



Derivatives High/Low Report

High/Low for 31/03/2008

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
31/03/2008	\$ / R 2008/06/13			Currency Future	8.2499	8.2843	0.417	8.3300	8.1800	35,357
31/03/2008	\$ / R 2008/09/15			Currency Future	8.4407	8.4763	0.422	0.0000	0.0000	16,475
31/03/2008	\$ / R 2008/12/12			Currency Future	8.6363	8.6732	0.427	8.7000	8.7000	5,184
31/03/2008	£ / R 2008/06/13			Currency Future	16.3518	16.3646	0.078	16.3900	16.3500	2,897
31/03/2008	£ / R 2008/09/15			Currency Future	16.6049	16.6189	0.084	16.5900	16.5900	521
31/03/2008	£ / R 2008/12/12			Currency Future	16.8692	16.8853	0.095	0.0000	0.0000	50
31/03/2008	€ / R 2008/06/13			Currency Future	12.9658	13.0865	0.931	13.0700	13.0500	9,218
31/03/2008	€ / R 2008/09/15			Currency Future	13.1992	13.3216	0.927	13.3200	13.3200	8,498
31/03/2008	€ / R 2008/12/12			Currency Future	13.4455	13.5662	0.898	13.5200	13.5200	1,824
31/03/2008	ALBI 2008/05/02			Index Future	255.8640	255.9100	0.018	0.0000	0.0000	594
31/03/2008	ALBI 2008/05/02	265.00	Put	Index Future	91,523.0000	91,019.0000	(0.551)	0	0	0
31/03/2008	ALBI 2008/05/02	265.00	Call	Index Future	163.0000	119.0000	(26.994)	0	0	0
31/03/2008	ALBI 2008/08/07			Index Future	263.8260	263.7770	(0.019)	0.0000	0.0000	0
31/03/2008	ALBI 2008/08/07	265.00	Put	Index Future	37,932.0000	37,845.0000	(0.229)	0	0	0
31/03/2008	ALBI 2008/08/07	265.00	Call	Index Future	26,192.0000	25,615.0000	(2.203)	0	0	0

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31/03/2008	ALBI	2008/11/06			Index Future	271.3490	271.2970	(0.019)	0.0000	0.0000	0
31/03/2008	ALBI	2008/11/06	265.00	Call	Index Future	80,999.0000	80,382.0000	(0.762)	0	0	0
31/03/2008	ALBI	2008/11/06	265.00	Put	Index Future	17,509.0000	17,412.0000	(0.554)	0	0	0
31/03/2008	CRD1	2008/05/02			Index Future	110.8460	110.8770	0.028	0.0000	0.0000	0
31/03/2008	CRD1	2008/08/07			Index Future	114.0940	114.1260	0.028	0.0000	0.0000	0
31/03/2008	CRD1	2008/11/06			Index Future	117.2170	117.2510	0.029	0.0000	0.0000	8
31/03/2008	GOVI	2008/05/02			jGovi	258.0555	258.0990	0.017	0.0000	0.0000	19
31/03/2008	GOVI	2008/05/02	264.00	Call	jGovi	1,265.0000	1,065.0000	(15.810)	0	0	0
31/03/2008	GOVI	2008/05/02	264.00	Put	jGovi	60,710.0000	60,075.0000	(1.046)	0	0	0
31/03/2008	GOVI	2008/08/07			jGovi	265.4365	265.4825	0.017	0.0000	0.0000	142
31/03/2008	GOVI	2008/08/07	274.00	Put	jGovi	91,700.0000	91,097.0000	(0.658)	0	0	0
31/03/2008	GOVI	2008/08/07	274.00	Call	jGovi	6,065.0000	5,922.0000	(2.358)	0	0	0
31/03/2008	GOVI	2008/11/06			jGovi	272.7055	272.7530	0.017	0.0000	0.0000	60
31/03/2008	GOVI	2008/11/06	274.00	Call	jGovi	36,457.0000	36,390.0000	(0.184)	0	0	0
31/03/2008	GOVI	2008/11/06	274.00	Put	jGovi	49,402.0000	48,860.0000	(1.097)	0	0	0
31/03/2008	ILBI	2008/05/02			Index Future	323.2500	313.7700	(2.933)	0.0000	0.0000	0
31/03/2008	J153	2010/08/31			jSwap	11.0700	11.0890	0.172	0.0000	0.0000	0
31/03/2008	J157	2015/09/15			jSwap	10.1430	10.1550	0.118	0.0000	0.0000	0
31/03/2008	J186	2026/12/21			jSwap	9.6050	9.6040	(0.010)	0.0000	0.0000	0
31/03/2008	J201	2014/12/22			jSwap	10.2750	10.2840	0.088	0.0000	0.0000	0
31/03/2008	J203	2017/09/15			jSwap	10.0310	10.0380	0.070	0.0000	0.0000	0

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31/03/2008	J204	2018/12/21			jSwap	10.0200	10.0260	0.060	0.0000	0.0000	0
31/03/2008	J207	2020/01/15			jSwap	9.9350	9.9390	0.040	0.0000	0.0000	0
31/03/2008	JBAR	2005/12/21			jBar	11.3750	11.3750	-	0.0000	0.0000	0
31/03/2008	JFRA	2008/05/02			jFra	11.3870	11.3780	(0.079)	0.0000	0.0000	0
31/03/2008	JFRA	2008/05/02	10.25	Call	Option on jFra	7,782.0000	7,506.0000	(3.547)	0	0	0
31/03/2008	JFRA	2008/05/02	10.25	Put	Option on jFra	4,784.0000	4,527.0000	(5.372)	0	0	0
31/03/2008	JFRA	2008/08/07			jFra	11.4500	11.4450	(0.044)	0.0000	0.0000	0
31/03/2008	JFRA	2008/08/07	10.25	Call	Option on jFra	13,488.0000	13,346.0000	(1.053)	0	0	0
31/03/2008	JFRA	2008/08/07	10.25	Put	Option on jFra	10,579.0000	10,449.0000	(1.229)	0	0	0
31/03/2008	JFRA	2008/11/06			jFra	11.4290	11.4230	(0.052)	0.0000	0.0000	0
31/03/2008	JFRA	2008/11/06	10.25	Call	Option on jFra	17,039.0000	16,927.0000	(0.657)	0	0	0
31/03/2008	JFRA	2008/11/06	10.25	Put	Option on jFra	14,181.0000	14,083.0000	(0.691)	0	0	0
31/03/2008	JFRA	2009/02/05			jFra	11.3910	11.4130	0.193	0.0000	0.0000	0
31/03/2008	JFRA	2009/02/05	10.00	Call	Option on jFra	20,203.0000	20,143.0000	(0.297)	0	0	0
31/03/2008	JFRA	2009/02/05	10.00	Put	Option on jFra	16,831.0000	16,717.0000	(0.677)	0	0	0
31/03/2008	JFRA	2009/05/07			jFra	11.0450	11.0770	0.290	0.0000	0.0000	0
31/03/2008	JFRA	2009/08/06			jFra	10.7580	10.7830	0.232	0.0000	0.0000	0
31/03/2008	JFRA	2009/08/06	10.00	Call	Option on jFra	24,160.0000	24,120.0000	(0.166)	0	0	0
31/03/2008	JFRA	2009/08/06	10.00	Put	Option on jFra	22,320.0000	22,219.0000	(0.453)	0	0	0
31/03/2008	JFRA	2009/11/05			jFra	10.4440	10.4780	0.326	0.0000	0.0000	0
31/03/2008	JN02	2008/05/02			jNote	11.0390	11.0540	0.136	0.0000	0.0000	0
31/03/2008	JN02	2008/05/02	10.00	Call	Option on jNote	20,857.0000	20,992.0000	0.647	0	0	0
31/03/2008	JN02	2008/05/02	10.00	Put	Option on jNote	673.0000	543.0000	(19.316)	0	0	0
31/03/2008	JN02	2008/08/07			jNote	10.8580	10.8790	0.193	0.0000	0.0000	0

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31/03/2008	JN05	2008/05/02			jNote	10.2450	10.2480	0.029	0.0000	0.0000	0
31/03/2008	JN05	2008/05/02	9.50	Put	Option on jNote	132.0000	96.0000	(27.273)	0	0	0
31/03/2008	JN05	2008/05/02	9.50	Call	Option on jNote	30,535.0000	30,611.0000	0.249	0	0	0
31/03/2008	JN05	2008/08/07			jNote	10.1340	10.1380	0.039	0.0000	0.0000	0
31/03/2008	JN10	2008/05/02			jNote	9.8510	9.8590	0.081	0.0000	0.0000	0
31/03/2008	JN10	2008/05/02	9.00	Call	Option on jNote	54,912.0000	55,399.0000	0.887	0	0	0
31/03/2008	JN10	2008/05/02	9.00	Put	Option on jNote	0.0000	0.0000	-	0	0	0
31/03/2008	JN10	2008/08/07			jNote	9.7730	9.7820	0.092	0.0000	0.0000	0
31/03/2008	JROD	2008/03/31			jRod	10.6950	10.6947	(0.003)	0.0000	0.0000	0
31/03/2008	JROD	2008/04/30			jRod	10.7990	10.7840	(0.139)	0.0000	0.0000	0
31/03/2008	JROD	2008/05/30			jRod	11.0530	11.0320	(0.190)	0.0000	0.0000	0
31/03/2008	JROD	2008/06/30			jRod	11.0380	11.3760	3.062	0.0000	0.0000	0
31/03/2008	JROD	2008/07/31			jRod	11.2140	11.2120	(0.018)	0.0000	0.0000	0
31/03/2008	OTH1	2008/05/02			Index Future	244.8180	244.8800	0.025	0.0000	0.0000	0
31/03/2008	OTH1	2008/08/07			Index Future	251.9920	252.0560	0.025	0.0000	0.0000	0
31/03/2008	OTH1	2008/11/06			Index Future	258.8900	258.9560	0.025	0.0000	0.0000	12
31/03/2008	R153	2008/05/02			Bond Future	9.6760	9.6860	0.103	0.0000	0.0000	10,082
31/03/2008	R153	2008/05/02	9.00	Call	Option on Bond Future	20.0000	15.0000	(25.000)	0	0	0
31/03/2008	R153	2008/05/02	9.00	Put	Option on Bond Future	1,467.0000	1,483.0000	1.091	0	0	0
31/03/2008	R153	2008/08/07			Bond Future	9.5480	9.5580	0.105	0.0000	0.0000	1,290
31/03/2008	R153	2008/08/07	8.25	Call	Option on Bond Future	27.0000	25.0000	(7.407)	0	0	0

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31/03/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	2,080.0000	2,094.0000	0.673	0	0	0
31/03/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	64.0000	59.0000	(7.813)	0	0	0
31/03/2008	R153	2008/08/07	8.25	Put	Option on Bond Future	2,531.0000	2,548.0000	0.672	0	0	0
31/03/2008	R153	2008/11/06			Bond Future	9.4780	9.4880	0.106	0.0000	0.0000	0
31/03/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	1,890.0000	1,888.0000	(0.106)	0	0	0
31/03/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	1,505.0000	1,486.0000	(1.262)	0	0	0
31/03/2008	R157	2008/05/02			Bond Future	9.1980	9.2130	0.163	0.0000	0.0000	10,794
31/03/2008	R157	2008/05/02	8.75	Call	Option on Bond Future	194.0000	156.0000	(19.588)	0	0	0
31/03/2008	R157	2008/05/02	8.75	Put	Option on Bond Future	2,934.0000	2,987.0000	1.806	0	0	0
31/03/2008	R157	2008/05/02	8.50	Call	Option on Bond Future	48.0000	35.0000	(27.083)	0	0	0
31/03/2008	R157	2008/05/02	8.50	Put	Option on Bond Future	4,353.0000	4,430.0000	1.769	0	0	2,000
31/03/2008	R157	2008/08/07			Bond Future	9.1280	9.1430	0.164	0.0000	0.0000	2,527
31/03/2008	R157	2008/08/07	8.25	Put	Option on Bond Future	5,656.0000	5,720.0000	1.132	0	0	0
31/03/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	167.0000	152.0000	(8.982)	0	0	0
31/03/2008	R157	2008/08/07	8.75	Put	Option on Bond Future	3,347.0000	3,385.0000	1.135	0	0	0
31/03/2008	R157	2008/08/07	8.75	Call	Option on Bond Future	1,099.0000	1,049.0000	(4.550)	0	0	500
31/03/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	7,040.0000	7,113.0000	1.037	0	0	0
31/03/2008	R157	2008/08/07	8.25	Call	Option on Bond Future	349.0000	325.0000	(6.877)	0	0	500
31/03/2008	R157	2008/08/07	9.25	Call	Option on Bond Future	2,473.0000	2,400.0000	(2.952)	0	0	0
31/03/2008	R157	2008/08/07	9.25	Put	Option on Bond Future	1,759.0000	1,774.0000	0.853	0	0	500
31/03/2008	R157	2008/11/06			Bond Future	9.0800	9.0950	0.165	0.0000	0.0000	0
31/03/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	3,053.0000	3,096.0000	1.408	0	0	0
31/03/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	1,145.0000	1,102.0000	(3.755)	0	0	0
31/03/2008	R186	2008/05/02			Bond Future	9.0690	9.0740	0.055	0.0000	0.0000	1,170
31/03/2008	R186	2008/05/02	8.00	Call	Option on Bond Future	5.0000	3.0000	(40.000)	0	0	0
31/03/2008	R186	2008/05/02	8.00	Put	Option on Bond Future	11,252.0000	11,299.0000	0.418	0	0	0
31/03/2008	R186	2008/08/07			Bond Future	9.0100	9.0150	0.055	0.0000	0.0000	220
31/03/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	13,632.0000	13,668.0000	0.264	0	0	0
31/03/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	189.0000	176.0000	(6.878)	0	0	0

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31/03/2008	R186	2008/11/06			Bond Future	8.9640	8.9690	0.056	0.0000	0.0000	0
31/03/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	5,077.0000	5,111.0000	0.670	0	0	0
31/03/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	392.0000	376.0000	(4.082)	0	0	0
31/03/2008	R196	2008/05/02			Bond Future	10.7750	10.7840	0.084	0.0000	0.0000	0
31/03/2008	R196	2008/05/02	9.00	Put	Option on Bond Future	1,361.0000	1,368.0000	0.514	0	0	0
31/03/2008	R196	2008/05/02	9.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/03/2008	R196	2008/08/07			Bond Future	10.3550	10.3650	0.097	0.0000	0.0000	0
31/03/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	878.0000	862.0000	(1.822)	0	0	0
31/03/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	1,724.0000	1,714.0000	(0.580)	0	0	0
31/03/2008	R196	2008/11/06			Bond Future	10.0290	10.0420	0.130	0.0000	0.0000	0
31/03/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,789.0000	1,781.0000	(0.447)	0	0	0
31/03/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	1,410.0000	1,397.0000	(0.922)	0	0	0
31/03/2008	R201	2008/05/02			Bond Future	9.2160	9.2260	0.109	0.0000	0.0000	0
31/03/2008	R201	2008/05/02	8.50	Put	Option on Bond Future	3,552.0000	3,591.0000	1.098	0	0	0
31/03/2008	R201	2008/05/02	8.50	Call	Option on Bond Future	32.0000	23.0000	(28.125)	0	0	0
31/03/2008	R201	2008/08/07			Bond Future	9.1180	9.1280	0.110	0.0000	0.0000	0
31/03/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	127.0000	117.0000	(7.874)	0	0	0
31/03/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	5,557.0000	5,594.0000	0.666	0	0	0
31/03/2008	R201	2008/11/06			Bond Future	9.0380	9.0480	0.111	0.0000	0.0000	0
31/03/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	1,024.0000	996.0000	(2.734)	0	0	0
31/03/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	2,354.0000	2,372.0000	0.765	0	0	0
31/03/2008	R203	2008/05/02			Bond Future	9.1630	9.1780	0.164	0.0000	0.0000	0
31/03/2008	R203	2008/05/02	8.25	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
31/03/2008	R203	2008/05/02	8.25	Put	Option on Bond Future	5,658.0000	5,747.0000	1.573	0	0	0
31/03/2008	R203	2008/08/07			Bond Future	9.0830	9.0980	0.165	0.0000	0.0000	0
31/03/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	8,307.0000	8,395.0000	1.059	0	0	0
31/03/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	3.0000	3.0000	-	0	0	0

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31/03/2008	R203	2008/11/06			Bond Future	9.0220	9.0370	0.166	0.0000	0.0000	0
31/03/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	3,558.0000	3,620.0000	1.743	0	0	0
31/03/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	454.0000	428.0000	(5.727)	0	0	0
31/03/2008	R204	2008/05/02			Bond Future	9.1550	9.1700	0.164	0.0000	0.0000	3,779
31/03/2008	R204	2008/05/02	8.25	Put	Option on Bond Future	5,999.0000	6,093.0000	1.567	0	0	0
31/03/2008	R204	2008/05/02	8.25	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
31/03/2008	R204	2008/08/07			Bond Future	9.0840	9.0990	0.165	0.0000	0.0000	0
31/03/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	8,940.0000	9,034.0000	1.051	0	0	0
31/03/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
31/03/2008	R204	2008/11/06			Bond Future	9.0270	9.0420	0.166	0.0000	0.0000	0
31/03/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	400.0000	375.0000	(6.250)	0	0	0
31/03/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	3,771.0000	3,839.0000	1.803	0	0	0
31/03/2008	R206	2008/05/02			Bond Future	9.2450	9.2600	0.162	0.0000	0.0000	0
31/03/2008	R206	2008/05/02	8.25	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
31/03/2008	R206	2008/05/02	8.25	Put	Option on Bond Future	4,239.0000	4,301.0000	1.463	0	0	0
31/03/2008	R206	2008/08/07			Bond Future	9.1400	9.1550	0.164	0.0000	0.0000	0
31/03/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	4,790.0000	4,844.0000	1.127	0	0	0
31/03/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	61.0000	55.0000	(9.836)	0	0	0
31/03/2008	R206	2008/11/06			Bond Future	9.0490	9.0640	0.166	0.0000	0.0000	610
31/03/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	4,473.0000	4,518.0000	1.006	0	0	0
31/03/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	265.0000	252.0000	(4.906)	0	0	0
31/03/2008	R207	2008/05/02			Bond Future	9.1580	9.1680	0.109	0.0000	0.0000	0
31/03/2008	R207	2008/05/02	8.25	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
31/03/2008	R207	2008/05/02	8.25	Put	Option on Bond Future	6,114.0000	6,177.0000	1.030	0	0	0
31/03/2008	R207	2008/08/07			Bond Future	9.0920	9.1020	0.110	0.0000	0.0000	0
31/03/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	7,379.0000	7,442.0000	0.854	0	0	0
31/03/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	3.0000	2.0000	(33.333)	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
31/03/2008	R207	2008/11/06			Bond Future	9.0390	9.0490	0.111	0.0000	0.0000	0
31/03/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	3,827.0000	3,875.0000	1.254	0	0	0
31/03/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	308.0000	292.0000	(5.195)	0	0	0
31/03/2008	R209	2008/05/02			Bond Future	8.9020	8.9120	0.112	0.0000	0.0000	6,260
31/03/2008	R209	2008/05/02	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/03/2008	R209	2008/05/02	7.75	Put	Option on Bond Future	10,135.0000	10,214.0000	0.779	0	0	0
31/03/2008	R209	2008/08/07			Bond Future	8.8520	8.8620	0.113	0.0000	0.0000	0
31/03/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/03/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	9,725.0000	9,804.0000	0.812	0	0	0
31/03/2008	R209	2008/11/06			Bond Future	8.8120	8.8220	0.113	0.0000	0.0000	260
31/03/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
31/03/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	9,393.0000	9,473.0000	0.852	0	0	0
31/03/2008	TRT1	2008/05/02			Index Future	254.7610	254.8040	0.017	0.0000	0.0000	0
31/03/2008	TRT1	2008/08/07			Index Future	262.2260	262.2700	0.017	0.0000	0.0000	0
31/03/2008	TRT1	2008/11/06			Index Future	269.4030	269.4500	0.017	0.0000	0.0000	400
Grand Total:											121,751