



Derivatives High/Low Report

High/Low for 19/03/2008

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
19/03/2008	\$ / R 2008/06/13			Currency Future	8.2003	8.1861	(0.173)	8.2700	8.1600	30,241
19/03/2008	\$ / R 2008/09/15			Currency Future	8.3929	8.3765	(0.195)	8.4500	8.3900	16,344
19/03/2008	\$ / R 2008/12/12			Currency Future	8.5903	8.5680	(0.260)	8.6400	8.6000	4,265
19/03/2008	£ / R 2008/06/13			Currency Future	16.4288	16.1838	(1.491)	16.4500	16.2200	2,395
19/03/2008	£ / R 2008/09/15			Currency Future	16.6765	16.4336	(1.457)	16.6800	16.5400	667
19/03/2008	£ / R 2008/12/12			Currency Future	16.9376	16.6966	(1.423)	16.9400	16.9400	50
19/03/2008	€ / R 2008/06/13			Currency Future	12.8733	12.7982	(0.583)	12.9600	12.7500	6,850
19/03/2008	€ / R 2008/09/15			Currency Future	13.1039	13.0276	(0.582)	13.2000	13.1000	7,414
19/03/2008	€ / R 2008/12/12			Currency Future	13.3483	13.2680	(0.602)	13.3500	13.3100	1,780
19/03/2008	ALBI 2008/05/02			Index Future	256.5320	256.7430	0.082	0.0000	0.0000	594
19/03/2008	ALBI 2008/05/02	265.00	Call	Index Future	576.0000	609.0000	5.729	0	0	0
19/03/2008	ALBI 2008/05/02	265.00	Put	Index Future	85,256.0000	83,179.0000	(2.436)	0	0	0
19/03/2008	ALBI 2008/08/07			Index Future	264.1420	264.4730	0.125	0.0000	0.0000	0
19/03/2008	ALBI 2008/08/07	265.00	Call	Index Future	28,803.0000	30,252.0000	5.031	0	0	0
19/03/2008	ALBI 2008/08/07	265.00	Put	Index Future	37,383.0000	35,522.0000	(4.978)	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
19/03/2008	ALBI	2008/11/06			Index Future	271.6140	271.9630	0.128	0.0000	0.0000	0
19/03/2008	ALBI	2008/11/06	265.00	Put	Index Future	17,579.0000	16,608.0000	(5.524)	0	0	0
19/03/2008	ALBI	2008/11/06	265.00	Call	Index Future	83,719.0000	86,238.0000	3.009	0	0	0
19/03/2008	CRD1	2008/05/02			Index Future	111.1310	111.1540	0.021	0.0000	0.0000	0
19/03/2008	CRD1	2008/08/07			Index Future	114.4360	114.4590	0.020	0.0000	0.0000	0
19/03/2008	CRD1	2008/11/06			Index Future	117.6020	117.6270	0.021	0.0000	0.0000	8
19/03/2008	GOVI	2008/05/02			jGovi	258.7350	258.9280	0.075	0.0000	0.0000	19
19/03/2008	GOVI	2008/05/02	264.00	Put	jGovi	55,514.0000	53,728.0000	(3.217)	0	0	0
19/03/2008	GOVI	2008/05/02	264.00	Call	jGovi	2,864.0000	3,008.0000	5.028	0	0	0
19/03/2008	GOVI	2008/08/07			jGovi	266.1935	266.3945	0.076	0.0000	0.0000	142
19/03/2008	GOVI	2008/08/07	274.00	Call	jGovi	8,050.0000	8,342.0000	3.627	0	0	0
19/03/2008	GOVI	2008/08/07	274.00	Put	jGovi	86,115.0000	84,397.0000	(1.995)	0	0	0
19/03/2008	GOVI	2008/11/06			jGovi	273.6225	273.8285	0.075	0.0000	0.0000	60
19/03/2008	GOVI	2008/11/06	274.00	Call	jGovi	41,773.0000	42,706.0000	2.234	0	0	0
19/03/2008	GOVI	2008/11/06	274.00	Put	jGovi	45,548.0000	44,421.0000	(2.474)	0	0	0
19/03/2008	ILBI	2008/05/02			Index Future	311.9670	312.7590	0.254	0.0000	0.0000	0
19/03/2008	J153	2010/08/31			jSwap	10.8710	10.9190	0.442	0.0000	0.0000	0
19/03/2008	J157	2015/09/15			jSwap	10.0870	10.0840	(0.030)	0.0000	0.0000	0
19/03/2008	J186	2026/12/21			jSwap	9.5940	9.5840	(0.104)	0.0000	0.0000	0
19/03/2008	J201	2014/12/22			jSwap	10.1860	10.1870	0.010	0.0000	0.0000	0
19/03/2008	J203	2017/09/15			jSwap	9.9990	10.0000	0.010	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
19/03/2008	J204	2018/12/21			jSwap	10.0000	10.0010	0.010	0.0000	0.0000	0
19/03/2008	J207	2020/01/15			jSwap	9.9330	9.9340	0.010	0.0000	0.0000	0
19/03/2008	JBAR	2005/12/21			jBar	11.3580	11.3580	-	0.0000	0.0000	0
19/03/2008	JFRA	2008/05/02			jFra	11.3670	11.3690	0.018	0.0000	0.0000	0
19/03/2008	JFRA	2008/05/02	10.25	Call	Option on jFra	8,547.0000	8,476.0000	(0.831)	0	0	0
19/03/2008	JFRA	2008/05/02	10.25	Put	Option on jFra	5,633.0000	5,551.0000	(1.456)	0	0	0
19/03/2008	JFRA	2008/08/07			jFra	11.3550	11.3660	0.097	0.0000	0.0000	0
19/03/2008	JFRA	2008/08/07	10.25	Call	Option on jFra	13,810.0000	13,780.0000	(0.217)	0	0	0
19/03/2008	JFRA	2008/08/07	10.25	Put	Option on jFra	11,131.0000	11,075.0000	(0.503)	0	0	0
19/03/2008	JFRA	2008/11/06			jFra	11.2440	11.2890	0.400	0.0000	0.0000	0
19/03/2008	JFRA	2008/11/06	10.25	Call	Option on jFra	17,151.0000	17,173.0000	0.128	0	0	0
19/03/2008	JFRA	2008/11/06	10.25	Put	Option on jFra	14,741.0000	14,654.0000	(0.590)	0	0	0
19/03/2008	JFRA	2009/02/05			jFra	11.0810	11.1730	0.830	0.0000	0.0000	0
19/03/2008	JFRA	2009/02/05	10.00	Put	Option on jFra	17,485.0000	17,348.0000	(0.784)	0	0	0
19/03/2008	JFRA	2009/02/05	10.00	Call	Option on jFra	20,108.0000	20,193.0000	0.423	0	0	0
19/03/2008	JFRA	2009/05/07			jFra	10.7570	10.8310	0.688	0.0000	0.0000	0
19/03/2008	JFRA	2009/08/06			jFra	10.4880	10.5560	0.648	0.0000	0.0000	0
19/03/2008	JFRA	2009/08/06	10.00	Put	Option on jFra	22,881.0000	22,774.0000	(0.468)	0	0	0
19/03/2008	JFRA	2009/08/06	10.00	Call	Option on jFra	24,066.0000	24,125.0000	0.245	0	0	0
19/03/2008	JFRA	2009/11/05			jFra	10.1710	10.2560	0.836	0.0000	0.0000	0
19/03/2008	JN02	2008/05/02			jNote	10.8340	10.8850	0.471	0.0000	0.0000	0
19/03/2008	JN02	2008/05/02	10.00	Put	Option on jNote	1,590.0000	1,394.0000	(12.327)	0	0	0
19/03/2008	JN02	2008/05/02	10.00	Call	Option on jNote	18,154.0000	18,856.0000	3.867	0	0	0
19/03/2008	JN02	2008/08/07			jNote	10.6220	10.6790	0.537	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
19/03/2008	JN05	2008/05/02			jNote	10.1050	10.1150	0.099	0.0000	0.0000	0
19/03/2008	JN05	2008/05/02	9.50	Call	Option on jNote	25,673.0000	25,995.0000	1.254	0	0	0
19/03/2008	JN05	2008/05/02	9.50	Put	Option on jNote	571.0000	518.0000	(9.282)	0	0	0
19/03/2008	JN05	2008/08/07			jNote	9.9910	10.0030	0.120	0.0000	0.0000	0
19/03/2008	JN10	2008/05/02			jNote	9.8280	9.8290	0.010	0.0000	0.0000	0
19/03/2008	JN10	2008/05/02	9.00	Put	Option on jNote	4.0000	3.0000	(25.000)	0	0	0
19/03/2008	JN10	2008/05/02	9.00	Call	Option on jNote	53,630.0000	53,679.0000	0.091	0	0	0
19/03/2008	JN10	2008/08/07			jNote	9.7520	9.7530	0.010	0.0000	0.0000	0
19/03/2008	JROD	2008/03/31			jRod	10.7080	10.7060	(0.019)	0.0000	0.0000	0
19/03/2008	JROD	2008/04/30			jRod	10.8700	10.8620	(0.074)	0.0000	0.0000	0
19/03/2008	JROD	2008/05/30			jRod	11.1550	11.1440	(0.099)	0.0000	0.0000	0
19/03/2008	JROD	2008/06/30			jRod	11.0880	11.0830	(0.045)	0.0000	0.0000	0
19/03/2008	JROD	2008/07/31			jRod	11.2530	11.2480	(0.044)	0.0000	0.0000	0
19/03/2008	OTH1	2008/05/02			Index Future	245.5470	245.8700	0.132	0.0000	0.0000	0
19/03/2008	OTH1	2008/08/07			Index Future	252.8480	253.1810	0.132	0.0000	0.0000	0
19/03/2008	OTH1	2008/11/06			Index Future	259.8430	260.1890	0.133	0.0000	0.0000	12
19/03/2008	R153	2008/05/02			Bond Future	9.5330	9.5230	(0.105)	0.0000	0.0000	10,082
19/03/2008	R153	2008/05/02	9.00	Put	Option on Bond Future	1,210.0000	1,189.0000	(1.736)	0	0	0
19/03/2008	R153	2008/05/02	9.00	Call	Option on Bond Future	67.0000	68.0000	1.493	0	0	0
19/03/2008	R153	2008/08/07			Bond Future	9.4210	9.4110	(0.106)	0.0000	0.0000	1,290
19/03/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	101.0000	102.0000	0.990	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
19/03/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	1,876.0000	1,858.0000	(0.959)	0	0	0
19/03/2008	R153	2008/08/07	8.25	Put	Option on Bond Future	2,310.0000	2,291.0000	(0.823)	0	0	0
19/03/2008	R153	2008/08/07	8.25	Call	Option on Bond Future	47.0000	48.0000	2.128	0	0	0
19/03/2008	R153	2008/11/06			Bond Future	9.2830	9.2730	(0.108)	0.0000	0.0000	0
19/03/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	1,759.0000	1,747.0000	(0.682)	0	0	0
19/03/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	1,703.0000	1,708.0000	0.294	0	0	0
19/03/2008	R157	2008/05/02			Bond Future	9.1540	9.1240	(0.328)	0.0000	0.0000	10,794
19/03/2008	R157	2008/05/02	8.50	Put	Option on Bond Future	4,146.0000	3,976.0000	(4.100)	0	0	2,000
19/03/2008	R157	2008/05/02	8.50	Call	Option on Bond Future	107.0000	118.0000	10.280	0	0	0
19/03/2008	R157	2008/05/02	8.75	Put	Option on Bond Future	2,804.0000	2,651.0000	(5.456)	0	0	0
19/03/2008	R157	2008/05/02	8.75	Call	Option on Bond Future	329.0000	358.0000	8.815	0	0	0
19/03/2008	R157	2008/08/07			Bond Future	9.0810	9.0510	(0.330)	0.0000	0.0000	2,527
19/03/2008	R157	2008/08/07	8.75	Put	Option on Bond Future	3,237.0000	3,118.0000	(3.676)	0	0	0
19/03/2008	R157	2008/08/07	8.25	Call	Option on Bond Future	435.0000	461.0000	5.977	0	0	500
19/03/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	6,815.0000	6,653.0000	(2.377)	0	0	0
19/03/2008	R157	2008/08/07	8.75	Call	Option on Bond Future	1,265.0000	1,323.0000	4.585	0	0	500
19/03/2008	R157	2008/08/07	8.25	Put	Option on Bond Future	5,465.0000	5,314.0000	(2.763)	0	0	0
19/03/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	219.0000	234.0000	6.849	0	0	0
19/03/2008	R157	2008/08/07	9.25	Put	Option on Bond Future	1,717.0000	1,637.0000	(4.659)	0	0	500
19/03/2008	R157	2008/08/07	9.25	Call	Option on Bond Future	2,708.0000	2,804.0000	3.545	0	0	0
19/03/2008	R157	2008/11/06			Bond Future	9.0060	8.9760	(0.333)	0.0000	0.0000	0
19/03/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	2,828.0000	2,720.0000	(3.819)	0	0	0
19/03/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	1,344.0000	1,408.0000	4.762	0	0	0
19/03/2008	R186	2008/05/02			Bond Future	9.0380	9.0080	(0.332)	0.0000	0.0000	1,170
19/03/2008	R186	2008/05/02	8.00	Put	Option on Bond Future	10,961.0000	10,667.0000	(2.682)	0	0	0
19/03/2008	R186	2008/05/02	8.00	Call	Option on Bond Future	17.0000	19.0000	11.765	0	0	0
19/03/2008	R186	2008/08/07			Bond Future	8.9770	8.9470	(0.334)	0.0000	0.0000	220
19/03/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	246.0000	263.0000	6.911	0	0	0
19/03/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	13,365.0000	13,087.0000	(2.080)	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
19/03/2008	R186	2008/11/06			Bond Future	8.9230	8.8930	(0.336)	0.0000	0.0000	0
19/03/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	4,773.0000	4,533.0000	(5.028)	0	0	0
19/03/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	490.0000	546.0000	11.429	0	0	0
19/03/2008	R196	2008/05/02			Bond Future	10.7030	10.7140	0.103	0.0000	0.0000	0
19/03/2008	R196	2008/05/02	9.00	Put	Option on Bond Future	1,307.0000	1,315.0000	0.612	0	0	0
19/03/2008	R196	2008/05/02	9.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/03/2008	R196	2008/08/07			Bond Future	10.2590	10.2710	0.117	0.0000	0.0000	0
19/03/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	1,740.0000	1,739.0000	(0.057)	0	0	0
19/03/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	944.0000	937.0000	(0.742)	0	0	0
19/03/2008	R196	2008/11/06			Bond Future	9.9230	9.9300	0.071	0.0000	0.0000	0
19/03/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,808.0000	1,805.0000	(0.166)	0	0	0
19/03/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	1,460.0000	1,455.0000	(0.342)	0	0	0
19/03/2008	R201	2008/05/02			Bond Future	9.1680	9.1480	(0.218)	0.0000	0.0000	0
19/03/2008	R201	2008/05/02	8.50	Call	Option on Bond Future	75.0000	79.0000	5.333	0	0	0
19/03/2008	R201	2008/05/02	8.50	Put	Option on Bond Future	3,364.0000	3,271.0000	(2.765)	0	0	0
19/03/2008	R201	2008/08/07			Bond Future	9.0640	9.0440	(0.221)	0.0000	0.0000	0
19/03/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	5,347.0000	5,259.0000	(1.646)	0	0	0
19/03/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	170.0000	177.0000	4.118	0	0	0
19/03/2008	R201	2008/11/06			Bond Future	8.9680	8.9480	(0.223)	0.0000	0.0000	0
19/03/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	1,184.0000	1,219.0000	2.956	0	0	0
19/03/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	2,193.0000	2,136.0000	(2.599)	0	0	0
19/03/2008	R203	2008/05/02			Bond Future	9.1490	9.1190	(0.328)	0.0000	0.0000	0
19/03/2008	R203	2008/05/02	8.25	Call	Option on Bond Future	6.0000	7.0000	16.667	0	0	0
19/03/2008	R203	2008/05/02	8.25	Put	Option on Bond Future	5,579.0000	5,401.0000	(3.191)	0	0	0
19/03/2008	R203	2008/08/07			Bond Future	9.0660	9.0360	(0.331)	0.0000	0.0000	0
19/03/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	8,208.0000	8,032.0000	(2.144)	0	0	0
19/03/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	5.0000	6.0000	20.000	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
19/03/2008	R203	2008/11/06			Bond Future	8.9960	8.9660	(0.333)	0.0000	0.0000	0
19/03/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	3,466.0000	3,330.0000	(3.924)	0	0	0
19/03/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	513.0000	552.0000	7.602	0	0	0
19/03/2008	R204	2008/05/02			Bond Future	9.1520	9.1120	(0.437)	0.0000	0.0000	3,779
19/03/2008	R204	2008/05/02	8.25	Call	Option on Bond Future	7.0000	8.0000	14.286	0	0	0
19/03/2008	R204	2008/05/02	8.25	Put	Option on Bond Future	5,984.0000	5,731.0000	(4.228)	0	0	0
19/03/2008	R204	2008/08/07			Bond Future	9.0790	9.0390	(0.441)	0.0000	0.0000	0
19/03/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	8,909.0000	8,657.0000	(2.829)	0	0	0
19/03/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
19/03/2008	R204	2008/11/06			Bond Future	9.0130	8.9730	(0.444)	0.0000	0.0000	0
19/03/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	3,724.0000	3,525.0000	(5.344)	0	0	0
19/03/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	441.0000	492.0000	11.565	0	0	0
19/03/2008	R206	2008/05/02			Bond Future	9.1960	9.1660	(0.326)	0.0000	0.0000	0
19/03/2008	R206	2008/05/02	8.25	Put	Option on Bond Future	4,039.0000	3,915.0000	(3.070)	0	0	0
19/03/2008	R206	2008/05/02	8.25	Call	Option on Bond Future	4.0000	5.0000	25.000	0	0	0
19/03/2008	R206	2008/08/07			Bond Future	9.0840	9.0540	(0.330)	0.0000	0.0000	0
19/03/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	4,590.0000	4,476.0000	(2.484)	0	0	0
19/03/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	87.0000	95.0000	9.195	0	0	0
19/03/2008	R206	2008/11/06			Bond Future	8.9760	8.9460	(0.334)	0.0000	0.0000	610
19/03/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	4,251.0000	4,151.0000	(2.352)	0	0	0
19/03/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	328.0000	346.0000	5.488	0	0	0
19/03/2008	R207	2008/05/02			Bond Future	9.1460	9.1060	(0.437)	0.0000	0.0000	0
19/03/2008	R207	2008/05/02	8.25	Put	Option on Bond Future	6,042.0000	5,785.0000	(4.254)	0	0	0
19/03/2008	R207	2008/05/02	8.25	Call	Option on Bond Future	7.0000	9.0000	28.571	0	0	0
19/03/2008	R207	2008/08/07			Bond Future	9.0790	9.0390	(0.441)	0.0000	0.0000	0
19/03/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	7,297.0000	7,042.0000	(3.495)	0	0	0
19/03/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	5.0000	6.0000	20.000	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
19/03/2008	R207	2008/11/06			Bond Future	9.0180	8.9780	(0.444)	0.0000	0.0000	0
19/03/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	352.0000	399.0000	13.352	0	0	0
19/03/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	3,737.0000	3,529.0000	(5.566)	0	0	0
19/03/2008	R209	2008/05/02			Bond Future	8.8730	8.8430	(0.338)	0.0000	0.0000	6,260
19/03/2008	R209	2008/05/02	7.75	Call	Option on Bond Future	3.0000	3.0000	-	0	0	0
19/03/2008	R209	2008/05/02	7.75	Put	Option on Bond Future	9,908.0000	9,670.0000	(2.402)	0	0	0
19/03/2008	R209	2008/08/07			Bond Future	8.8200	8.7900	(0.340)	0.0000	0.0000	0
19/03/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	9,469.0000	9,229.0000	(2.535)	0	0	0
19/03/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/03/2008	R209	2008/11/06			Bond Future	8.7750	8.7450	(0.342)	0.0000	0.0000	260
19/03/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
19/03/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	9,097.0000	8,855.0000	(2.660)	0	0	0
19/03/2008	TRT1	2008/05/02			Index Future	255.4500	255.6390	0.074	0.0000	0.0000	0
19/03/2008	TRT1	2008/08/07			Index Future	263.0450	263.2410	0.075	0.0000	0.0000	0
19/03/2008	TRT1	2008/11/06			Index Future	270.3230	270.5270	0.075	0.0000	0.0000	400
Grand Total:											111,733