

Derivatives High/Low Report

High/Low for 14/02/2008

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
14/02/2008	\$ / R 2008/03/17			Currency Future	7.7423	7.7079	(0.444)	7.7500	0.0000	86,108
14/02/2008	\$ / R 2008/06/13			Currency Future	7.9108	7.8749	(0.454)	7.9100	0.0000	27,502
14/02/2008	\$ / R 2008/09/15			Currency Future	8.0836	8.0470	(0.453)	8.0800	0.0000	9,416
14/02/2008	£ / R 2008/03/17			Currency Future	15.1492	15.1552	0.040	0.0000	0.0000	1,217
14/02/2008	£ / R 2008/06/13			Currency Future	15.3780	15.3843	0.041	15.4500	0.0000	1,455
14/02/2008	£ / R 2008/09/15			Currency Future	15.6091	15.6171	0.051	15.6300	0.0000	473
14/02/2008	€ / R 2008/03/17			Currency Future	11.2495	11.2381	(0.101)	0.0000	0.0000	3,952
14/02/2008	€ / R 2008/06/13			Currency Future	11.4549	11.4428	(0.106)	11.5100	0.0000	4,531
14/02/2008	€ / R 2008/09/15			Currency Future	11.6651	11.6523	(0.110)	11.6900	0.0000	8,329
14/02/2008	ALBI 2008/05/02			Index Future	262.9730	263.7320	0.289	0.0000	0.0000	594
14/02/2008	ALBI 2008/05/02	265.00	Put	Index Future	35,955.0000	31,240.0000	(13.114)	0	0	0
14/02/2008	ALBI 2008/05/02	265.00	Call	Index Future	15,685.0000	18,560.0000	18.330	0	0	0
14/02/2008	ALBI 2008/08/07			Index Future	270.6550	270.6550	-	0.0000	0.0000	0
14/02/2008	ALBI 2008/08/07	265.00	Put	Index Future	15,476.0000	15,388.0000	(0.569)	0	0	0
14/02/2008	ALBI 2008/08/07	265.00	Call	Index Future	72,026.0000	71,938.0000	(0.122)	0	0	0

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14/02/2008	ALBI	2008/11/06			Index Future	278.1860	278.1860	-	0.0000	0.0000	0
14/02/2008	ALBI	2008/11/06	265.00	Call	Index Future	139,282.0000	139,237.0000	(0.032)	0	0	0
14/02/2008	ALBI	2008/11/06	265.00	Put	Index Future	7,422.0000	7,377.0000	(0.606)	0	0	0
14/02/2008	CRD1	2008/05/02			Index Future	113.1320	113.4500	0.281	0.0000	0.0000	0
14/02/2008	CRD1	2008/08/07			Index Future	119.2290	119.2290	-	0.0000	0.0000	0
14/02/2008	CRD1	2008/11/06			Index Future	119.7510	120.0880	0.281	0.0000	0.0000	8
14/02/2008	GOVI	2008/05/02			jGovi	264.8450	265.6580	0.307	265.6100	0.0000	15
14/02/2008	GOVI	2008/05/02	264.00	Call	jGovi	28,994.0000	33,600.0000	15.886	0	0	0
14/02/2008	GOVI	2008/05/02	264.00	Put	jGovi	20,544.0000	17,020.0000	(17.153)	0	0	0
14/02/2008	GOVI	2008/08/07			jGovi	272.7670	273.6030	0.306	0.0000	0.0000	0
14/02/2008	GOVI	2008/08/07	274.00	Call	jGovi	32,019.0000	35,863.0000	12.005	0	0	0
14/02/2008	GOVI	2008/08/07	274.00	Put	jGovi	44,349.0000	39,833.0000	(10.183)	0	0	0
14/02/2008	GOVI	2008/11/06			jGovi	280.3415	281.2020	0.307	0.0000	0.0000	60
14/02/2008	GOVI	2008/11/06	274.00	Call	jGovi	85,600.0000	91,748.0000	7.182	0	0	0
14/02/2008	GOVI	2008/11/06	274.00	Put	jGovi	22,185.0000	19,728.0000	(11.075)	0	0	0
14/02/2008	ILBI	2008/05/02			Index Future	307.6940	307.6940	-	0.0000	0.0000	0
14/02/2008	J153	2010/08/31			jSwap	10.5920	10.5940	0.019	0.0000	0.0000	0
14/02/2008	J157	2015/09/15			jSwap	9.8920	9.8930	0.010	0.0000	0.0000	0
14/02/2008	J186	2026/12/21			jSwap	9.2160	9.2160	-	0.0000	0.0000	0
14/02/2008	J201	2014/12/22			jSwap	9.9240	9.9260	0.020	0.0000	0.0000	0
14/02/2008	J203	2017/09/15			jSwap	9.7640	9.7650	0.010	0.0000	0.0000	0

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14/02/2008	J204	2018/12/21			jSwap	9.6680	9.6690	0.010	0.0000	0.0000	0
14/02/2008	J207	2020/01/15			jSwap	9.5940	9.5950	0.010	0.0000	0.0000	0
14/02/2008	JBAR	2005/12/21			jBar	11.1580	11.1580	-	0.0000	0.0000	0
14/02/2008	JFRA	2008/05/02			jFra	11.2860	11.2890	0.027	0.0000	0.0000	0
14/02/2008	JFRA	2008/05/02	10.25	Put	Option on jFra	7,979.0000	7,919.0000	(0.752)	0	0	0
14/02/2008	JFRA	2008/05/02	10.25	Call	Option on jFra	10,680.0000	10,625.0000	(0.515)	0	0	0
14/02/2008	JFRA	2008/08/07			jFra	11.1940	11.1940	-	0.0000	0.0000	0
14/02/2008	JFRA	2008/08/07	10.25	Put	Option on jFra	12,720.0000	12,681.0000	(0.307)	0	0	0
14/02/2008	JFRA	2008/08/07	10.25	Call	Option on jFra	15,010.0000	14,970.0000	(0.266)	0	0	0
14/02/2008	JFRA	2008/11/06			jFra	10.9350	10.9370	0.018	0.0000	0.0000	0
14/02/2008	JFRA	2008/11/06	10.25	Call	Option on jFra	17,889.0000	17,860.0000	(0.162)	0	0	0
14/02/2008	JFRA	2008/11/06	10.25	Put	Option on jFra	16,227.0000	16,192.0000	(0.216)	0	0	0
14/02/2008	JFRA	2009/02/05			jFra	10.6120	10.6240	0.113	0.0000	0.0000	0
14/02/2008	JFRA	2009/02/05	10.00	Call	Option on jFra	20,490.0000	20,477.0000	(0.063)	0	0	0
14/02/2008	JFRA	2009/02/05	10.00	Put	Option on jFra	19,004.0000	18,962.0000	(0.221)	0	0	0
14/02/2008	JFRA	2009/05/07			jFra	10.2920	10.2970	0.049	0.0000	0.0000	0
14/02/2008	JFRA	2009/08/06			jFra	10.0110	10.0130	0.020	0.0000	0.0000	0
14/02/2008	JFRA	2009/08/06	10.00	Put	Option on jFra	24,245.0000	24,220.0000	(0.103)	0	0	0
14/02/2008	JFRA	2009/08/06	10.00	Call	Option on jFra	24,272.0000	24,252.0000	(0.082)	0	0	0
14/02/2008	JFRA	2009/11/05			jFra	9.7370	9.7460	0.092	0.0000	0.0000	0
14/02/2008	JN02	2008/05/02			jNote	10.4980	10.5010	0.029	0.0000	0.0000	0
14/02/2008	JN02	2008/05/02	10.00	Call	Option on jNote	15,512.0000	15,494.0000	(0.116)	0	0	0
14/02/2008	JN02	2008/05/02	10.00	Put	Option on jNote	4,868.0000	4,799.0000	(1.417)	0	0	0
14/02/2008	JN02	2008/08/07			jNote	10.2480	10.2510	0.029	0.0000	0.0000	0

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14/02/2008	JN05	2008/05/02			jNote	9.8460	9.8470	0.010	0.0000	0.0000	0
14/02/2008	JN05	2008/05/02	9.50	Call	Option on jNote	18,750.0000	18,730.0000	(0.107)	0	0	0
14/02/2008	JN05	2008/05/02	9.50	Put	Option on jNote	3,532.0000	3,475.0000	(1.614)	0	0	0
14/02/2008	JN05	2008/08/07			jNote	9.7190	9.7200	0.010	0.0000	0.0000	0
14/02/2008	JN10	2008/05/02			jNote	9.4970	9.4980	0.011	0.0000	0.0000	0
14/02/2008	JN10	2008/05/02	9.00	Put	Option on jNote	740.0000	716.0000	(3.243)	0	0	0
14/02/2008	JN10	2008/05/02	9.00	Call	Option on jNote	34,041.0000	34,075.0000	0.100	0	0	0
14/02/2008	JN10	2008/08/07			jNote	9.4090	9.4090	-	0.0000	0.0000	0
14/02/2008	JROD	2008/02/29			jRod	10.6680	10.6660	(0.019)	0.0000	0.0000	0
14/02/2008	JROD	2008/03/31			jRod	10.8250	10.8190	(0.055)	0.0000	0.0000	0
14/02/2008	JROD	2008/04/30			jRod	11.0300	11.0220	(0.073)	0.0000	0.0000	0
14/02/2008	JROD	2008/05/30			jRod	10.9660	10.9620	(0.036)	0.0000	0.0000	0
14/02/2008	JROD	2008/06/30			jRod	11.1300	11.1250	(0.045)	0.0000	0.0000	0
14/02/2008	JROD	2008/07/31			jRod	11.2760	11.2710	(0.044)	0.0000	0.0000	0
14/02/2008	OTH1	2008/05/02			Index Future	253.8540	254.6830	0.327	0.0000	0.0000	0
14/02/2008	OTH1	2008/08/07			Index Future	261.1200	261.1200	-	0.0000	0.0000	0
14/02/2008	OTH1	2008/11/06			Index Future	268.7070	269.5850	0.327	0.0000	0.0000	12
14/02/2008	R153	2008/05/02			Bond Future	9.2130	9.1130	(1.085)	9.0900	0.0000	8,428
14/02/2008	R153	2008/05/02	9.00	Put	Option on Bond Future	801.0000	668.0000	(16.604)	0	0	0
14/02/2008	R153	2008/05/02	9.00	Call	Option on Bond Future	342.0000	425.0000	24.269	0	0	0

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14/02/2008	R153	2008/08/07			Bond Future	9.0080	8.9080	(1.110)	0.0000	0.0000	1,290
14/02/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	1,298.0000	1,163.0000	(10.401)	0	0	0
14/02/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	314.0000	372.0000	18.471	0	0	0
14/02/2008	R153	2008/11/06			Bond Future	8.8580	8.7580	(1.129)	0.0000	0.0000	0
14/02/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	2,212.0000	2,306.0000	4.250	0	0	0
14/02/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	1,545.0000	1,468.0000	(4.984)	0	0	0
14/02/2008	R157	2008/05/02			Bond Future	8.6870	8.6170	(0.806)	8.6000	0.0000	10,366
14/02/2008	R157	2008/05/02	8.50	Call	Option on Bond Future	1,031.0000	1,200.0000	16.392	0	0	0
14/02/2008	R157	2008/05/02	8.50	Put	Option on Bond Future	2,204.0000	1,936.0000	(12.160)	0	0	2,000
14/02/2008	R157	2008/05/02	8.75	Call	Option on Bond Future	1,777.0000	2,015.0000	13.393	0	0	0
14/02/2008	R157	2008/05/02	8.75	Put	Option on Bond Future	1,385.0000	1,186.0000	(14.368)	0	0	0
14/02/2008	R157	2008/08/07			Bond Future	8.6010	8.5310	(0.814)	0.0000	0.0000	2,500
14/02/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	859.0000	970.0000	12.922	0	0	0
14/02/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	4,582.0000	4,267.0000	(6.875)	0	0	0
14/02/2008	R157	2008/11/06			Bond Future	8.5380	8.4680	(0.820)	0.0000	0.0000	0
14/02/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	1,597.0000	1,432.0000	(10.332)	0	0	0
14/02/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	2,843.0000	3,094.0000	8.829	0	0	0
14/02/2008	R186	2008/05/02			Bond Future	8.4820	8.4320	(0.589)	0.0000	0.0000	0
14/02/2008	R186	2008/05/02	8.00	Call	Option on Bond Future	752.0000	860.0000	14.362	0	0	0
14/02/2008	R186	2008/05/02	8.00	Put	Option on Bond Future	6,025.0000	5,602.0000	(7.021)	0	0	0
14/02/2008	R186	2008/08/07			Bond Future	8.4150	8.3650	(0.594)	0.0000	0.0000	220
14/02/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	8,682.0000	8,274.0000	(4.699)	0	0	0
14/02/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	1,304.0000	1,428.0000	9.509	0	0	0
14/02/2008	R186	2008/11/06			Bond Future	8.3590	8.3090	(0.598)	0.0000	0.0000	0
14/02/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	1,442.0000	1,246.0000	(13.592)	0	0	0
14/02/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	2,924.0000	3,260.0000	11.491	0	0	0
14/02/2008	R196	2008/05/02			Bond Future	10.0890	10.0370	(0.515)	0.0000	0.0000	0
14/02/2008	R196	2008/05/02	9.00	Call	Option on Bond Future	15.0000	18.0000	20.000	0	0	0

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14/02/2008	R196	2008/05/02	9.00	Put	Option on Bond Future	854.0000	817.0000	(4.333)	0	0	0
14/02/2008	R196	2008/08/07			Bond Future	9.6790	9.6070	(0.744)	0.0000	0.0000	0
14/02/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	1,712.0000	1,687.0000	(1.460)	0	0	0
14/02/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	1,220.0000	1,233.0000	1.066	0	0	0
14/02/2008	R196	2008/11/06			Bond Future	9.4220	9.3360	(0.913)	0.0000	0.0000	0
14/02/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	1,646.0000	1,655.0000	0.547	0	0	0
14/02/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,846.0000	1,829.0000	(0.921)	0	0	0
14/02/2008	R201	2008/05/02			Bond Future	8.6820	8.6120	(0.806)	0.0000	0.0000	0
14/02/2008	R201	2008/05/02	8.50	Call	Option on Bond Future	814.0000	949.0000	16.585	0	0	0
14/02/2008	R201	2008/05/02	8.50	Put	Option on Bond Future	1,724.0000	1,510.0000	(12.413)	0	0	0
14/02/2008	R201	2008/08/07			Bond Future	8.5640	8.4940	(0.817)	0.0000	0.0000	0
14/02/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	707.0000	800.0000	13.154	0	0	0
14/02/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	3,493.0000	3,244.0000	(7.129)	0	0	0
14/02/2008	R201	2008/11/06			Bond Future	8.4580	8.3880	(0.828)	0.0000	0.0000	0
14/02/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	2,545.0000	2,756.0000	8.291	0	0	0
14/02/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	1,173.0000	1,052.0000	(10.315)	0	0	0
14/02/2008	R203	2008/05/02			Bond Future	8.6200	8.5600	(0.696)	0.0000	0.0000	0
14/02/2008	R203	2008/05/02	8.25	Put	Option on Bond Future	2,756.0000	2,468.0000	(10.450)	0	0	0
14/02/2008	R203	2008/05/02	8.25	Call	Option on Bond Future	412.0000	499.0000	21.117	0	0	0
14/02/2008	R203	2008/08/07			Bond Future	8.5230	8.4630	(0.704)	0.0000	0.0000	0
14/02/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	5,068.0000	4,732.0000	(6.630)	0	0	0
14/02/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	144.0000	178.0000	23.611	0	0	0
14/02/2008	R203	2008/11/06			Bond Future	8.4430	8.3830	(0.711)	0.0000	0.0000	0
14/02/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	1,884.0000	2,085.0000	10.669	0	0	0
14/02/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	1,537.0000	1,371.0000	(10.800)	0	0	0
14/02/2008	R204	2008/05/02			Bond Future	8.6000	8.5600	(0.465)	0.0000	0.0000	3,179
14/02/2008	R204	2008/05/02	8.25	Call	Option on Bond Future	473.0000	535.0000	13.108	0	0	0

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14/02/2008	R204	2008/05/02	8.25	Put	Option on Bond Future	2,852.0000	2,646.0000	(7.223)	0	0	0
14/02/2008	R204	2008/08/07			Bond Future	8.5180	8.4780	(0.470)	0.0000	0.0000	0
14/02/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	5,376.0000	5,128.0000	(4.613)	0	0	0
14/02/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	98.0000	116.0000	18.367	0	0	0
14/02/2008	R204	2008/11/06			Bond Future	8.4480	8.4080	(0.473)	0.0000	0.0000	0
14/02/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	1,540.0000	1,418.0000	(7.922)	0	0	0
14/02/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	1,881.0000	2,023.0000	7.549	0	0	0
14/02/2008	R206	2008/05/02			Bond Future	8.7380	8.6580	(0.916)	0.0000	0.0000	0
14/02/2008	R206	2008/05/02	8.25	Put	Option on Bond Future	2,312.0000	2,033.0000	(12.067)	0	0	0
14/02/2008	R206	2008/05/02	8.25	Call	Option on Bond Future	204.0000	266.0000	30.392	0	0	0
14/02/2008	R206	2008/08/07			Bond Future	8.6110	8.5310	(0.929)	0.0000	0.0000	0
14/02/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	3,003.0000	2,749.0000	(8.458)	0	0	0
14/02/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	433.0000	511.0000	18.014	0	0	0
14/02/2008	R206	2008/11/06			Bond Future	8.4940	8.4140	(0.942)	0.0000	0.0000	610
14/02/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	2,885.0000	2,670.0000	(7.452)	0	0	0
14/02/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	876.0000	982.0000	12.100	0	0	0
14/02/2008	R207	2008/05/02			Bond Future	8.5970	8.5470	(0.582)	0.0000	0.0000	0
14/02/2008	R207	2008/05/02	8.25	Put	Option on Bond Future	2,890.0000	2,631.0000	(8.962)	0	0	0
14/02/2008	R207	2008/05/02	8.25	Call	Option on Bond Future	488.0000	571.0000	17.008	0	0	0
14/02/2008	R207	2008/08/07			Bond Future	8.5220	8.4720	(0.587)	0.0000	0.0000	0
14/02/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	3,838.0000	3,547.0000	(7.582)	0	0	0
14/02/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	213.0000	261.0000	22.535	0	0	0
14/02/2008	R207	2008/11/06			Bond Future	8.4560	8.4060	(0.591)	0.0000	0.0000	0
14/02/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	1,453.0000	1,300.0000	(10.530)	0	0	0
14/02/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	1,748.0000	1,932.0000	10.526	0	0	0
14/02/2008	R209	2008/05/02			Bond Future	8.2690	8.2390	(0.363)	0.0000	0.0000	6,260
14/02/2008	R209	2008/05/02	7.75	Put	Option on Bond Future	5,245.0000	5,017.0000	(4.347)	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
14/02/2008	R209	2008/05/02	7.75	Call	Option on Bond Future	409.0000	448.0000	9.535	0	0	0
14/02/2008	R209	2008/08/07			Bond Future	8.2100	8.1800	(0.365)	0.0000	0.0000	0
14/02/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	86.0000	106.0000	23.256	0	0	0
14/02/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	4,389.0000	4,139.0000	(5.696)	0	0	0
14/02/2008	R209	2008/11/06			Bond Future	8.1610	8.1310	(0.368)	0.0000	0.0000	260
14/02/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	4,094.0000	3,862.0000	(5.667)	0	0	0
14/02/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	239.0000	278.0000	16.318	0	0	0
14/02/2008	TRT1	2008/05/02			Index Future	261.4810	262.2840	0.307	0.0000	0.0000	0
14/02/2008	TRT1	2008/08/07			Index Future	269.2280	269.2280	-	0.0000	0.0000	0
14/02/2008	TRT1	2008/11/06			Index Future	276.7800	277.6310	0.307	0.0000	0.0000	400
Grand Total:											179,185