



Derivatives High/Low Report

High/Low for 29/02/2008

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
29/02/2008	\$ / R 2008/03/17			Currency Future	7.5801	7.7472	2.204	7.7300	7.5400	34,547
29/02/2008	\$ / R 2008/06/13			Currency Future	7.7402	7.9144	2.251	7.9400	7.8300	25,684
29/02/2008	\$ / R 2008/09/15			Currency Future	7.9093	8.0914	2.302	0.0000	0.0000	13,372
29/02/2008	£ / R 2008/03/17			Currency Future	15.0521	15.3731	2.133	0.0000	0.0000	2,227
29/02/2008	£ / R 2008/06/13			Currency Future	15.2670	15.5975	2.165	15.6100	15.6100	1,423
29/02/2008	£ / R 2008/09/15			Currency Future	15.4951	15.8371	2.207	0.0000	0.0000	682
29/02/2008	€ / R 2008/03/17			Currency Future	11.4690	11.7646	2.577	0.0000	0.0000	3,951
29/02/2008	€ / R 2008/06/13			Currency Future	11.6703	11.9757	2.617	11.9800	11.9100	4,918
29/02/2008	€ / R 2008/09/15			Currency Future	11.8789	12.1967	2.675	0.0000	0.0000	6,104
29/02/2008	ALBI 2008/05/02			Index Future	260.7570	259.3810	(0.528)	0.0000	0.0000	594
29/02/2008	ALBI 2008/05/02	265.00	Call	Index Future	6,961.0000	4,270.0000	(38.658)	0	0	0
29/02/2008	ALBI 2008/05/02	265.00	Put	Index Future	49,391.0000	60,460.0000	22.411	0	0	0
29/02/2008	ALBI 2008/08/07			Index Future	268.8710	268.9380	0.025	0.0000	0.0000	0
29/02/2008	ALBI 2008/08/07	265.00	Put	Index Future	19,326.0000	19,009.0000	(1.640)	0	0	0
29/02/2008	ALBI 2008/08/07	265.00	Call	Index Future	58,036.0000	58,389.0000	0.608	0	0	0

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29/02/2008	ALBI	2008/11/06			Index Future	276.4480	276.6020	0.056	0.0000	0.0000	0
29/02/2008	ALBI	2008/11/06	265.00	Put	Index Future	9,051.0000	8,771.0000	(3.094)	0	0	0
29/02/2008	ALBI	2008/11/06	265.00	Call	Index Future	123,531.0000	124,791.0000	1.020	0	0	0
29/02/2008	CRD1	2008/05/02			Index Future	112.5350	111.7780	(0.673)	0.0000	0.0000	0
29/02/2008	CRD1	2008/08/07			Index Future	115.8800	115.1010	(0.672)	0.0000	0.0000	0
29/02/2008	CRD1	2008/11/06			Index Future	119.0780	118.2770	(0.673)	0.0000	0.0000	8
29/02/2008	GOVI	2008/05/02			jGovi	262.7285	261.3950	(0.508)	0.0000	0.0000	17
29/02/2008	GOVI	2008/05/02	264.00	Put	jGovi	28,937.0000	37,229.0000	28.655	0	0	0
29/02/2008	GOVI	2008/05/02	264.00	Call	jGovi	16,222.0000	11,179.0000	(31.087)	0	0	0
29/02/2008	GOVI	2008/08/07			jGovi	270.2895	268.9180	(0.507)	0.0000	0.0000	141
29/02/2008	GOVI	2008/08/07	274.00	Put	jGovi	57,601.0000	66,843.0000	16.045	0	0	0
29/02/2008	GOVI	2008/08/07	274.00	Call	jGovi	20,496.0000	16,023.0000	(21.824)	0	0	0
29/02/2008	GOVI	2008/11/06			jGovi	277.8320	276.4225	(0.507)	0.0000	0.0000	60
29/02/2008	GOVI	2008/11/06	274.00	Put	jGovi	29,099.0000	34,430.0000	18.320	0	0	0
29/02/2008	GOVI	2008/11/06	274.00	Call	jGovi	67,419.0000	58,655.0000	(12.999)	0	0	0
29/02/2008	ILBI	2008/05/02			Index Future	307.7650	307.8030	0.012	0.0000	0.0000	0
29/02/2008	J153	2010/08/31			jSwap	11.9320	10.8980	(8.666)	0.0000	0.0000	0
29/02/2008	J157	2015/09/15			jSwap	9.9780	10.0700	0.922	0.0000	0.0000	0
29/02/2008	J186	2026/12/21			jSwap	9.2890	9.3630	0.797	0.0000	0.0000	0
29/02/2008	J201	2014/12/22			jSwap	10.0190	10.1140	0.948	0.0000	0.0000	0
29/02/2008	J203	2017/09/15			jSwap	9.8530	9.9400	0.883	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
29/02/2008	J204	2018/12/21			jSwap	9.7580	9.8490	0.933	0.0000	0.0000	0
29/02/2008	J207	2020/01/15			jSwap	9.6800	9.7710	0.940	0.0000	0.0000	0
29/02/2008	JBAR	2005/12/21			jBar	11.2750	11.2750	-	0.0000	0.0000	0
29/02/2008	JFRA	2008/05/02			jFra	11.3820	11.4730	0.800	0.0000	0.0000	0
29/02/2008	JFRA	2008/05/02	10.25	Call	Option on jFra	9,882.0000	9,945.0000	0.638	0	0	0
29/02/2008	JFRA	2008/05/02	10.25	Put	Option on jFra	6,961.0000	6,793.0000	(2.413)	0	0	0
29/02/2008	JFRA	2008/08/07			jFra	11.3030	11.4280	1.106	0.0000	0.0000	0
29/02/2008	JFRA	2008/08/07	10.25	Put	Option on jFra	11,993.0000	11,809.0000	(1.534)	0	0	0
29/02/2008	JFRA	2008/08/07	10.25	Call	Option on jFra	14,546.0000	14,664.0000	0.811	0	0	0
29/02/2008	JFRA	2008/11/06			jFra	11.1730	11.3300	1.405	0.0000	0.0000	0
29/02/2008	JFRA	2008/11/06	10.25	Call	Option on jFra	17,698.0000	17,861.0000	0.921	0	0	0
29/02/2008	JFRA	2008/11/06	10.25	Put	Option on jFra	15,459.0000	15,242.0000	(1.404)	0	0	0
29/02/2008	JFRA	2009/02/05			jFra	11.0090	11.1130	0.945	0.0000	0.0000	0
29/02/2008	JFRA	2009/02/05	10.00	Call	Option on jFra	20,560.0000	20,661.0000	0.491	0	0	0
29/02/2008	JFRA	2009/02/05	10.00	Put	Option on jFra	18,112.0000	17,961.0000	(0.834)	0	0	0
29/02/2008	JFRA	2009/05/07			jFra	10.6090	10.8360	2.140	0.0000	0.0000	0
29/02/2008	JFRA	2009/08/06			jFra	10.3350	10.4970	1.567	0.0000	0.0000	0
29/02/2008	JFRA	2009/08/06	10.00	Call	Option on jFra	24,319.0000	24,491.0000	0.707	0	0	0
29/02/2008	JFRA	2009/08/06	10.00	Put	Option on jFra	23,505.0000	23,283.0000	(0.944)	0	0	0
29/02/2008	JFRA	2009/11/05			jFra	10.0330	10.1650	1.316	0.0000	0.0000	0
29/02/2008	JN02	2008/05/02			jNote	10.7440	10.8780	1.247	0.0000	0.0000	0
29/02/2008	JN02	2008/05/02	10.00	Put	Option on jNote	2,871.0000	2,303.0000	(19.784)	0	0	0
29/02/2008	JN02	2008/05/02	10.00	Call	Option on jNote	17,828.0000	19,615.0000	10.024	0	0	0
29/02/2008	JN02	2008/08/07			jNote	10.5120	10.6430	1.246	0.0000	0.0000	0

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29/02/2008	JN05	2008/05/02			jNote	9.9390	10.0780	1.399	0.0000	0.0000	0
29/02/2008	JN05	2008/05/02	9.50	Call	Option on jNote	20,813.0000	25,262.0000	21.376	0	0	0
29/02/2008	JN05	2008/05/02	9.50	Put	Option on jNote	2,069.0000	1,220.0000	(41.034)	0	0	0
29/02/2008	JN05	2008/08/07			jNote	9.8150	9.9450	1.325	0.0000	0.0000	0
29/02/2008	JN10	2008/05/02			jNote	9.5890	9.6790	0.939	0.0000	0.0000	0
29/02/2008	JN10	2008/05/02	9.00	Put	Option on jNote	228.0000	103.0000	(54.825)	0	0	0
29/02/2008	JN10	2008/05/02	9.00	Call	Option on jNote	39,176.0000	44,544.0000	13.702	0	0	0
29/02/2008	JN10	2008/08/07			jNote	9.4990	9.5900	0.958	0.0000	0.0000	0
29/02/2008	JROD	2008/02/29			jRod	10.6550	10.6547	(0.003)	0.0000	0.0000	0
29/02/2008	JROD	2008/03/31			jRod	10.7830	10.7840	0.009	0.0000	0.0000	0
29/02/2008	JROD	2008/04/30			jRod	11.0050	11.0190	0.127	0.0000	0.0000	0
29/02/2008	JROD	2008/05/30			jRod	10.9680	11.3270	3.273	0.0000	0.0000	0
29/02/2008	JROD	2008/06/30			jRod	11.1380	11.1730	0.314	0.0000	0.0000	0
29/02/2008	JROD	2008/07/31			jRod	11.2830	11.3370	0.479	0.0000	0.0000	0
29/02/2008	OTH1	2008/05/02			Index Future	251.0350	249.4180	(0.644)	0.0000	0.0000	0
29/02/2008	OTH1	2008/08/07			Index Future	258.4960	256.8310	(0.644)	0.0000	0.0000	0
29/02/2008	OTH1	2008/11/06			Index Future	265.6300	263.9200	(0.644)	0.0000	0.0000	12
29/02/2008	R153	2008/05/02			Bond Future	9.3230	9.4430	1.287	0.0000	0.0000	10,082
29/02/2008	R153	2008/05/02	9.00	Call	Option on Bond Future	216.0000	148.0000	(31.481)	0	0	0
29/02/2008	R153	2008/05/02	9.00	Put	Option on Bond Future	910.0000	1,099.0000	20.769	0	0	0

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29/02/2008	R153	2008/08/07			Bond Future	9.1180	9.2380	1.316	0.0000	0.0000	1,290
29/02/2008	R153	2008/08/07	8.25	Put	Option on Bond Future	1,811.0000	2,009.0000	10.933	0	0	0
29/02/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	1,429.0000	1,607.0000	12.456	0	0	0
29/02/2008	R153	2008/08/07	8.25	Call	Option on Bond Future	128.0000	96.0000	(25.000)	0	0	0
29/02/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	234.0000	182.0000	(22.222)	0	0	0
29/02/2008	R153	2008/11/06			Bond Future	8.9680	9.0880	1.338	0.0000	0.0000	0
29/02/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	2,054.0000	1,940.0000	(5.550)	0	0	0
29/02/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	1,575.0000	1,665.0000	5.714	0	0	0
29/02/2008	R157	2008/05/02			Bond Future	8.8170	8.9170	1.134	8.9000	8.9000	10,214
29/02/2008	R157	2008/05/02	8.50	Call	Option on Bond Future	617.0000	449.0000	(27.229)	0	0	0
29/02/2008	R157	2008/05/02	8.50	Put	Option on Bond Future	2,597.0000	3,044.0000	17.212	0	0	2,000
29/02/2008	R157	2008/05/02	8.75	Call	Option on Bond Future	1,214.0000	942.0000	(22.405)	0	0	0
29/02/2008	R157	2008/05/02	8.75	Put	Option on Bond Future	1,629.0000	1,973.0000	21.117	0	0	0
29/02/2008	R157	2008/08/07			Bond Future	8.7310	8.8310	1.145	0.0000	0.0000	2,510
29/02/2008	R157	2008/08/07	8.25	Put	Option on Bond Future	3,963.0000	4,388.0000	10.724	0	0	0
29/02/2008	R157	2008/08/07	9.25	Put	Option on Bond Future	1,113.0000	1,293.0000	16.173	0	0	500
29/02/2008	R157	2008/08/07	9.25	Call	Option on Bond Future	4,191.0000	3,769.0000	(10.069)	0	0	0
29/02/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	5,111.0000	5,594.0000	9.450	0	0	0
29/02/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	601.0000	483.0000	(19.634)	0	0	0
29/02/2008	R157	2008/08/07	8.25	Call	Option on Bond Future	1,019.0000	843.0000	(17.272)	0	0	500
29/02/2008	R157	2008/08/07	8.75	Put	Option on Bond Future	2,204.0000	2,500.0000	13.430	0	0	0
29/02/2008	R157	2008/08/07	8.75	Call	Option on Bond Future	2,318.0000	2,013.0000	(13.158)	0	0	500
29/02/2008	R157	2008/11/06			Bond Future	8.6680	8.7680	1.154	0.0000	0.0000	0
29/02/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	1,864.0000	2,139.0000	14.753	0	0	0
29/02/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	2,344.0000	2,034.0000	(13.225)	0	0	0
29/02/2008	R186	2008/05/02			Bond Future	8.6420	8.7420	1.157	0.0000	0.0000	1,050
29/02/2008	R186	2008/05/02	8.00	Call	Option on Bond Future	320.0000	209.0000	(34.688)	0	0	0
29/02/2008	R186	2008/05/02	8.00	Put	Option on Bond Future	7,269.0000	8,186.0000	12.615	0	0	0
29/02/2008	R186	2008/08/07			Bond Future	8.5750	8.6750	1.166	0.0000	0.0000	220
29/02/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	9,893.0000	10,749.0000	8.653	0	0	0

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29/02/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	836.0000	662.0000	(20.813)	0	0	0
29/02/2008	R186	2008/11/06			Bond Future	8.5190	8.6190	1.174	0.0000	0.0000	0
29/02/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	1,930.0000	1,459.0000	(24.404)	0	0	0
29/02/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	2,127.0000	2,688.0000	26.375	0	0	0
29/02/2008	R196	2008/05/02			Bond Future	10.3520	10.5750	2.154	0.0000	0.0000	0
29/02/2008	R196	2008/05/02	9.00	Call	Option on Bond Future	3.0000	1.0000	(66.667)	0	0	0
29/02/2008	R196	2008/05/02	9.00	Put	Option on Bond Future	1,043.0000	1,211.0000	16.107	0	0	0
29/02/2008	R196	2008/08/07			Bond Future	9.9170	10.1130	1.976	0.0000	0.0000	0
29/02/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	1,102.0000	1,054.0000	(4.356)	0	0	0
29/02/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	1,719.0000	1,773.0000	3.141	0	0	0
29/02/2008	R196	2008/11/06			Bond Future	9.6320	9.8070	1.817	0.0000	0.0000	0
29/02/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	1,566.0000	1,538.0000	(1.788)	0	0	0
29/02/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,828.0000	1,851.0000	1.258	0	0	0
29/02/2008	R201	2008/05/02			Bond Future	8.8220	8.9120	1.020	0.0000	0.0000	0
29/02/2008	R201	2008/05/02	8.50	Put	Option on Bond Future	2,073.0000	2,396.0000	15.581	0	0	0
29/02/2008	R201	2008/05/02	8.50	Call	Option on Bond Future	471.0000	351.0000	(25.478)	0	0	0
29/02/2008	R201	2008/08/07			Bond Future	8.7040	8.7940	1.034	0.0000	0.0000	0
29/02/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	3,948.0000	4,291.0000	8.688	0	0	0
29/02/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	486.0000	397.0000	(18.313)	0	0	0
29/02/2008	R201	2008/11/06			Bond Future	8.5980	8.6880	1.047	0.0000	0.0000	0
29/02/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	1,387.0000	1,572.0000	13.338	0	0	0
29/02/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	2,098.0000	1,861.0000	(11.296)	0	0	0
29/02/2008	R203	2008/05/02			Bond Future	8.7700	8.8800	1.254	0.0000	0.0000	0
29/02/2008	R203	2008/05/02	8.25	Call	Option on Bond Future	168.0000	96.0000	(42.857)	0	0	0
29/02/2008	R203	2008/05/02	8.25	Put	Option on Bond Future	3,442.0000	4,045.0000	17.519	0	0	0
29/02/2008	R203	2008/08/07			Bond Future	8.6730	8.7830	1.268	0.0000	0.0000	0
29/02/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	63.0000	37.0000	(41.270)	0	0	0

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29/02/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	5,908.0000	6,550.0000	10.867	0	0	0
29/02/2008	R203	2008/11/06			Bond Future	8.5930	8.7030	1.280	0.0000	0.0000	0
29/02/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	1,382.0000	1,100.0000	(20.405)	0	0	0
29/02/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	1,945.0000	2,323.0000	19.434	0	0	0
29/02/2008	R204	2008/05/02			Bond Future	8.7800	8.8800	1.139	0.0000	0.0000	3,779
29/02/2008	R204	2008/05/02	8.25	Call	Option on Bond Future	172.0000	104.0000	(39.535)	0	0	0
29/02/2008	R204	2008/05/02	8.25	Put	Option on Bond Future	3,745.0000	4,331.0000	15.648	0	0	0
29/02/2008	R204	2008/08/07			Bond Future	8.6980	8.7980	1.150	0.0000	0.0000	0
29/02/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	32.0000	18.0000	(43.750)	0	0	0
29/02/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	6,494.0000	7,130.0000	9.794	0	0	0
29/02/2008	R204	2008/11/06			Bond Future	8.6280	8.7280	1.159	0.0000	0.0000	0
29/02/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	1,263.0000	1,004.0000	(20.507)	0	0	0
29/02/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	2,097.0000	2,482.0000	18.360	0	0	0
29/02/2008	R206	2008/05/02			Bond Future	8.8580	8.9580	1.129	0.0000	0.0000	0
29/02/2008	R206	2008/05/02	8.25	Call	Option on Bond Future	88.0000	53.0000	(39.773)	0	0	0
29/02/2008	R206	2008/05/02	8.25	Put	Option on Bond Future	2,706.0000	3,093.0000	14.302	0	0	0
29/02/2008	R206	2008/08/07			Bond Future	8.7310	8.8310	1.145	0.0000	0.0000	0
29/02/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	293.0000	226.0000	(22.867)	0	0	0
29/02/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	3,358.0000	3,701.0000	10.214	0	0	0
29/02/2008	R206	2008/11/06			Bond Future	8.6140	8.7140	1.161	0.0000	0.0000	610
29/02/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	3,179.0000	3,470.0000	9.154	0	0	0
29/02/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	688.0000	581.0000	(15.552)	0	0	0
29/02/2008	R207	2008/05/02			Bond Future	8.7770	8.8670	1.025	0.0000	0.0000	0
29/02/2008	R207	2008/05/02	8.25	Put	Option on Bond Future	3,793.0000	4,326.0000	14.052	0	0	0
29/02/2008	R207	2008/05/02	8.25	Call	Option on Bond Future	179.0000	113.0000	(36.872)	0	0	0
29/02/2008	R207	2008/08/07			Bond Future	8.7020	8.7920	1.034	0.0000	0.0000	0
29/02/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	4,908.0000	5,474.0000	11.532	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
29/02/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	76.0000	46.0000	(39.474)	0	0	0
29/02/2008	R207	2008/11/06			Bond Future	8.6360	8.7260	1.042	0.0000	0.0000	0
29/02/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	1,130.0000	899.0000	(20.442)	0	0	0
29/02/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	2,036.0000	2,397.0000	17.731	0	0	0
29/02/2008	R209	2008/05/02			Bond Future	8.4690	8.5690	1.181	0.0000	0.0000	6,260
29/02/2008	R209	2008/05/02	7.75	Call	Option on Bond Future	121.0000	71.0000	(41.322)	0	0	0
29/02/2008	R209	2008/05/02	7.75	Put	Option on Bond Future	6,699.0000	7,495.0000	11.882	0	0	0
29/02/2008	R209	2008/08/07			Bond Future	8.4100	8.5100	1.189	0.0000	0.0000	0
29/02/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	6,073.0000	6,921.0000	13.963	0	0	0
29/02/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	13.0000	5.0000	(61.538)	0	0	0
29/02/2008	R209	2008/11/06			Bond Future	8.3610	8.4610	1.196	0.0000	0.0000	260
29/02/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	5,693.0000	6,522.0000	14.562	0	0	0
29/02/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	66.0000	33.0000	(50.000)	0	0	0
29/02/2008	TRT1	2008/05/02			Index Future	259.4600	258.1280	(0.513)	0.0000	0.0000	0
29/02/2008	TRT1	2008/08/07			Index Future	267.1710	265.8000	(0.513)	0.0000	0.0000	0
29/02/2008	TRT1	2008/11/06			Index Future	274.5440	273.1360	(0.513)	0.0000	0.0000	400
Grand Total:											133,915