



Derivatives High/Low Report

High/Low for 26/03/2008

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
26/03/2008	\$ / R 2008/06/13			Currency Future	8.2709	8.2313	(0.479)	8.2800	8.1800	30,014
26/03/2008	\$ / R 2008/09/15			Currency Future	8.4651	8.4191	(0.543)	8.4300	8.3800	16,444
26/03/2008	\$ / R 2008/12/12			Currency Future	8.6594	8.6141	(0.523)	8.6100	8.6100	5,183
26/03/2008	£ / R 2008/06/13			Currency Future	16.4098	16.3400	(0.425)	0.0000	0.0000	2,395
26/03/2008	£ / R 2008/09/15			Currency Future	16.6656	16.5843	(0.488)	16.5600	16.5600	517
26/03/2008	£ / R 2008/12/12			Currency Future	16.9242	16.8420	(0.486)	0.0000	0.0000	50
26/03/2008	€ / R 2008/06/13			Currency Future	12.8340	12.8948	0.474	12.9300	12.8400	8,810
26/03/2008	€ / R 2008/09/15			Currency Future	13.0685	13.1197	0.392	13.0500	13.0100	8,499
26/03/2008	€ / R 2008/12/12			Currency Future	13.3074	13.3596	0.392	13.4500	13.3600	1,800
26/03/2008	ALBI 2008/05/02			Index Future	256.6100	256.2920	(0.124)	0.0000	0.0000	594
26/03/2008	ALBI 2008/05/02	265.00	Put	Index Future	84,263.0000	87,349.0000	3.662	0	0	0
26/03/2008	ALBI 2008/05/02	265.00	Call	Index Future	363.0000	269.0000	(25.895)	0	0	0
26/03/2008	ALBI 2008/08/07			Index Future	264.5660	264.1380	(0.162)	0.0000	0.0000	0
26/03/2008	ALBI 2008/08/07	265.00	Call	Index Future	29,997.0000	27,850.0000	(7.157)	0	0	0
26/03/2008	ALBI 2008/08/07	265.00	Put	Index Future	34,337.0000	36,470.0000	6.212	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
26/03/2008	ALBI	2008/11/06			Index Future	272.0700	271.6710	(0.147)	0.0000	0.0000	0
26/03/2008	ALBI	2008/11/06	265.00	Put	Index Future	15,895.0000	16,822.0000	5.832	0	0	0
26/03/2008	ALBI	2008/11/06	265.00	Call	Index Future	86,595.0000	83,532.0000	(3.537)	0	0	0
26/03/2008	CRD1	2008/05/02			Index Future	111.1100	110.9750	(0.122)	0.0000	0.0000	0
26/03/2008	CRD1	2008/08/07			Index Future	114.4140	114.2260	(0.164)	0.0000	0.0000	0
26/03/2008	CRD1	2008/11/06			Index Future	117.5830	117.3520	(0.196)	0.0000	0.0000	8
26/03/2008	GOVI	2008/05/02			jGovi	258.7890	258.4545	(0.129)	0.0000	0.0000	19
26/03/2008	GOVI	2008/05/02	264.00	Call	jGovi	2,197.0000	1,762.0000	(19.800)	0	0	0
26/03/2008	GOVI	2008/05/02	264.00	Put	jGovi	54,307.0000	57,217.0000	5.358	0	0	0
26/03/2008	GOVI	2008/08/07			jGovi	266.2545	265.8455	(0.154)	0.0000	0.0000	142
26/03/2008	GOVI	2008/08/07	274.00	Put	jGovi	85,073.0000	88,392.0000	3.901	0	0	0
26/03/2008	GOVI	2008/08/07	274.00	Call	jGovi	7,618.0000	6,847.0000	(10.121)	0	0	0
26/03/2008	GOVI	2008/11/06			jGovi	273.6850	273.1250	(0.205)	0.0000	0.0000	60
26/03/2008	GOVI	2008/11/06	274.00	Put	jGovi	44,573.0000	47,357.0000	6.246	0	0	0
26/03/2008	GOVI	2008/11/06	274.00	Call	jGovi	41,423.0000	38,607.0000	(6.798)	0	0	0
26/03/2008	ILBI	2008/05/02			Index Future	313.1910	313.3960	0.065	0.0000	0.0000	0
26/03/2008	J153	2010/08/31			jSwap	10.9660	11.0520	0.784	0.0000	0.0000	0
26/03/2008	J157	2015/09/15			jSwap	10.0860	10.1120	0.258	0.0000	0.0000	0
26/03/2008	J186	2026/12/21			jSwap	9.5450	9.5560	0.115	0.0000	0.0000	0
26/03/2008	J201	2014/12/22			jSwap	10.1970	10.2200	0.226	0.0000	0.0000	0
26/03/2008	J203	2017/09/15			jSwap	9.9780	9.9950	0.170	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
26/03/2008	J204	2018/12/21			jSwap	9.9700	9.9810	0.110	0.0000	0.0000	0
26/03/2008	J207	2020/01/15			jSwap	9.8860	9.8960	0.101	0.0000	0.0000	0
26/03/2008	JBAR	2005/12/21			jBar	11.3750	11.3750	-	0.0000	0.0000	0
26/03/2008	JFRA	2008/05/02			jFra	11.3640	11.3880	0.211	0.0000	0.0000	0
26/03/2008	JFRA	2008/05/02	10.25	Put	Option on jFra	5,068.0000	4,957.0000	(2.190)	0	0	0
26/03/2008	JFRA	2008/05/02	10.25	Call	Option on jFra	7,997.0000	7,950.0000	(0.588)	0	0	0
26/03/2008	JFRA	2008/08/07			jFra	11.3860	11.4490	0.553	0.0000	0.0000	0
26/03/2008	JFRA	2008/08/07	10.25	Call	Option on jFra	13,541.0000	13,577.0000	0.266	0	0	0
26/03/2008	JFRA	2008/08/07	10.25	Put	Option on jFra	10,787.0000	10,671.0000	(1.075)	0	0	0
26/03/2008	JFRA	2008/11/06			jFra	11.3570	11.4000	0.379	0.0000	0.0000	0
26/03/2008	JFRA	2008/11/06	10.25	Put	Option on jFra	14,368.0000	14,284.0000	(0.585)	0	0	0
26/03/2008	JFRA	2008/11/06	10.25	Call	Option on jFra	17,052.0000	17,072.0000	0.117	0	0	0
26/03/2008	JFRA	2009/02/05			jFra	11.2900	11.3970	0.948	0.0000	0.0000	0
26/03/2008	JFRA	2009/02/05	10.00	Call	Option on jFra	20,165.0000	20,269.0000	0.516	0	0	0
26/03/2008	JFRA	2009/02/05	10.00	Put	Option on jFra	17,036.0000	16,883.0000	(0.898)	0	0	0
26/03/2008	JFRA	2009/05/07			jFra	10.9190	11.0010	0.751	0.0000	0.0000	0
26/03/2008	JFRA	2009/08/06			jFra	10.6340	10.7350	0.950	0.0000	0.0000	0
26/03/2008	JFRA	2009/08/06	10.00	Put	Option on jFra	22,540.0000	22,394.0000	(0.648)	0	0	0
26/03/2008	JFRA	2009/08/06	10.00	Call	Option on jFra	24,080.0000	24,179.0000	0.411	0	0	0
26/03/2008	JFRA	2009/11/05			jFra	10.3280	10.4290	0.978	0.0000	0.0000	0
26/03/2008	JN02	2008/05/02			jNote	10.9440	11.0230	0.722	0.0000	0.0000	0
26/03/2008	JN02	2008/05/02	10.00	Put	Option on jNote	976.0000	777.0000	(20.389)	0	0	0
26/03/2008	JN02	2008/05/02	10.00	Call	Option on jNote	19,488.0000	20,674.0000	6.086	0	0	0
26/03/2008	JN02	2008/08/07			jNote	10.7390	10.8380	0.922	0.0000	0.0000	0

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26/03/2008	JN05	2008/05/02			jNote	10.1370	10.2100	0.720	0.0000	0.0000	0
26/03/2008	JN05	2008/05/02	9.50	Call	Option on jNote	26,645.0000	29,267.0000	9.840	0	0	0
26/03/2008	JN05	2008/05/02	9.50	Put	Option on jNote	326.0000	196.0000	(39.877)	0	0	0
26/03/2008	JN05	2008/08/07			jNote	10.0280	10.0880	0.598	0.0000	0.0000	0
26/03/2008	JN10	2008/05/02			jNote	9.8010	9.8130	0.122	0.0000	0.0000	0
26/03/2008	JN10	2008/05/02	9.00	Put	Option on jNote	2.0000	1.0000	(50.000)	0	0	0
26/03/2008	JN10	2008/05/02	9.00	Call	Option on jNote	51,943.0000	52,617.0000	1.298	0	0	0
26/03/2008	JN10	2008/08/07			jNote	9.7230	9.7330	0.103	0.0000	0.0000	0
26/03/2008	JROD	2008/03/31			jRod	10.6960	10.6950	(0.009)	0.0000	0.0000	0
26/03/2008	JROD	2008/04/30			jRod	10.8240	10.8170	(0.065)	0.0000	0.0000	0
26/03/2008	JROD	2008/05/30			jRod	11.0960	11.0860	(0.090)	0.0000	0.0000	0
26/03/2008	JROD	2008/06/30			jRod	11.0590	11.0540	(0.045)	0.0000	0.0000	0
26/03/2008	JROD	2008/07/31			jRod	11.2240	11.2190	(0.045)	0.0000	0.0000	0
26/03/2008	OTH1	2008/05/02			Index Future	245.7790	245.3890	(0.159)	0.0000	0.0000	0
26/03/2008	OTH1	2008/08/07			Index Future	253.0880	252.5790	(0.201)	0.0000	0.0000	0
26/03/2008	OTH1	2008/11/06			Index Future	260.0980	259.4900	(0.234)	0.0000	0.0000	12
26/03/2008	R153	2008/05/02			Bond Future	9.5730	9.6130	0.418	0.0000	0.0000	10,082
26/03/2008	R153	2008/05/02	9.00	Put	Option on Bond Future	1,269.0000	1,345.0000	5.989	0	0	0
26/03/2008	R153	2008/05/02	9.00	Call	Option on Bond Future	42.0000	32.0000	(23.810)	0	0	0
26/03/2008	R153	2008/08/07			Bond Future	9.4610	9.5010	0.423	0.0000	0.0000	1,290
26/03/2008	R153	2008/08/07	8.25	Call	Option on Bond Future	37.0000	32.0000	(13.514)	0	0	0

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26/03/2008	R153	2008/08/07	8.25	Put	Option on Bond Future	2,376.0000	2,448.0000	3.030	0	0	0
26/03/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	1,935.0000	2,001.0000	3.411	0	0	0
26/03/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	84.0000	74.0000	(11.905)	0	0	0
26/03/2008	R153	2008/11/06			Bond Future	9.3230	9.3630	0.429	0.0000	0.0000	0
26/03/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	1,767.0000	1,797.0000	1.698	0	0	0
26/03/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	1,643.0000	1,606.0000	(2.252)	0	0	0
26/03/2008	R157	2008/05/02			Bond Future	9.1440	9.1540	0.109	0.0000	0.0000	10,794
26/03/2008	R157	2008/05/02	8.50	Call	Option on Bond Future	79.0000	70.0000	(11.392)	0	0	0
26/03/2008	R157	2008/05/02	8.50	Put	Option on Bond Future	4,058.0000	4,110.0000	1.281	0	0	2,000
26/03/2008	R157	2008/05/02	8.75	Put	Option on Bond Future	2,690.0000	2,730.0000	1.487	0	0	0
26/03/2008	R157	2008/05/02	8.75	Call	Option on Bond Future	275.0000	255.0000	(7.273)	0	0	0
26/03/2008	R157	2008/08/07			Bond Future	9.0710	9.0810	0.110	0.0000	0.0000	2,527
26/03/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	6,741.0000	6,792.0000	0.757	0	0	0
26/03/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	204.0000	196.0000	(3.922)	0	0	0
26/03/2008	R157	2008/08/07	8.25	Put	Option on Bond Future	5,385.0000	5,430.0000	0.836	0	0	0
26/03/2008	R157	2008/08/07	8.75	Put	Option on Bond Future	3,150.0000	3,181.0000	0.984	0	0	0
26/03/2008	R157	2008/08/07	8.75	Call	Option on Bond Future	1,237.0000	1,209.0000	(2.264)	0	0	500
26/03/2008	R157	2008/08/07	8.25	Call	Option on Bond Future	414.0000	400.0000	(3.382)	0	0	500
26/03/2008	R157	2008/08/07	9.25	Call	Option on Bond Future	2,689.0000	2,647.0000	(1.562)	0	0	0
26/03/2008	R157	2008/08/07	9.25	Put	Option on Bond Future	1,639.0000	1,656.0000	1.037	0	0	500
26/03/2008	R157	2008/11/06			Bond Future	8.9960	9.0060	0.111	0.0000	0.0000	0
26/03/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	2,764.0000	2,795.0000	1.122	0	0	0
26/03/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	1,337.0000	1,311.0000	(1.945)	0	0	0
26/03/2008	R186	2008/05/02			Bond Future	9.0180	9.0280	0.111	0.0000	0.0000	1,170
26/03/2008	R186	2008/05/02	8.00	Call	Option on Bond Future	10.0000	8.0000	(20.000)	0	0	0
26/03/2008	R186	2008/05/02	8.00	Put	Option on Bond Future	10,756.0000	10,853.0000	0.902	0	0	0
26/03/2008	R186	2008/08/07			Bond Future	8.9570	8.9670	0.112	0.0000	0.0000	220
26/03/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	233.0000	222.0000	(4.721)	0	0	0
26/03/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	13,155.0000	13,243.0000	0.669	0	0	0

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26/03/2008	R186	2008/11/06			Bond Future	8.9030	8.9130	0.112	0.0000	0.0000	0
26/03/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	4,594.0000	4,671.0000	1.676	0	0	0
26/03/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	509.0000	486.0000	(4.519)	0	0	0
26/03/2008	R196	2008/05/02			Bond Future	10.7630	10.7750	0.111	0.0000	0.0000	0
26/03/2008	R196	2008/05/02	9.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/03/2008	R196	2008/05/02	9.00	Put	Option on Bond Future	1,352.0000	1,361.0000	0.666	0	0	0
26/03/2008	R196	2008/08/07			Bond Future	10.3290	10.3490	0.194	0.0000	0.0000	0
26/03/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	1,730.0000	1,732.0000	0.116	0	0	0
26/03/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	897.0000	888.0000	(1.003)	0	0	0
26/03/2008	R196	2008/11/06			Bond Future	9.9810	10.0120	0.311	0.0000	0.0000	0
26/03/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,792.0000	1,794.0000	0.112	0	0	0
26/03/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	1,427.0000	1,419.0000	(0.561)	0	0	0
26/03/2008	R201	2008/05/02			Bond Future	9.1680	9.1680	-	0.0000	0.0000	0
26/03/2008	R201	2008/05/02	8.50	Call	Option on Bond Future	51.0000	48.0000	(5.882)	0	0	0
26/03/2008	R201	2008/05/02	8.50	Put	Option on Bond Future	3,340.0000	3,337.0000	(0.090)	0	0	0
26/03/2008	R201	2008/08/07			Bond Future	9.0640	9.0640	-	0.0000	0.0000	0
26/03/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	154.0000	152.0000	(1.299)	0	0	0
26/03/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	5,331.0000	5,329.0000	(0.038)	0	0	0
26/03/2008	R201	2008/11/06			Bond Future	8.9680	8.9680	-	0.0000	0.0000	0
26/03/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	2,169.0000	2,166.0000	(0.138)	0	0	0
26/03/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	1,160.0000	1,157.0000	(0.259)	0	0	0
26/03/2008	R203	2008/05/02			Bond Future	9.1290	9.1290	-	0.0000	0.0000	0
26/03/2008	R203	2008/05/02	8.25	Put	Option on Bond Future	5,457.0000	5,457.0000	-	0	0	0
26/03/2008	R203	2008/05/02	8.25	Call	Option on Bond Future	4.0000	3.0000	(25.000)	0	0	0
26/03/2008	R203	2008/08/07			Bond Future	9.0460	9.0460	-	0.0000	0.0000	0
26/03/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	8,090.0000	8,090.0000	-	0	0	0
26/03/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	5.0000	4.0000	(20.000)	0	0	0

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26/03/2008	R203	2008/11/06			Bond Future	8.9760	8.9760	-	0.0000	0.0000	0
26/03/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	3,358.0000	3,356.0000	(0.060)	0	0	0
26/03/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	522.0000	520.0000	(0.383)	0	0	0
26/03/2008	R204	2008/05/02			Bond Future	9.1120	9.1120	-	0.0000	0.0000	3,779
26/03/2008	R204	2008/05/02	8.25	Put	Option on Bond Future	5,727.0000	5,727.0000	-	0	0	0
26/03/2008	R204	2008/05/02	8.25	Call	Option on Bond Future	5.0000	4.0000	(20.000)	0	0	0
26/03/2008	R204	2008/08/07			Bond Future	9.0390	9.0390	-	0.0000	0.0000	0
26/03/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	8,657.0000	8,656.0000	(0.012)	0	0	0
26/03/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
26/03/2008	R204	2008/11/06			Bond Future	8.9730	8.9730	-	0.0000	0.0000	0
26/03/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	477.0000	475.0000	(0.419)	0	0	0
26/03/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	3,510.0000	3,508.0000	(0.057)	0	0	0
26/03/2008	R206	2008/05/02			Bond Future	9.1860	9.1960	0.109	0.0000	0.0000	0
26/03/2008	R206	2008/05/02	8.25	Put	Option on Bond Future	3,996.0000	4,037.0000	1.026	0	0	0
26/03/2008	R206	2008/05/02	8.25	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
26/03/2008	R206	2008/08/07			Bond Future	9.0740	9.0840	0.110	0.0000	0.0000	0
26/03/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	81.0000	77.0000	(4.938)	0	0	0
26/03/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	4,543.0000	4,579.0000	0.792	0	0	0
26/03/2008	R206	2008/11/06			Bond Future	8.9660	8.9760	0.112	0.0000	0.0000	610
26/03/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	4,203.0000	4,234.0000	0.738	0	0	0
26/03/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	320.0000	312.0000	(2.500)	0	0	0
26/03/2008	R207	2008/05/02			Bond Future	9.1160	9.1260	0.110	0.0000	0.0000	0
26/03/2008	R207	2008/05/02	8.25	Put	Option on Bond Future	5,846.0000	5,909.0000	1.078	0	0	0
26/03/2008	R207	2008/05/02	8.25	Call	Option on Bond Future	5.0000	4.0000	(20.000)	0	0	0
26/03/2008	R207	2008/08/07			Bond Future	9.0490	9.0590	0.111	0.0000	0.0000	0
26/03/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	5.0000	4.0000	(20.000)	0	0	0
26/03/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	7,105.0000	7,168.0000	0.887	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
26/03/2008	R207	2008/11/06			Bond Future	8.9880	8.9980	0.111	0.0000	0.0000	0
26/03/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	373.0000	359.0000	(3.753)	0	0	0
26/03/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	3,567.0000	3,617.0000	1.402	0	0	0
26/03/2008	R209	2008/05/02			Bond Future	8.8430	8.8630	0.226	0.0000	0.0000	6,260
26/03/2008	R209	2008/05/02	7.75	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
26/03/2008	R209	2008/05/02	7.75	Put	Option on Bond Future	9,668.0000	9,827.0000	1.645	0	0	0
26/03/2008	R209	2008/08/07			Bond Future	8.7900	8.8100	0.228	0.0000	0.0000	0
26/03/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	9,229.0000	9,389.0000	1.734	0	0	0
26/03/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/03/2008	R209	2008/11/06			Bond Future	8.7450	8.7650	0.229	0.0000	0.0000	260
26/03/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
26/03/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	8,854.0000	9,016.0000	1.830	0	0	0
26/03/2008	TRT1	2008/05/02			Index Future	255.4980	255.1620	(0.132)	0.0000	0.0000	0
26/03/2008	TRT1	2008/08/07			Index Future	263.0960	262.6380	(0.174)	0.0000	0.0000	0
26/03/2008	TRT1	2008/11/06			Index Future	270.3830	269.8250	(0.206)	0.0000	0.0000	400
Grand Total:											115,439