

Derivatives High/Low Report

High/Low for 20/02/2008

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
20/02/2008	\$ / R 2008/03/17			Currency Future	7.6632	7.9447	3.673	7.9300	0.0000	73,299
20/02/2008	\$ / R 2008/06/13			Currency Future	7.8273	8.1156	3.683	8.1500	0.0000	23,036
20/02/2008	\$ / R 2008/09/15			Currency Future	7.9954	8.2907	3.693	8.2500	0.0000	9,852
20/02/2008	£ / R 2008/03/17			Currency Future	14.9395	15.3923	3.031	15.2500	0.0000	2,227
20/02/2008	£ / R 2008/06/13			Currency Future	15.1567	15.6198	3.055	15.5300	0.0000	1,320
20/02/2008	£ / R 2008/09/15			Currency Future	15.3832	15.8569	3.079	15.7600	0.0000	640
20/02/2008	€ / R 2008/03/17			Currency Future	11.2948	11.6374	3.033	0.0000	0.0000	3,951
20/02/2008	€ / R 2008/06/13			Currency Future	11.4952	11.8456	3.048	11.9000	0.0000	4,798
20/02/2008	€ / R 2008/09/15			Currency Future	11.7015	12.0600	3.064	12.2000	0.0000	7,980
20/02/2008	ALBI 2008/05/02			Index Future	262.9240	261.8570	(0.406)	0.0000	0.0000	594
20/02/2008	ALBI 2008/05/02	265.00	Call	Index Future	14,608.0000	10,912.0000	(25.301)	0	0	0
20/02/2008	ALBI 2008/05/02	265.00	Put	Index Future	35,368.0000	42,342.0000	19.718	0	0	0
20/02/2008	ALBI 2008/08/07			Index Future	270.9440	269.9280	(0.375)	0.0000	0.0000	0
20/02/2008	ALBI 2008/08/07	265.00	Put	Index Future	14,204.0000	16,858.0000	18.685	0	0	0
20/02/2008	ALBI 2008/08/07	265.00	Call	Index Future	73,644.0000	66,138.0000	(10.192)	0	0	0

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20/02/2008	ALBI	2008/11/06			Index Future	278.4540	277.4670	(0.354)	0.0000	0.0000	0
20/02/2008	ALBI	2008/11/06	265.00	Call	Index Future	141,371.0000	132,687.0000	(6.143)	0	0	0
20/02/2008	ALBI	2008/11/06	265.00	Put	Index Future	6,831.0000	8,017.0000	17.362	0	0	0
20/02/2008	CRD1	2008/05/02			Index Future	116.6570	112.9170	(3.206)	0.0000	0.0000	0
20/02/2008	CRD1	2008/08/07			Index Future	119.4250	116.2390	(2.668)	0.0000	0.0000	0
20/02/2008	CRD1	2008/11/06			Index Future	119.8710	119.4420	(0.358)	0.0000	0.0000	8
20/02/2008	GOVI	2008/05/02			jGovi	272.6265	263.8360	(3.224)	263.4800	0.0000	17
20/02/2008	GOVI	2008/05/02	264.00	Put	jGovi	2,022.0000	24,210.0000	1097.329	0	0	0
20/02/2008	GOVI	2008/05/02	264.00	Call	jGovi	88,287.0000	22,570.0000	(74.436)	0	0	0
20/02/2008	GOVI	2008/08/07			jGovi	280.0455	271.6020	(3.015)	0.0000	0.0000	0
20/02/2008	GOVI	2008/08/07	274.00	Call	jGovi	75,396.0000	26,264.0000	(65.165)	0	0	0
20/02/2008	GOVI	2008/08/07	274.00	Put	jGovi	14,941.0000	50,244.0000	236.283	0	0	0
20/02/2008	GOVI	2008/11/06			jGovi	287.6585	278.9965	(3.011)	0.0000	0.0000	60
20/02/2008	GOVI	2008/11/06	274.00	Call	jGovi	143,948.0000	75,731.0000	(47.390)	0	0	0
20/02/2008	GOVI	2008/11/06	274.00	Put	jGovi	7,363.0000	25,766.0000	249.939	0	0	0
20/02/2008	ILBI	2008/05/02			Index Future	307.7520	307.6990	(0.017)	0.0000	0.0000	0
20/02/2008	J153	2010/08/31			jSwap	10.5180	10.6210	0.979	0.0000	0.0000	0
20/02/2008	J157	2015/09/15			jSwap	9.8160	9.9210	1.070	0.0000	0.0000	0
20/02/2008	J186	2026/12/21			jSwap	9.1300	9.2510	1.325	0.0000	0.0000	0
20/02/2008	J201	2014/12/22			jSwap	9.8400	9.9500	1.118	0.0000	0.0000	0
20/02/2008	J203	2017/09/15			jSwap	9.7060	9.8180	1.154	0.0000	0.0000	0

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20/02/2008	J204	2018/12/21			jSwap	9.6160	9.7270	1.154	0.0000	0.0000	0
20/02/2008	J207	2020/01/15			jSwap	9.5410	9.6510	1.153	0.0000	0.0000	0
20/02/2008	JBAR	2005/12/21			jBar	11.1790	11.2250	0.411	0.0000	0.0000	0
20/02/2008	JFRA	2008/05/02			jFra	11.2230	11.2890	0.588	0.0000	0.0000	0
20/02/2008	JFRA	2008/05/02	10.25	Call	Option on jFra	10,235.0000	10,266.0000	0.303	0	0	0
20/02/2008	JFRA	2008/05/02	10.25	Put	Option on jFra	7,698.0000	7,560.0000	(1.793)	0	0	0
20/02/2008	JFRA	2008/08/07			jFra	11.1170	11.2020	0.765	0.0000	0.0000	0
20/02/2008	JFRA	2008/08/07	10.25	Call	Option on jFra	14,676.0000	14,742.0000	0.450	0	0	0
20/02/2008	JFRA	2008/08/07	10.25	Put	Option on jFra	12,572.0000	12,433.0000	(1.106)	0	0	0
20/02/2008	JFRA	2008/11/06			jFra	10.8540	10.9640	1.013	0.0000	0.0000	0
20/02/2008	JFRA	2008/11/06	10.25	Put	Option on jFra	16,131.0000	15,967.0000	(1.017)	0	0	0
20/02/2008	JFRA	2008/11/06	10.25	Call	Option on jFra	17,597.0000	17,700.0000	0.585	0	0	0
20/02/2008	JFRA	2009/02/05			jFra	10.5280	10.7010	1.643	0.0000	0.0000	0
20/02/2008	JFRA	2009/02/05	10.00	Put	Option on jFra	18,940.0000	18,703.0000	(1.251)	0	0	0
20/02/2008	JFRA	2009/02/05	10.00	Call	Option on jFra	20,222.0000	20,405.0000	0.905	0	0	0
20/02/2008	JFRA	2009/05/07			jFra	10.2020	10.3530	1.480	0.0000	0.0000	0
20/02/2008	JFRA	2009/08/06			jFra	9.9120	10.0440	1.332	0.0000	0.0000	0
20/02/2008	JFRA	2009/08/06	10.00	Call	Option on jFra	24,019.0000	24,153.0000	0.558	0	0	0
20/02/2008	JFRA	2009/08/06	10.00	Put	Option on jFra	24,233.0000	24,046.0000	(0.772)	0	0	0
20/02/2008	JFRA	2009/11/05			jFra	9.6040	9.7670	1.697	0.0000	0.0000	0
20/02/2008	JN02	2008/05/02			jNote	10.4040	10.5310	1.221	0.0000	0.0000	0
20/02/2008	JN02	2008/05/02	10.00	Put	Option on jNote	5,105.0000	4,312.0000	(15.534)	0	0	0
20/02/2008	JN02	2008/05/02	10.00	Call	Option on jNote	14,080.0000	15,535.0000	10.334	0	0	0
20/02/2008	JN02	2008/08/07			jNote	10.1440	10.2850	1.390	0.0000	0.0000	0

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20/02/2008	JN05	2008/05/02			jNote	9.7360	9.8620	1.294	0.0000	0.0000	0
20/02/2008	JN05	2008/05/02	9.50	Call	Option on jNote	15,417.0000	18,879.0000	22.456	0	0	0
20/02/2008	JN05	2008/05/02	9.50	Put	Option on jNote	4,443.0000	3,050.0000	(31.353)	0	0	0
20/02/2008	JN05	2008/08/07			jNote	9.6070	9.7380	1.364	0.0000	0.0000	0
20/02/2008	JN10	2008/05/02			jNote	9.4380	9.5550	1.240	0.0000	0.0000	0
20/02/2008	JN10	2008/05/02	9.00	Call	Option on jNote	30,561.0000	37,317.0000	22.107	0	0	0
20/02/2008	JN10	2008/05/02	9.00	Put	Option on jNote	908.0000	405.0000	(55.396)	0	0	0
20/02/2008	JN10	2008/08/07			jNote	9.3520	9.4690	1.251	0.0000	0.0000	0
20/02/2008	JROD	2008/02/29			jRod	10.6590	10.6580	(0.009)	0.0000	0.0000	0
20/02/2008	JROD	2008/03/31			jRod	10.8030	10.8120	0.083	0.0000	0.0000	0
20/02/2008	JROD	2008/04/30			jRod	11.0090	11.0360	0.245	0.0000	0.0000	0
20/02/2008	JROD	2008/05/30			jRod	10.9610	10.9800	0.173	0.0000	0.0000	0
20/02/2008	JROD	2008/06/30			jRod	11.1310	11.1510	0.180	0.0000	0.0000	0
20/02/2008	JROD	2008/07/31			jRod	11.2840	11.3020	0.160	0.0000	0.0000	0
20/02/2008	OTH1	2008/05/02			Index Future	261.0780	252.5110	(3.281)	0.0000	0.0000	0
20/02/2008	OTH1	2008/08/07			Index Future	261.1590	259.9390	(0.467)	0.0000	0.0000	0
20/02/2008	OTH1	2008/11/06			Index Future	268.2710	267.1040	(0.435)	0.0000	0.0000	12
20/02/2008	R153	2008/05/02			Bond Future	9.1530	9.2430	0.983	9.3300	0.0000	9,364
20/02/2008	R153	2008/05/02	9.00	Call	Option on Bond Future	372.0000	296.0000	(20.430)	0	0	0
20/02/2008	R153	2008/05/02	9.00	Put	Option on Bond Future	701.0000	819.0000	16.833	0	0	0

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20/02/2008	R153	2008/08/07			Bond Future	8.9480	9.0380	1.006	0.0000	0.0000	1,290
20/02/2008	R153	2008/08/07	8.25	Put	Option on Bond Future	0.0000	1,693.0000	100.000	0	0	0
20/02/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	339.0000	286.0000	(15.634)	0	0	0
20/02/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	1,207.0000	1,328.0000	10.025	0	0	0
20/02/2008	R153	2008/08/07	8.25	Call	Option on Bond Future	0.0000	164.0000	100.000	6	6	0
20/02/2008	R153	2008/11/06			Bond Future	8.7980	8.8880	1.023	0.0000	0.0000	0
20/02/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	2,249.0000	2,158.0000	(4.046)	0	0	0
20/02/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	1,480.0000	1,543.0000	4.257	0	0	0
20/02/2008	R157	2008/05/02			Bond Future	8.6870	8.7570	0.806	8.7700	0.0000	9,805
20/02/2008	R157	2008/05/02	8.50	Put	Option on Bond Future	2,147.0000	2,416.0000	12.529	0	0	2,000
20/02/2008	R157	2008/05/02	8.75	Put	Option on Bond Future	1,325.0000	1,521.0000	14.792	0	0	0
20/02/2008	R157	2008/05/02	8.50	Call	Option on Bond Future	974.0000	808.0000	(17.043)	0	0	0
20/02/2008	R157	2008/05/02	8.75	Call	Option on Bond Future	1,716.0000	1,478.0000	(13.869)	0	0	0
20/02/2008	R157	2008/08/07			Bond Future	8.6010	8.6710	0.814	0.0000	0.0000	2,500
20/02/2008	R157	2008/08/07	9.25	Put	Option on Bond Future	0.0000	1,060.0000	100.000	7	7	500
20/02/2008	R157	2008/08/07	8.75	Put	Option on Bond Future	0.0000	2,088.0000	100.000	0	0	0
20/02/2008	R157	2008/08/07	8.75	Call	Option on Bond Future	0.0000	2,565.0000	100.000	6	6	500
20/02/2008	R157	2008/08/07	9.25	Call	Option on Bond Future	0.0000	4,499.0000	100.000	0	0	0
20/02/2008	R157	2008/08/07	8.25	Put	Option on Bond Future	0.0000	3,762.0000	100.000	0	0	0
20/02/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	4,551.0000	4,867.0000	6.944	0	0	0
20/02/2008	R157	2008/08/07	8.25	Call	Option on Bond Future	0.0000	1,181.0000	100.000	6	6	500
20/02/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	828.0000	719.0000	(13.164)	0	0	0
20/02/2008	R157	2008/11/06			Bond Future	8.5380	8.6080	0.820	0.0000	0.0000	0
20/02/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	1,573.0000	1,740.0000	10.617	0	0	0
20/02/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	2,819.0000	2,573.0000	(8.726)	0	0	0
20/02/2008	R186	2008/05/02			Bond Future	8.5120	8.5620	0.587	0.0000	0.0000	0
20/02/2008	R186	2008/05/02	8.00	Call	Option on Bond Future	619.0000	515.0000	(16.801)	0	0	0
20/02/2008	R186	2008/05/02	8.00	Put	Option on Bond Future	6,209.0000	6,630.0000	6.780	0	0	0
20/02/2008	R186	2008/08/07			Bond Future	8.4450	8.4950	0.592	0.0000	0.0000	220
20/02/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	8,875.0000	9,279.0000	4.552	0	0	0

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20/02/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	1,180.0000	1,058.0000	(10.339)	0	0	0
20/02/2008	R186	2008/11/06			Bond Future	8.3890	8.4390	0.596	0.0000	0.0000	0
20/02/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	2,708.0000	2,400.0000	(11.374)	0	0	0
20/02/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	1,544.0000	1,763.0000	14.184	0	0	0
20/02/2008	R196	2008/05/02			Bond Future	10.1170	10.2190	1.008	0.0000	0.0000	0
20/02/2008	R196	2008/05/02	9.00	Put	Option on Bond Future	872.0000	946.0000	8.486	0	0	0
20/02/2008	R196	2008/05/02	9.00	Call	Option on Bond Future	12.0000	8.0000	(33.333)	0	0	0
20/02/2008	R196	2008/08/07			Bond Future	9.6770	9.7820	1.085	0.0000	0.0000	0
20/02/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	1,196.0000	1,167.0000	(2.425)	0	0	0
20/02/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	1,686.0000	1,713.0000	1.601	0	0	0
20/02/2008	R196	2008/11/06			Bond Future	9.3920	9.4970	1.118	0.0000	0.0000	0
20/02/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	1,631.0000	1,612.0000	(1.165)	0	0	0
20/02/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,821.0000	1,834.0000	0.714	0	0	0
20/02/2008	R201	2008/05/02			Bond Future	8.6720	8.7520	0.923	0.0000	0.0000	0
20/02/2008	R201	2008/05/02	8.50	Call	Option on Bond Future	788.0000	636.0000	(19.289)	0	0	0
20/02/2008	R201	2008/05/02	8.50	Put	Option on Bond Future	1,648.0000	1,893.0000	14.867	0	0	0
20/02/2008	R201	2008/08/07			Bond Future	8.5540	8.6340	0.935	0.0000	0.0000	0
20/02/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	3,432.0000	3,717.0000	8.304	0	0	0
20/02/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	696.0000	592.0000	(14.943)	0	0	0
20/02/2008	R201	2008/11/06			Bond Future	8.4480	8.5280	0.947	0.0000	0.0000	0
20/02/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	1,137.0000	1,278.0000	12.401	0	0	0
20/02/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	2,556.0000	2,319.0000	(9.272)	0	0	0
20/02/2008	R203	2008/05/02			Bond Future	8.6300	8.7100	0.927	0.0000	0.0000	0
20/02/2008	R203	2008/05/02	8.25	Call	Option on Bond Future	362.0000	261.0000	(27.901)	0	0	0
20/02/2008	R203	2008/05/02	8.25	Put	Option on Bond Future	2,768.0000	3,164.0000	14.306	0	0	0
20/02/2008	R203	2008/08/07			Bond Future	8.5330	8.6130	0.938	0.0000	0.0000	0
20/02/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	5,115.0000	5,570.0000	8.895	0	0	0

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20/02/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	129.0000	92.0000	(28.682)	0	0	0
20/02/2008	R203	2008/11/06			Bond Future	8.4530	8.5330	0.946	0.0000	0.0000	0
20/02/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	1,832.0000	1,579.0000	(13.810)	0	0	0
20/02/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	1,546.0000	1,779.0000	15.071	0	0	0
20/02/2008	R204	2008/05/02			Bond Future	8.6400	8.7100	0.810	8.7200	0.0000	3,779
20/02/2008	R204	2008/05/02	8.25	Call	Option on Bond Future	373.0000	280.0000	(24.933)	0	0	0
20/02/2008	R204	2008/05/02	8.25	Put	Option on Bond Future	3,019.0000	3,390.0000	12.289	0	0	0
20/02/2008	R204	2008/08/07			Bond Future	8.5580	8.6280	0.818	0.0000	0.0000	0
20/02/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	75.0000	53.0000	(29.333)	0	0	0
20/02/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	5,618.0000	6,057.0000	7.814	0	0	0
20/02/2008	R204	2008/11/06			Bond Future	8.4880	8.5580	0.825	0.0000	0.0000	0
20/02/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	1,723.0000	1,494.0000	(13.291)	0	0	0
20/02/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	1,644.0000	1,872.0000	13.869	0	0	0
20/02/2008	R206	2008/05/02			Bond Future	8.7280	8.7980	0.802	0.0000	0.0000	0
20/02/2008	R206	2008/05/02	8.25	Call	Option on Bond Future	189.0000	141.0000	(25.397)	0	0	0
20/02/2008	R206	2008/05/02	8.25	Put	Option on Bond Future	2,255.0000	2,504.0000	11.042	0	0	0
20/02/2008	R206	2008/08/07			Bond Future	8.6010	8.6710	0.814	0.0000	0.0000	0
20/02/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	425.0000	360.0000	(15.294)	0	0	0
20/02/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	2,954.0000	3,178.0000	7.583	0	0	0
20/02/2008	R206	2008/11/06			Bond Future	8.4840	8.5540	0.825	0.0000	0.0000	610
20/02/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	872.0000	780.0000	(10.550)	0	0	0
20/02/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	2,841.0000	3,031.0000	6.688	0	0	0
20/02/2008	R207	2008/05/02			Bond Future	8.6370	8.7070	0.810	0.0000	0.0000	0
20/02/2008	R207	2008/05/02	8.25	Put	Option on Bond Future	3,059.0000	3,435.0000	12.292	0	0	0
20/02/2008	R207	2008/05/02	8.25	Call	Option on Bond Future	386.0000	289.0000	(25.130)	0	0	0
20/02/2008	R207	2008/08/07			Bond Future	8.5620	8.6320	0.818	0.0000	0.0000	0
20/02/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	4,064.0000	4,486.0000	10.384	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
20/02/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	168.0000	120.0000	(28.571)	0	0	0
20/02/2008	R207	2008/11/06			Bond Future	8.4960	8.5660	0.824	0.0000	0.0000	0
20/02/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	1,563.0000	1,799.0000	15.099	0	0	0
20/02/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	1,589.0000	1,358.0000	(14.537)	0	0	0
20/02/2008	R209	2008/05/02			Bond Future	8.3190	8.3690	0.601	0.0000	0.0000	6,260
20/02/2008	R209	2008/05/02	7.75	Call	Option on Bond Future	300.0000	239.0000	(20.333)	0	0	0
20/02/2008	R209	2008/05/02	7.75	Put	Option on Bond Future	5,577.0000	5,954.0000	6.760	0	0	0
20/02/2008	R209	2008/08/07			Bond Future	8.2600	8.3100	0.605	0.0000	0.0000	0
20/02/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	4,803.0000	5,226.0000	8.807	0	0	0
20/02/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	54.0000	36.0000	(33.333)	0	0	0
20/02/2008	R209	2008/11/06			Bond Future	8.2110	8.2610	0.609	0.0000	0.0000	260
20/02/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	4,480.0000	4,880.0000	8.929	0	0	0
20/02/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	175.0000	131.0000	(25.143)	0	0	0
20/02/2008	TRT1	2008/05/02			Index Future	269.3350	260.6470	(3.226)	0.0000	0.0000	0
20/02/2008	TRT1	2008/08/07			Index Future	269.5510	268.3150	(0.459)	0.0000	0.0000	0
20/02/2008	TRT1	2008/11/06			Index Future	276.7550	275.7110	(0.377)	0.0000	0.0000	400

Grand Total: **165,782**