

Derivatives High/Low Report

High/Low for 13/02/2008

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
13/02/2008	\$ / R 2008/03/17			Currency Future	7.7990	7.7423	(0.727)	7.8100	0.0000	86,126
13/02/2008	\$ / R 2008/06/13			Currency Future	7.9680	7.9108	(0.718)	7.9700	0.0000	27,470
13/02/2008	\$ / R 2008/09/15			Currency Future	8.1429	8.0836	(0.728)	8.1500	0.0000	9,008
13/02/2008	£ / R 2008/03/17			Currency Future	15.2522	15.1492	(0.675)	0.0000	0.0000	1,217
13/02/2008	£ / R 2008/06/13			Currency Future	15.4831	15.3780	(0.679)	15.3700	0.0000	1,455
13/02/2008	£ / R 2008/09/15			Currency Future	15.7219	15.6091	(0.717)	0.0000	0.0000	472
13/02/2008	€ / R 2008/03/17			Currency Future	11.3659	11.2495	(1.024)	0.0000	0.0000	3,952
13/02/2008	€ / R 2008/06/13			Currency Future	11.5741	11.4549	(1.030)	0.0000	0.0000	4,521
13/02/2008	€ / R 2008/09/15			Currency Future	11.7903	11.6651	(1.062)	11.8000	0.0000	8,328
13/02/2008	ALBI 2008/05/02			Index Future	263.3300	262.9730	(0.136)	0.0000	0.0000	594
13/02/2008	ALBI 2008/05/02	265.00	Call	Index Future	17,213.0000	15,685.0000	(8.877)	0	0	0
13/02/2008	ALBI 2008/05/02	265.00	Put	Index Future	33,913.0000	35,955.0000	6.021	0	0	0
13/02/2008	ALBI 2008/08/07			Index Future	270.6550	270.6550	-	0.0000	0.0000	0
13/02/2008	ALBI 2008/08/07	265.00	Call	Index Future	72,113.0000	72,026.0000	(0.121)	0	0	0
13/02/2008	ALBI 2008/08/07	265.00	Put	Index Future	15,563.0000	15,476.0000	(0.559)	0	0	0

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13/02/2008	ALBI	2008/11/06			Index Future	278.1860	278.1860	-	0.0000	0.0000	0
13/02/2008	ALBI	2008/11/06	265.00	Put	Index Future	7,468.0000	7,422.0000	(0.616)	0	0	0
13/02/2008	ALBI	2008/11/06	265.00	Call	Index Future	139,328.0000	139,282.0000	(0.033)	0	0	0
13/02/2008	CRD1	2008/05/02			Index Future	113.2160	113.1320	(0.074)	0.0000	0.0000	0
13/02/2008	CRD1	2008/08/07			Index Future	119.2290	119.2290	-	0.0000	0.0000	0
13/02/2008	CRD1	2008/11/06			Index Future	119.8400	119.7510	(0.074)	0.0000	0.0000	8
13/02/2008	GOVI	2008/05/02			jGovi	265.1880	264.8450	(0.129)	0.0000	0.0000	9
13/02/2008	GOVI	2008/05/02	264.00	Put	jGovi	19,222.0000	20,544.0000	6.878	0	0	0
13/02/2008	GOVI	2008/05/02	264.00	Call	jGovi	31,102.0000	28,994.0000	(6.778)	0	0	0
13/02/2008	GOVI	2008/08/07			jGovi	273.1230	272.7670	(0.130)	0.0000	0.0000	0
13/02/2008	GOVI	2008/08/07	274.00	Put	jGovi	42,543.0000	44,349.0000	4.245	0	0	0
13/02/2008	GOVI	2008/08/07	274.00	Call	jGovi	33,773.0000	32,019.0000	(5.193)	0	0	0
13/02/2008	GOVI	2008/11/06			jGovi	280.7050	280.3415	(0.129)	0.0000	0.0000	60
13/02/2008	GOVI	2008/11/06	274.00	Put	jGovi	21,229.0000	22,185.0000	4.503	0	0	0
13/02/2008	GOVI	2008/11/06	274.00	Call	jGovi	88,279.0000	85,600.0000	(3.035)	0	0	0
13/02/2008	ILBI	2008/05/02			Index Future	307.6940	307.6940	-	0.0000	0.0000	0
13/02/2008	J153	2010/08/31			jSwap	10.5910	10.5920	0.009	0.0000	0.0000	0
13/02/2008	J157	2015/09/15			jSwap	9.8910	9.8920	0.010	0.0000	0.0000	0
13/02/2008	J186	2026/12/21			jSwap	9.2150	9.2160	0.011	0.0000	0.0000	0
13/02/2008	J201	2014/12/22			jSwap	9.9230	9.9240	0.010	0.0000	0.0000	0
13/02/2008	J203	2017/09/15			jSwap	9.7630	9.7640	0.010	0.0000	0.0000	0

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13/02/2008	J204	2018/12/21			jSwap	9.6670	9.6680	0.010	0.0000	0.0000	0
13/02/2008	J207	2020/01/15			jSwap	9.5930	9.5940	0.010	0.0000	0.0000	0
13/02/2008	JBAR	2005/12/21			jBar	11.1580	11.1580	-	0.0000	0.0000	0
13/02/2008	JFRA	2008/05/02			jFra	11.2840	11.2860	0.018	0.0000	0.0000	0
13/02/2008	JFRA	2008/05/02	10.25	Put	Option on jFra	8,039.0000	7,979.0000	(0.746)	0	0	0
13/02/2008	JFRA	2008/05/02	10.25	Call	Option on jFra	10,737.0000	10,680.0000	(0.531)	0	0	0
13/02/2008	JFRA	2008/08/07			jFra	11.1940	11.1940	-	0.0000	0.0000	0
13/02/2008	JFRA	2008/08/07	10.25	Call	Option on jFra	15,049.0000	15,010.0000	(0.259)	0	0	0
13/02/2008	JFRA	2008/08/07	10.25	Put	Option on jFra	12,759.0000	12,720.0000	(0.306)	0	0	0
13/02/2008	JFRA	2008/11/06			jFra	10.9340	10.9350	0.009	0.0000	0.0000	0
13/02/2008	JFRA	2008/11/06	10.25	Call	Option on jFra	17,920.0000	17,889.0000	(0.173)	0	0	0
13/02/2008	JFRA	2008/11/06	10.25	Put	Option on jFra	16,260.0000	16,227.0000	(0.203)	0	0	0
13/02/2008	JFRA	2009/02/05			jFra	10.6040	10.6120	0.075	0.0000	0.0000	0
13/02/2008	JFRA	2009/02/05	10.00	Put	Option on jFra	19,041.0000	19,004.0000	(0.194)	0	0	0
13/02/2008	JFRA	2009/02/05	10.00	Call	Option on jFra	20,508.0000	20,490.0000	(0.088)	0	0	0
13/02/2008	JFRA	2009/05/07			jFra	10.2910	10.2920	0.010	0.0000	0.0000	0
13/02/2008	JFRA	2009/08/06			jFra	10.0070	10.0110	0.040	0.0000	0.0000	0
13/02/2008	JFRA	2009/08/06	10.00	Put	Option on jFra	24,272.0000	24,245.0000	(0.111)	0	0	0
13/02/2008	JFRA	2009/08/06	10.00	Call	Option on jFra	24,289.0000	24,272.0000	(0.070)	0	0	0
13/02/2008	JFRA	2009/11/05			jFra	9.7360	9.7370	0.010	0.0000	0.0000	0
13/02/2008	JN02	2008/05/02			jNote	10.4950	10.4980	0.029	0.0000	0.0000	0
13/02/2008	JN02	2008/05/02	10.00	Put	Option on jNote	4,937.0000	4,868.0000	(1.398)	0	0	0
13/02/2008	JN02	2008/05/02	10.00	Call	Option on jNote	15,531.0000	15,512.0000	(0.122)	0	0	0
13/02/2008	JN02	2008/08/07			jNote	10.2460	10.2480	0.020	0.0000	0.0000	0

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13/02/2008	JN05	2008/05/02			jNote	9.8440	9.8460	0.020	0.0000	0.0000	0
13/02/2008	JN05	2008/05/02	9.50	Call	Option on jNote	18,742.0000	18,750.0000	0.043	0	0	0
13/02/2008	JN05	2008/05/02	9.50	Put	Option on jNote	3,598.0000	3,532.0000	(1.834)	0	0	0
13/02/2008	JN05	2008/08/07			jNote	9.7180	9.7190	0.010	0.0000	0.0000	0
13/02/2008	JN10	2008/05/02			jNote	9.4960	9.4970	0.011	0.0000	0.0000	0
13/02/2008	JN10	2008/05/02	9.00	Put	Option on jNote	765.0000	740.0000	(3.268)	0	0	0
13/02/2008	JN10	2008/05/02	9.00	Call	Option on jNote	34,006.0000	34,041.0000	0.103	0	0	0
13/02/2008	JN10	2008/08/07			jNote	9.4080	9.4090	0.011	0.0000	0.0000	0
13/02/2008	JROD	2008/02/29			jRod	10.6700	10.6680	(0.019)	0.0000	0.0000	0
13/02/2008	JROD	2008/03/31			jRod	10.8310	10.8250	(0.055)	0.0000	0.0000	0
13/02/2008	JROD	2008/04/30			jRod	11.0380	11.0300	(0.072)	0.0000	0.0000	0
13/02/2008	JROD	2008/05/30			jRod	10.9710	10.9660	(0.046)	0.0000	0.0000	0
13/02/2008	JROD	2008/06/30			jRod	11.1350	11.1300	(0.045)	0.0000	0.0000	0
13/02/2008	JROD	2008/07/31			jRod	11.2800	11.2760	(0.035)	0.0000	0.0000	0
13/02/2008	OTH1	2008/05/02			Index Future	254.2860	253.8540	(0.170)	0.0000	0.0000	0
13/02/2008	OTH1	2008/08/07			Index Future	261.1200	261.1200	-	0.0000	0.0000	0
13/02/2008	OTH1	2008/11/06			Index Future	269.1650	268.7070	(0.170)	0.0000	0.0000	12
13/02/2008	R153	2008/05/02			Bond Future	9.2330	9.2130	(0.217)	9.2000	0.0000	8,428
13/02/2008	R153	2008/05/02	9.00	Call	Option on Bond Future	330.0000	342.0000	3.636	0	0	0
13/02/2008	R153	2008/05/02	9.00	Put	Option on Bond Future	831.0000	801.0000	(3.610)	0	0	0

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13/02/2008	R153	2008/08/07			Bond Future	9.0280	9.0080	(0.222)	0.0000	0.0000	1,290
13/02/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	1,327.0000	1,298.0000	(2.185)	0	0	0
13/02/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	305.0000	314.0000	2.951	0	0	0
13/02/2008	R153	2008/11/06			Bond Future	8.8780	8.8580	(0.225)	0.0000	0.0000	0
13/02/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	2,196.0000	2,212.0000	0.729	0	0	0
13/02/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	1,563.0000	1,545.0000	(1.152)	0	0	0
13/02/2008	R157	2008/05/02			Bond Future	8.6770	8.6870	0.115	8.6800	0.0000	9,805
13/02/2008	R157	2008/05/02	8.75	Put	Option on Bond Future	1,367.0000	1,385.0000	1.317	0	0	0
13/02/2008	R157	2008/05/02	8.75	Call	Option on Bond Future	1,821.0000	1,777.0000	(2.416)	0	0	0
13/02/2008	R157	2008/05/02	8.50	Call	Option on Bond Future	1,065.0000	1,031.0000	(3.192)	0	0	0
13/02/2008	R157	2008/05/02	8.50	Put	Option on Bond Future	2,175.0000	2,204.0000	1.333	0	0	2,000
13/02/2008	R157	2008/08/07			Bond Future	8.5910	8.6010	0.116	0.0000	0.0000	2,500
13/02/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	880.0000	859.0000	(2.386)	0	0	0
13/02/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	4,542.0000	4,582.0000	0.881	0	0	0
13/02/2008	R157	2008/11/06			Bond Future	8.5280	8.5380	0.117	0.0000	0.0000	0
13/02/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	2,883.0000	2,843.0000	(1.387)	0	0	0
13/02/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	1,577.0000	1,597.0000	1.268	0	0	0
13/02/2008	R186	2008/05/02			Bond Future	8.4520	8.4820	0.355	0.0000	0.0000	0
13/02/2008	R186	2008/05/02	8.00	Call	Option on Bond Future	835.0000	752.0000	(9.940)	0	0	0
13/02/2008	R186	2008/05/02	8.00	Put	Option on Bond Future	5,789.0000	6,025.0000	4.077	0	0	0
13/02/2008	R186	2008/08/07			Bond Future	8.3850	8.4150	0.358	0.0000	0.0000	220
13/02/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	1,391.0000	1,304.0000	(6.254)	0	0	0
13/02/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	8,450.0000	8,682.0000	2.746	0	0	0
13/02/2008	R186	2008/11/06			Bond Future	8.3290	8.3590	0.360	0.0000	0.0000	0
13/02/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	3,129.0000	2,924.0000	(6.552)	0	0	0
13/02/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	1,328.0000	1,442.0000	8.584	0	0	0
13/02/2008	R196	2008/05/02			Bond Future	10.0850	10.0890	0.040	0.0000	0.0000	0
13/02/2008	R196	2008/05/02	9.00	Put	Option on Bond Future	852.0000	854.0000	0.235	0	0	0

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13/02/2008	R196	2008/05/02	9.00	Call	Option on Bond Future	16.0000	15.0000	(6.250)	0	0	0
13/02/2008	R196	2008/08/07			Bond Future	9.6870	9.6790	(0.083)	0.0000	0.0000	0
13/02/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	1,222.0000	1,220.0000	(0.164)	0	0	0
13/02/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	1,718.0000	1,712.0000	(0.349)	0	0	0
13/02/2008	R196	2008/11/06			Bond Future	9.4400	9.4220	(0.191)	0.0000	0.0000	0
13/02/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,852.0000	1,846.0000	(0.324)	0	0	0
13/02/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	1,646.0000	1,646.0000	-	0	0	0
13/02/2008	R201	2008/05/02			Bond Future	8.6720	8.6820	0.115	0.0000	0.0000	0
13/02/2008	R201	2008/05/02	8.50	Call	Option on Bond Future	841.0000	814.0000	(3.210)	0	0	0
13/02/2008	R201	2008/05/02	8.50	Put	Option on Bond Future	1,701.0000	1,724.0000	1.352	0	0	0
13/02/2008	R201	2008/08/07			Bond Future	8.5540	8.5640	0.117	0.0000	0.0000	0
13/02/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	3,461.0000	3,493.0000	0.925	0	0	0
13/02/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	725.0000	707.0000	(2.483)	0	0	0
13/02/2008	R201	2008/11/06			Bond Future	8.4480	8.4580	0.118	0.0000	0.0000	0
13/02/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	1,159.0000	1,173.0000	1.208	0	0	0
13/02/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	2,578.0000	2,545.0000	(1.280)	0	0	0
13/02/2008	R203	2008/05/02			Bond Future	8.5900	8.6200	0.349	0.0000	0.0000	0
13/02/2008	R203	2008/05/02	8.25	Call	Option on Bond Future	463.0000	412.0000	(11.015)	0	0	0
13/02/2008	R203	2008/05/02	8.25	Put	Option on Bond Future	2,620.0000	2,756.0000	5.191	0	0	0
13/02/2008	R203	2008/08/07			Bond Future	8.4930	8.5230	0.353	0.0000	0.0000	0
13/02/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	4,902.0000	5,068.0000	3.386	0	0	0
13/02/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	163.0000	144.0000	(11.656)	0	0	0
13/02/2008	R203	2008/11/06			Bond Future	8.4130	8.4430	0.357	0.0000	0.0000	0
13/02/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	1,457.0000	1,537.0000	5.491	0	0	0
13/02/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	1,987.0000	1,884.0000	(5.184)	0	0	0
13/02/2008	R204	2008/05/02			Bond Future	8.5900	8.6000	0.116	8.6000	0.0000	3,179
13/02/2008	R204	2008/05/02	8.25	Call	Option on Bond Future	496.0000	473.0000	(4.637)	0	0	0

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13/02/2008	R204	2008/05/02	8.25	Put	Option on Bond Future	2,808.0000	2,852.0000	1.567	0	0	0
13/02/2008	R204	2008/08/07			Bond Future	8.5080	8.5180	0.118	0.0000	0.0000	0
13/02/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	5,315.0000	5,376.0000	1.148	0	0	0
13/02/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	104.0000	98.0000	(5.769)	0	0	0
13/02/2008	R204	2008/11/06			Bond Future	8.4380	8.4480	0.119	0.0000	0.0000	0
13/02/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	1,513.0000	1,540.0000	1.785	0	0	0
13/02/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	1,920.0000	1,881.0000	(2.031)	0	0	0
13/02/2008	R206	2008/05/02			Bond Future	8.7180	8.7380	0.229	0.0000	0.0000	0
13/02/2008	R206	2008/05/02	8.25	Call	Option on Bond Future	223.0000	204.0000	(8.520)	0	0	0
13/02/2008	R206	2008/05/02	8.25	Put	Option on Bond Future	2,245.0000	2,312.0000	2.984	0	0	0
13/02/2008	R206	2008/08/07			Bond Future	8.5910	8.6110	0.233	0.0000	0.0000	0
13/02/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	2,942.0000	3,003.0000	2.073	0	0	0
13/02/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	455.0000	433.0000	(4.835)	0	0	0
13/02/2008	R206	2008/11/06			Bond Future	8.4740	8.4940	0.236	0.0000	0.0000	610
13/02/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	2,834.0000	2,885.0000	1.800	0	0	0
13/02/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	905.0000	876.0000	(3.204)	0	0	0
13/02/2008	R207	2008/05/02			Bond Future	8.5870	8.5970	0.116	0.0000	0.0000	0
13/02/2008	R207	2008/05/02	8.25	Put	Option on Bond Future	2,845.0000	2,890.0000	1.582	0	0	0
13/02/2008	R207	2008/05/02	8.25	Call	Option on Bond Future	512.0000	488.0000	(4.688)	0	0	0
13/02/2008	R207	2008/08/07			Bond Future	8.5120	8.5220	0.117	0.0000	0.0000	0
13/02/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	224.0000	213.0000	(4.911)	0	0	0
13/02/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	3,782.0000	3,838.0000	1.481	0	0	0
13/02/2008	R207	2008/11/06			Bond Future	8.4460	8.4560	0.118	0.0000	0.0000	0
13/02/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	1,425.0000	1,453.0000	1.965	0	0	0
13/02/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	1,788.0000	1,748.0000	(2.237)	0	0	0
13/02/2008	R209	2008/05/02			Bond Future	8.2390	8.2690	0.364	8.2700	0.0000	6,260
13/02/2008	R209	2008/05/02	7.75	Put	Option on Bond Future	5,033.0000	5,245.0000	4.212	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
13/02/2008	R209 2008/05/02	7.75	Call	Option on Bond Future	464.0000	409.0000	(11.853)	0	0	0
13/02/2008	R209 2008/08/07			Bond Future	8.1800	8.2100	0.367	0.0000	0.0000	0
13/02/2008	R209 2008/08/07	7.75	Put	Option on Bond Future	4,141.0000	4,389.0000	5.989	0	0	0
13/02/2008	R209 2008/08/07	7.75	Call	Option on Bond Future	108.0000	86.0000	(20.370)	0	0	0
13/02/2008	R209 2008/11/06			Bond Future	8.1310	8.1610	0.369	0.0000	0.0000	260
13/02/2008	R209 2008/11/06	7.75	Put	Option on Bond Future	3,865.0000	4,094.0000	5.925	0	0	0
13/02/2008	R209 2008/11/06	7.75	Call	Option on Bond Future	281.0000	239.0000	(14.947)	0	0	0
13/02/2008	TRT1 2008/05/02			Index Future	261.8220	261.4810	(0.130)	0.0000	0.0000	0
13/02/2008	TRT1 2008/08/07			Index Future	269.2280	269.2280	-	0.0000	0.0000	0
13/02/2008	TRT1 2008/11/06			Index Future	277.1420	276.7800	(0.131)	0.0000	0.0000	400
Grand Total:										178,184