

Derivatives High/Low Report

High/Low for 19/02/2008

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
19/02/2008	\$ / R 2008/03/17			Currency Future	7.6698	7.6632	(0.086)	7.7000	0.0000	81,782
19/02/2008	\$ / R 2008/06/13			Currency Future	7.8352	7.8273	(0.101)	7.8300	0.0000	26,059
19/02/2008	\$ / R 2008/09/15			Currency Future	8.0054	7.9954	(0.125)	8.0400	0.0000	9,946
19/02/2008	£ / R 2008/03/17			Currency Future	14.9352	14.9395	0.029	0.0000	0.0000	2,217
19/02/2008	£ / R 2008/06/13			Currency Future	15.1561	15.1567	0.004	0.0000	0.0000	1,450
19/02/2008	£ / R 2008/09/15			Currency Future	15.3854	15.3832	(0.014)	15.4300	0.0000	637
19/02/2008	€ / R 2008/03/17			Currency Future	11.2230	11.2948	0.640	0.0000	0.0000	3,951
19/02/2008	€ / R 2008/06/13			Currency Future	11.4245	11.4952	0.619	0.0000	0.0000	4,648
19/02/2008	€ / R 2008/09/15			Currency Future	11.6321	11.7015	0.597	11.8500	0.0000	7,976
19/02/2008	ALBI 2008/05/02			Index Future	263.3590	262.9240	(0.165)	0.0000	0.0000	594
19/02/2008	ALBI 2008/05/02	265.00	Call	Index Future	16,419.0000	14,608.0000	(11.030)	0	0	0
19/02/2008	ALBI 2008/05/02	265.00	Put	Index Future	32,829.0000	35,368.0000	7.734	0	0	0
19/02/2008	ALBI 2008/08/07			Index Future	271.3750	270.9440	(0.159)	0.0000	0.0000	0
19/02/2008	ALBI 2008/08/07	265.00	Call	Index Future	76,982.0000	73,644.0000	(4.336)	0	0	0
19/02/2008	ALBI 2008/08/07	265.00	Put	Index Future	13,232.0000	14,204.0000	7.346	0	0	0

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19/02/2008	ALBI	2008/11/06			Index Future	278.8820	278.4540	(0.153)	0.0000	0.0000	0
19/02/2008	ALBI	2008/11/06	265.00	Call	Index Future	145,210.0000	141,371.0000	(2.644)	0	0	0
19/02/2008	ALBI	2008/11/06	265.00	Put	Index Future	6,390.0000	6,831.0000	6.901	0	0	0
19/02/2008	CRD1	2008/05/02			Index Future	113.3990	116.6570	2.873	0.0000	0.0000	0
19/02/2008	CRD1	2008/08/07			Index Future	119.6190	119.4250	(0.162)	0.0000	0.0000	0
19/02/2008	CRD1	2008/11/06			Index Future	120.0340	119.8710	(0.136)	0.0000	0.0000	8
19/02/2008	GOVI	2008/05/02			jGovi	265.2510	272.6265	2.781	0.0000	0.0000	15
19/02/2008	GOVI	2008/05/02	264.00	Call	jGovi	30,544.0000	88,287.0000	189.049	0	0	0
19/02/2008	GOVI	2008/05/02	264.00	Put	jGovi	18,034.0000	2,022.0000	(88.788)	0	0	0
19/02/2008	GOVI	2008/08/07			jGovi	273.1820	280.0455	2.512	0.0000	0.0000	0
19/02/2008	GOVI	2008/08/07	274.00	Call	jGovi	33,404.0000	75,396.0000	125.709	0	0	0
19/02/2008	GOVI	2008/08/07	274.00	Put	jGovi	41,584.0000	14,941.0000	(64.070)	0	0	0
19/02/2008	GOVI	2008/11/06			jGovi	280.7705	287.6585	2.453	0.0000	0.0000	60
19/02/2008	GOVI	2008/11/06	274.00	Put	jGovi	20,594.0000	7,363.0000	(64.247)	0	0	0
19/02/2008	GOVI	2008/11/06	274.00	Call	jGovi	88,299.0000	143,948.0000	63.023	0	0	0
19/02/2008	ILBI	2008/05/02			Index Future	307.7660	307.7520	(0.005)	0.0000	0.0000	0
19/02/2008	J153	2010/08/31			jSwap	10.4950	10.5180	0.219	0.0000	0.0000	0
19/02/2008	J157	2015/09/15			jSwap	9.7840	9.8160	0.327	0.0000	0.0000	0
19/02/2008	J186	2026/12/21			jSwap	9.1170	9.1300	0.143	0.0000	0.0000	0
19/02/2008	J201	2014/12/22			jSwap	9.8040	9.8400	0.367	0.0000	0.0000	0
19/02/2008	J203	2017/09/15			jSwap	9.6850	9.7060	0.217	0.0000	0.0000	0

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19/02/2008	J204	2018/12/21			jSwap	9.5940	9.6160	0.229	0.0000	0.0000	0
19/02/2008	J207	2020/01/15			jSwap	9.5210	9.5410	0.210	0.0000	0.0000	0
19/02/2008	JBAR	2005/12/21			jBar	11.1750	11.1790	0.036	0.0000	0.0000	0
19/02/2008	JFRA	2008/05/02			jFra	11.2220	11.2230	0.009	0.0000	0.0000	0
19/02/2008	JFRA	2008/05/02	10.25	Put	Option on jFra	7,745.0000	7,698.0000	(0.607)	0	0	0
19/02/2008	JFRA	2008/05/02	10.25	Call	Option on jFra	10,311.0000	10,235.0000	(0.737)	0	0	0
19/02/2008	JFRA	2008/08/07			jFra	11.0990	11.1170	0.162	0.0000	0.0000	0
19/02/2008	JFRA	2008/08/07	10.25	Call	Option on jFra	14,693.0000	14,676.0000	(0.116)	0	0	0
19/02/2008	JFRA	2008/08/07	10.25	Put	Option on jFra	12,633.0000	12,572.0000	(0.483)	0	0	0
19/02/2008	JFRA	2008/11/06			jFra	10.8320	10.8540	0.203	0.0000	0.0000	0
19/02/2008	JFRA	2008/11/06	10.25	Call	Option on jFra	17,603.0000	17,597.0000	(0.034)	0	0	0
19/02/2008	JFRA	2008/11/06	10.25	Put	Option on jFra	16,190.0000	16,131.0000	(0.364)	0	0	0
19/02/2008	JFRA	2009/02/05			jFra	10.4990	10.5280	0.276	0.0000	0.0000	0
19/02/2008	JFRA	2009/02/05	10.00	Call	Option on jFra	20,215.0000	20,222.0000	0.035	0	0	0
19/02/2008	JFRA	2009/02/05	10.00	Put	Option on jFra	19,002.0000	18,940.0000	(0.326)	0	0	0
19/02/2008	JFRA	2009/05/07			jFra	10.1950	10.2020	0.069	0.0000	0.0000	0
19/02/2008	JFRA	2009/08/06			jFra	9.8870	9.9120	0.253	0.0000	0.0000	0
19/02/2008	JFRA	2009/08/06	10.00	Put	Option on jFra	24,287.0000	24,233.0000	(0.222)	0	0	0
19/02/2008	JFRA	2009/08/06	10.00	Call	Option on jFra	24,012.0000	24,019.0000	0.029	0	0	0
19/02/2008	JFRA	2009/11/05			jFra	9.5930	9.6040	0.115	0.0000	0.0000	0
19/02/2008	JN02	2008/05/02			jNote	10.3820	10.4040	0.212	0.0000	0.0000	0
19/02/2008	JN02	2008/05/02	10.00	Put	Option on jNote	5,286.0000	5,105.0000	(3.424)	0	0	0
19/02/2008	JN02	2008/05/02	10.00	Call	Option on jNote	13,905.0000	14,080.0000	1.259	0	0	0
19/02/2008	JN02	2008/08/07			jNote	10.1120	10.1440	0.316	0.0000	0.0000	0

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19/02/2008	JN05	2008/05/02			jNote	9.6940	9.7360	0.433	0.0000	0.0000	0
19/02/2008	JN05	2008/05/02	9.50	Put	Option on jNote	5,020.0000	4,443.0000	(11.494)	0	0	0
19/02/2008	JN05	2008/05/02	9.50	Call	Option on jNote	14,403.0000	15,417.0000	7.040	0	0	0
19/02/2008	JN05	2008/08/07			jNote	9.5640	9.6070	0.450	0.0000	0.0000	0
19/02/2008	JN10	2008/05/02			jNote	9.4170	9.4380	0.223	0.0000	0.0000	0
19/02/2008	JN10	2008/05/02	9.00	Call	Option on jNote	29,440.0000	30,561.0000	3.808	0	0	0
19/02/2008	JN10	2008/05/02	9.00	Put	Option on jNote	1,056.0000	908.0000	(14.015)	0	0	0
19/02/2008	JN10	2008/08/07			jNote	9.3300	9.3520	0.236	0.0000	0.0000	0
19/02/2008	JROD	2008/02/29			jRod	10.6600	10.6590	(0.009)	0.0000	0.0000	0
19/02/2008	JROD	2008/03/31			jRod	10.8060	10.8030	(0.028)	0.0000	0.0000	0
19/02/2008	JROD	2008/04/30			jRod	11.0110	11.0090	(0.018)	0.0000	0.0000	0
19/02/2008	JROD	2008/05/30			jRod	10.9600	10.9610	0.009	0.0000	0.0000	0
19/02/2008	JROD	2008/06/30			jRod	11.1280	11.1310	0.027	0.0000	0.0000	0
19/02/2008	JROD	2008/07/31			jRod	11.2780	11.2840	0.053	0.0000	0.0000	0
19/02/2008	OTH1	2008/05/02			Index Future	253.9590	261.0780	2.803	0.0000	0.0000	0
19/02/2008	OTH1	2008/08/07			Index Future	261.6910	261.1590	(0.203)	0.0000	0.0000	0
19/02/2008	OTH1	2008/11/06			Index Future	268.8180	268.2710	(0.203)	0.0000	0.0000	12
19/02/2008	R153	2008/05/02			Bond Future	9.1130	9.1530	0.439	9.1300	0.0000	8,428
19/02/2008	R153	2008/05/02	9.00	Put	Option on Bond Future	655.0000	701.0000	7.023	0	0	0
19/02/2008	R153	2008/05/02	9.00	Call	Option on Bond Future	411.0000	372.0000	(9.489)	0	0	0

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19/02/2008	R153	2008/08/07			Bond Future	8.9080	8.9480	0.449	0.0000	0.0000	1,290
19/02/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	1,156.0000	1,207.0000	4.412	0	0	0
19/02/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	365.0000	339.0000	(7.123)	0	0	0
19/02/2008	R153	2008/11/06			Bond Future	8.7580	8.7980	0.457	0.0000	0.0000	0
19/02/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	2,292.0000	2,249.0000	(1.876)	0	0	0
19/02/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	1,454.0000	1,480.0000	1.788	0	0	0
19/02/2008	R157	2008/05/02			Bond Future	8.6570	8.6870	0.347	0.0000	0.0000	10,366
19/02/2008	R157	2008/05/02	8.75	Put	Option on Bond Future	1,252.0000	1,325.0000	5.831	0	0	0
19/02/2008	R157	2008/05/02	8.50	Call	Option on Bond Future	1,057.0000	974.0000	(7.852)	0	0	0
19/02/2008	R157	2008/05/02	8.50	Put	Option on Bond Future	2,043.0000	2,147.0000	5.091	0	0	2,000
19/02/2008	R157	2008/05/02	8.75	Call	Option on Bond Future	1,831.0000	1,716.0000	(6.281)	0	0	0
19/02/2008	R157	2008/08/07			Bond Future	8.5710	8.6010	0.350	0.0000	0.0000	2,500
19/02/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	881.0000	828.0000	(6.016)	0	0	0
19/02/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	4,422.0000	4,551.0000	2.917	0	0	0
19/02/2008	R157	2008/11/06			Bond Future	8.5080	8.5380	0.353	0.0000	0.0000	0
19/02/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	1,507.0000	1,573.0000	4.380	0	0	0
19/02/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	2,931.0000	2,819.0000	(3.821)	0	0	0
19/02/2008	R186	2008/05/02			Bond Future	8.4920	8.5120	0.236	0.0000	0.0000	0
19/02/2008	R186	2008/05/02	8.00	Put	Option on Bond Future	6,051.0000	6,209.0000	2.611	0	0	0
19/02/2008	R186	2008/05/02	8.00	Call	Option on Bond Future	672.0000	619.0000	(7.887)	0	0	0
19/02/2008	R186	2008/08/07			Bond Future	8.4250	8.4450	0.237	0.0000	0.0000	220
19/02/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	1,237.0000	1,180.0000	(4.608)	0	0	0
19/02/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	8,721.0000	8,875.0000	1.766	0	0	0
19/02/2008	R186	2008/11/06			Bond Future	8.3690	8.3890	0.239	0.0000	0.0000	0
19/02/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	2,840.0000	2,708.0000	(4.648)	0	0	0
19/02/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	1,464.0000	1,544.0000	5.464	0	0	0
19/02/2008	R196	2008/05/02			Bond Future	10.7320	10.1170	(5.731)	0.0000	0.0000	0
19/02/2008	R196	2008/05/02	9.00	Put	Option on Bond Future	1,330.0000	872.0000	(34.436)	0	0	0

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19/02/2008	R196	2008/05/02	9.00	Call	Option on Bond Future	1.0000	12.0000	1100.000	0	0	0
19/02/2008	R196	2008/08/07			Bond Future	10.2780	9.6770	(5.847)	0.0000	0.0000	0
19/02/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	1,063.0000	1,196.0000	12.512	0	0	0
19/02/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	1,869.0000	1,686.0000	(9.791)	0	0	0
19/02/2008	R196	2008/11/06			Bond Future	9.8150	9.3920	(4.310)	0.0000	0.0000	0
19/02/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	1,573.0000	1,631.0000	3.687	0	0	0
19/02/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,889.0000	1,821.0000	(3.600)	0	0	0
19/02/2008	R201	2008/05/02			Bond Future	8.6420	8.6720	0.347	0.0000	0.0000	0
19/02/2008	R201	2008/05/02	8.50	Call	Option on Bond Future	856.0000	788.0000	(7.944)	0	0	0
19/02/2008	R201	2008/05/02	8.50	Put	Option on Bond Future	1,566.0000	1,648.0000	5.236	0	0	0
19/02/2008	R201	2008/08/07			Bond Future	8.5240	8.5540	0.352	0.0000	0.0000	0
19/02/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	3,331.0000	3,432.0000	3.032	0	0	0
19/02/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	740.0000	696.0000	(5.946)	0	0	0
19/02/2008	R201	2008/11/06			Bond Future	8.4180	8.4480	0.356	0.0000	0.0000	0
19/02/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	2,650.0000	2,556.0000	(3.547)	0	0	0
19/02/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	1,089.0000	1,137.0000	4.408	0	0	0
19/02/2008	R203	2008/05/02			Bond Future	8.5900	8.6300	0.466	0.0000	0.0000	0
19/02/2008	R203	2008/05/02	8.25	Call	Option on Bond Future	425.0000	362.0000	(14.824)	0	0	0
19/02/2008	R203	2008/05/02	8.25	Put	Option on Bond Future	2,582.0000	2,768.0000	7.204	0	0	0
19/02/2008	R203	2008/08/07			Bond Future	8.4930	8.5330	0.471	0.0000	0.0000	0
19/02/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	4,892.0000	5,115.0000	4.558	0	0	0
19/02/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	152.0000	129.0000	(15.132)	0	0	0
19/02/2008	R203	2008/11/06			Bond Future	8.4130	8.4530	0.475	0.0000	0.0000	0
19/02/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	1,968.0000	1,832.0000	(6.911)	0	0	0
19/02/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	1,438.0000	1,546.0000	7.510	0	0	0
19/02/2008	R204	2008/05/02			Bond Future	8.5900	8.6400	0.582	0.0000	0.0000	3,179
19/02/2008	R204	2008/05/02	8.25	Call	Option on Bond Future	456.0000	373.0000	(18.202)	0	0	0

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19/02/2008	R204	2008/05/02	8.25	Put	Option on Bond Future	2,768.0000	3,019.0000	9.068	0	0	0
19/02/2008	R204	2008/08/07			Bond Future	8.5080	8.5580	0.588	0.0000	0.0000	0
19/02/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	96.0000	75.0000	(21.875)	0	0	0
19/02/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	5,308.0000	5,618.0000	5.840	0	0	0
19/02/2008	R204	2008/11/06			Bond Future	8.4380	8.4880	0.593	0.0000	0.0000	0
19/02/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	1,494.0000	1,644.0000	10.040	0	0	0
19/02/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	1,901.0000	1,723.0000	(9.363)	0	0	0
19/02/2008	R206	2008/05/02			Bond Future	8.6980	8.7280	0.345	0.0000	0.0000	0
19/02/2008	R206	2008/05/02	8.25	Put	Option on Bond Future	2,153.0000	2,255.0000	4.738	0	0	0
19/02/2008	R206	2008/05/02	8.25	Call	Option on Bond Future	216.0000	189.0000	(12.500)	0	0	0
19/02/2008	R206	2008/08/07			Bond Future	8.5710	8.6010	0.350	0.0000	0.0000	0
19/02/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	2,861.0000	2,954.0000	3.251	0	0	0
19/02/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	457.0000	425.0000	(7.002)	0	0	0
19/02/2008	R206	2008/11/06			Bond Future	8.4540	8.4840	0.355	0.0000	0.0000	610
19/02/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	915.0000	872.0000	(4.699)	0	0	0
19/02/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	2,764.0000	2,841.0000	2.786	0	0	0
19/02/2008	R207	2008/05/02			Bond Future	8.5970	8.6370	0.465	0.0000	0.0000	0
19/02/2008	R207	2008/05/02	8.25	Call	Option on Bond Future	454.0000	386.0000	(14.978)	0	0	0
19/02/2008	R207	2008/05/02	8.25	Put	Option on Bond Future	2,855.0000	3,059.0000	7.145	0	0	0
19/02/2008	R207	2008/08/07			Bond Future	8.5220	8.5620	0.469	0.0000	0.0000	0
19/02/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	203.0000	168.0000	(17.241)	0	0	0
19/02/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	3,828.0000	4,064.0000	6.165	0	0	0
19/02/2008	R207	2008/11/06			Bond Future	8.4560	8.4960	0.473	0.0000	0.0000	0
19/02/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	1,733.0000	1,589.0000	(8.309)	0	0	0
19/02/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	1,438.0000	1,563.0000	8.693	0	0	0
19/02/2008	R209	2008/05/02			Bond Future	8.3090	8.3190	0.120	0.0000	0.0000	6,260
19/02/2008	R209	2008/05/02	7.75	Call	Option on Bond Future	319.0000	300.0000	(5.956)	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
19/02/2008	R209	2008/05/02	7.75	Put	Option on Bond Future	5,508.0000	5,577.0000	1.253	0	0	0
19/02/2008	R209	2008/08/07			Bond Future	8.2500	8.2600	0.121	0.0000	0.0000	0
19/02/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	4,719.0000	4,803.0000	1.780	0	0	0
19/02/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	60.0000	54.0000	(10.000)	0	0	0
19/02/2008	R209	2008/11/06			Bond Future	8.2010	8.2110	0.122	0.0000	0.0000	260
19/02/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	4,401.0000	4,480.0000	1.795	0	0	0
19/02/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	187.0000	175.0000	(6.417)	0	0	0
19/02/2008	TRT1	2008/05/02			Index Future	261.8750	269.3350	2.849	0.0000	0.0000	0
19/02/2008	TRT1	2008/08/07			Index Future	269.9640	269.5510	(0.153)	0.0000	0.0000	0
19/02/2008	TRT1	2008/11/06			Index Future	277.1970	276.7550	(0.159)	0.0000	0.0000	400
Grand Total:											174,868