	11.0810	(0.342)	0.0000	0.0000	0
18/03/2008	JFRA	2009/02/05	10.00	Put	Option on jFra	17,469.0000	17,485.0000	0.092	0	0	0
18/03/2008	JFRA	2009/02/05	10.00	Call	Option on jFra	20,184.0000	20,108.0000	(0.377)	0	0	0
18/03/2008	JFRA	2009/05/07			jFra	10.8520	10.7570	(0.875)	0.0000	0.0000	0
18/03/2008	JFRA	2009/08/06			jFra	10.5310	10.4880	(0.408)	0.0000	0.0000	0
18/03/2008	JFRA	2009/08/06	10.00	Call	Option on jFra	24,141.0000	24,066.0000	(0.311)	0	0	0
18/03/2008	JFRA	2009/08/06	10.00	Put	Option on jFra	22,851.0000	22,881.0000	0.131	0	0	0
18/03/2008	JFRA	2009/11/05			jFra	10.2320	10.1710	(0.596)	0.0000	0.0000	0
18/03/2008	JN02	2008/05/02			jNote	10.8760	10.8340	(0.386)	0.0000	0.0000	0
18/03/2008	JN02	2008/05/02	10.00	Call	Option on jNote	18,809.0000	18,154.0000	(3.482)	0	0	0
18/03/2008	JN02	2008/05/02	10.00	Put	Option on jNote	1,514.0000	1,590.0000	5.020	0	0	0
18/03/2008	JN02	2008/08/07			jNote	10.6750	10.6220	(0.496)	0.0000	0.0000	0

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18/03/2008	JN05	2008/05/02			jNote	10.2010	10.1050	(0.941)	0.0000	0.0000	0
18/03/2008	JN05	2008/05/02	9.50	Call	Option on jNote	29,109.0000	25,673.0000	(11.804)	0	0	0
18/03/2008	JN05	2008/05/02	9.50	Put	Option on jNote	367.0000	571.0000	55.586	0	0	0
18/03/2008	JN05	2008/08/07			jNote	10.0930	9.9910	(1.011)	0.0000	0.0000	0
18/03/2008	JN10	2008/05/02			jNote	9.9290	9.8280	(1.017)	0.0000	0.0000	0
18/03/2008	JN10	2008/05/02	9.00	Put	Option on jNote	1.0000	4.0000	300.000	0	0	0
18/03/2008	JN10	2008/05/02	9.00	Call	Option on jNote	59,710.0000	53,630.0000	(10.183)	0	0	0
18/03/2008	JN10	2008/08/07			jNote	9.8570	9.7520	(1.065)	0.0000	0.0000	0
18/03/2008	JROD	2008/03/31			jRod	10.7090	10.7080	(0.009)	0.0000	0.0000	0
18/03/2008	JROD	2008/04/30			jRod	10.8640	10.8700	0.055	0.0000	0.0000	0
18/03/2008	JROD	2008/05/30			jRod	11.1370	11.1550	0.162	0.0000	0.0000	0
18/03/2008	JROD	2008/06/30			jRod	11.0770	11.0880	0.099	0.0000	0.0000	0
18/03/2008	JROD	2008/07/31			jRod	11.2460	11.2530	0.062	0.0000	0.0000	0
18/03/2008	OTH1	2008/05/02			Index Future	244.2100	245.5470	0.547	0.0000	0.0000	0
18/03/2008	OTH1	2008/08/07			Index Future	251.4710	252.8480	0.548	0.0000	0.0000	0
18/03/2008	OTH1	2008/11/06			Index Future	258.4270	259.8430	0.548	0.0000	0.0000	12
18/03/2008	R153	2008/05/02			Bond Future	9.6230	9.5330	(0.935)	0.0000	0.0000	10,082
18/03/2008	R153	2008/05/02	9.00	Put	Option on Bond Future	1,381.0000	1,210.0000	(12.382)	0	0	0
18/03/2008	R153	2008/05/02	9.00	Call	Option on Bond Future	47.0000	67.0000	42.553	0	0	0
18/03/2008	R153	2008/08/07			Bond Future	9.5110	9.4210	(0.946)	0.0000	0.0000	1,290
18/03/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	82.0000	101.0000	23.171	0	0	0

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18/03/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	2,027.0000	1,876.0000	(7.449)	0	0	0
18/03/2008	R153	2008/08/07	8.25	Call	Option on Bond Future	37.0000	47.0000	27.027	0	0	0
18/03/2008	R153	2008/08/07	8.25	Put	Option on Bond Future	2,471.0000	2,310.0000	(6.516)	0	0	0
18/03/2008	R153	2008/11/06			Bond Future	9.3730	9.2830	(0.960)	0.0000	0.0000	0
18/03/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	1,631.0000	1,703.0000	4.414	0	0	0
18/03/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	1,839.0000	1,759.0000	(4.350)	0	0	0
18/03/2008	R157	2008/05/02			Bond Future	9.2440	9.1540	(0.974)	9.2000	9.2000	10,794
18/03/2008	R157	2008/05/02	8.75	Put	Option on Bond Future	3,257.0000	2,804.0000	(13.909)	0	0	0
18/03/2008	R157	2008/05/02	8.75	Call	Option on Bond Future	240.0000	329.0000	37.083	0	0	0
18/03/2008	R157	2008/05/02	8.50	Put	Option on Bond Future	4,655.0000	4,146.0000	(10.934)	0	0	2,000
18/03/2008	R157	2008/05/02	8.50	Call	Option on Bond Future	73.0000	107.0000	46.575	0	0	0
18/03/2008	R157	2008/08/07			Bond Future	9.1710	9.0810	(0.981)	0.0000	0.0000	2,527
18/03/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	175.0000	219.0000	25.143	0	0	0
18/03/2008	R157	2008/08/07	8.25	Call	Option on Bond Future	358.0000	435.0000	21.508	0	0	500
18/03/2008	R157	2008/08/07	9.25	Put	Option on Bond Future	1,957.0000	1,717.0000	(12.264)	0	0	500
18/03/2008	R157	2008/08/07	8.25	Put	Option on Bond Future	5,917.0000	5,465.0000	(7.639)	0	0	0
18/03/2008	R157	2008/08/07	9.25	Call	Option on Bond Future	2,419.0000	2,708.0000	11.947	0	0	0
18/03/2008	R157	2008/08/07	8.75	Put	Option on Bond Future	3,591.0000	3,237.0000	(9.858)	0	0	0
18/03/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	7,300.0000	6,815.0000	(6.644)	0	0	0
18/03/2008	R157	2008/08/07	8.75	Call	Option on Bond Future	1,090.0000	1,265.0000	16.055	0	0	500
18/03/2008	R157	2008/11/06			Bond Future	9.0960	9.0060	(0.989)	0.0000	0.0000	0
18/03/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	1,156.0000	1,344.0000	16.263	0	0	0
18/03/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	3,156.0000	2,828.0000	(10.393)	0	0	0
18/03/2008	R186	2008/05/02			Bond Future	9.1280	9.0380	(0.986)	0.0000	0.0000	1,170
18/03/2008	R186	2008/05/02	8.00	Call	Option on Bond Future	11.0000	17.0000	54.545	0	0	0
18/03/2008	R186	2008/05/02	8.00	Put	Option on Bond Future	11,833.0000	10,961.0000	(7.369)	0	0	0
18/03/2008	R186	2008/08/07			Bond Future	9.0670	8.9770	(0.993)	0.0000	0.0000	220
18/03/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	194.0000	246.0000	26.804	0	0	0
18/03/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	14,193.0000	13,365.0000	(5.834)	0	0	0

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18/03/2008	R186	2008/11/06			Bond Future	9.0130	8.9230	(0.999)	0.0000	0.0000	0
18/03/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	5,508.0000	4,773.0000	(13.344)	0	0	0
18/03/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	345.0000	490.0000	42.029	0	0	0
18/03/2008	R196	2008/05/02			Bond Future	10.6860	10.7030	0.159	0.0000	0.0000	0
18/03/2008	R196	2008/05/02	9.00	Put	Option on Bond Future	1,294.0000	1,307.0000	1.005	0	0	0
18/03/2008	R196	2008/05/02	9.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/03/2008	R196	2008/08/07			Bond Future	10.2660	10.2590	(0.068)	0.0000	0.0000	0
18/03/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	1,746.0000	1,740.0000	(0.344)	0	0	0
18/03/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	946.0000	944.0000	(0.211)	0	0	0
18/03/2008	R196	2008/11/06			Bond Future	9.9620	9.9230	(0.391)	0.0000	0.0000	0
18/03/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,817.0000	1,808.0000	(0.495)	0	0	0
18/03/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	1,458.0000	1,460.0000	0.137	0	0	0
18/03/2008	R201	2008/05/02			Bond Future	9.2480	9.1680	(0.865)	0.0000	0.0000	0
18/03/2008	R201	2008/05/02	8.50	Put	Option on Bond Future	3,727.0000	3,364.0000	(9.740)	0	0	0
18/03/2008	R201	2008/05/02	8.50	Call	Option on Bond Future	53.0000	75.0000	41.509	0	0	0
18/03/2008	R201	2008/08/07			Bond Future	9.1440	9.0640	(0.875)	0.0000	0.0000	0
18/03/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	139.0000	170.0000	22.302	0	0	0
18/03/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	5,691.0000	5,347.0000	(6.045)	0	0	0
18/03/2008	R201	2008/11/06			Bond Future	9.0480	8.9680	(0.884)	0.0000	0.0000	0
18/03/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	1,043.0000	1,184.0000	13.519	0	0	0
18/03/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	2,419.0000	2,193.0000	(9.343)	0	0	0
18/03/2008	R203	2008/05/02			Bond Future	9.2390	9.1490	(0.974)	0.0000	0.0000	0
18/03/2008	R203	2008/05/02	8.25	Put	Option on Bond Future	6,112.0000	5,579.0000	(8.721)	0	0	0
18/03/2008	R203	2008/05/02	8.25	Call	Option on Bond Future	3.0000	6.0000	100.000	0	0	0
18/03/2008	R203	2008/08/07			Bond Future	9.1560	9.0660	(0.983)	0.0000	0.0000	0
18/03/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	3.0000	5.0000	66.667	0	0	0
18/03/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	8,736.0000	8,208.0000	(6.044)	0	0	0

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18/03/2008	R203	2008/11/06			Bond Future	9.0860	8.9960	(0.991)	0.0000	0.0000	0
18/03/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	3,880.0000	3,466.0000	(10.670)	0	0	0
18/03/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	404.0000	513.0000	26.980	0	0	0
18/03/2008	R204	2008/05/02			Bond Future	9.2420	9.1520	(0.974)	0.0000	0.0000	3,779
18/03/2008	R204	2008/05/02	8.25	Put	Option on Bond Future	6,551.0000	5,984.0000	(8.655)	0	0	0
18/03/2008	R204	2008/05/02	8.25	Call	Option on Bond Future	4.0000	7.0000	75.000	0	0	0
18/03/2008	R204	2008/08/07			Bond Future	9.1690	9.0790	(0.982)	0.0000	0.0000	0
18/03/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	9,474.0000	8,909.0000	(5.964)	0	0	0
18/03/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	1.0000	2.0000	100.000	0	0	0
18/03/2008	R204	2008/11/06			Bond Future	9.1030	9.0130	(0.989)	0.0000	0.0000	0
18/03/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	338.0000	441.0000	30.473	0	0	0
18/03/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	4,182.0000	3,724.0000	(10.952)	0	0	0
18/03/2008	R206	2008/05/02			Bond Future	9.2860	9.1960	(0.969)	0.0000	0.0000	0
18/03/2008	R206	2008/05/02	8.25	Put	Option on Bond Future	4,410.0000	4,039.0000	(8.413)	0	0	0
18/03/2008	R206	2008/05/02	8.25	Call	Option on Bond Future	2.0000	4.0000	100.000	0	0	0
18/03/2008	R206	2008/08/07			Bond Future	9.1740	9.0840	(0.981)	0.0000	0.0000	0
18/03/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	4,932.0000	4,590.0000	(6.934)	0	0	0
18/03/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	67.0000	87.0000	29.851	0	0	0
18/03/2008	R206	2008/11/06			Bond Future	9.0660	8.9760	(0.993)	0.0000	0.0000	610
18/03/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	276.0000	328.0000	18.841	0	0	0
18/03/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	4,551.0000	4,251.0000	(6.592)	0	0	0
18/03/2008	R207	2008/05/02			Bond Future	9.2360	9.1460	(0.974)	0.0000	0.0000	0
18/03/2008	R207	2008/05/02	8.25	Call	Option on Bond Future	4.0000	7.0000	75.000	0	0	0
18/03/2008	R207	2008/05/02	8.25	Put	Option on Bond Future	6,615.0000	6,042.0000	(8.662)	0	0	0
18/03/2008	R207	2008/08/07			Bond Future	9.1690	9.0790	(0.982)	0.0000	0.0000	0
18/03/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	7,869.0000	7,297.0000	(7.269)	0	0	0
18/03/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	2.0000	5.0000	150.000	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
18/03/2008	R207	2008/11/06			Bond Future	9.1080	9.0180	(0.988)	0.0000	0.0000	0
18/03/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	4,217.0000	3,737.0000	(11.382)	0	0	0
18/03/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	261.0000	352.0000	34.866	0	0	0
18/03/2008	R209	2008/05/02			Bond Future	8.9630	8.8730	(1.004)	0.0000	0.0000	6,260
18/03/2008	R209	2008/05/02	7.75	Call	Option on Bond Future	2.0000	3.0000	50.000	0	0	0
18/03/2008	R209	2008/05/02	7.75	Put	Option on Bond Future	10,615.0000	9,908.0000	(6.660)	0	0	0
18/03/2008	R209	2008/08/07			Bond Future	8.9100	8.8200	(1.010)	0.0000	0.0000	0
18/03/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	10,184.0000	9,469.0000	(7.021)	0	0	0
18/03/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/03/2008	R209	2008/11/06			Bond Future	8.8650	8.7750	(1.015)	0.0000	0.0000	260
18/03/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	9,815.0000	9,097.0000	(7.315)	0	0	0
18/03/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	1.0000	2.0000	100.000	0	0	0
18/03/2008	TRT1	2008/05/02			Index Future	254.3420	255.4500	0.436	0.0000	0.0000	0
18/03/2008	TRT1	2008/08/07			Index Future	261.9040	263.0450	0.436	0.0000	0.0000	0
18/03/2008	TRT1	2008/11/06			Index Future	269.1490	270.3230	0.436	0.0000	0.0000	400
Grand Total:											109,469