

Derivatives High/Low Report

High/Low for 27/02/2008

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
27/02/2008	\$ / R 2008/03/17			Currency Future	7.6268	7.4976	(1.694)	7.6000	0.0000	40,336
27/02/2008	\$ / R 2008/06/13			Currency Future	7.7863	7.6566	(1.666)	7.7700	0.0000	24,972
27/02/2008	\$ / R 2008/09/15			Currency Future	7.9519	7.8230	(1.621)	7.8800	0.0000	13,372
27/02/2008	£ / R 2008/03/17			Currency Future	15.0272	14.9116	(0.769)	0.0000	0.0000	2,227
27/02/2008	£ / R 2008/06/13			Currency Future	15.2406	15.1260	(0.752)	15.1400	0.0000	1,323
27/02/2008	£ / R 2008/09/15			Currency Future	15.4667	15.3508	(0.749)	0.0000	0.0000	682
27/02/2008	€ / R 2008/03/17			Currency Future	11.3370	11.3074	(0.261)	0.0000	0.0000	3,951
27/02/2008	€ / R 2008/06/13			Currency Future	11.5340	11.5073	(0.231)	0.0000	0.0000	5,646
27/02/2008	€ / R 2008/09/15			Currency Future	11.7386	11.7127	(0.221)	0.0000	0.0000	6,104
27/02/2008	ALBI 2008/05/02			Index Future	261.8940	261.0430	(0.325)	0.0000	0.0000	594
27/02/2008	ALBI 2008/05/02	265.00	Put	Index Future	41,226.0000	47,326.0000	14.796	0	0	0
27/02/2008	ALBI 2008/05/02	265.00	Call	Index Future	10,166.0000	7,756.0000	(23.706)	0	0	0
27/02/2008	ALBI 2008/08/07			Index Future	270.0070	269.1360	(0.323)	0.0000	0.0000	0
27/02/2008	ALBI 2008/08/07	265.00	Call	Index Future	66,144.0000	59,937.0000	(9.384)	0	0	0
27/02/2008	ALBI 2008/08/07	265.00	Put	Index Future	16,074.0000	18,577.0000	15.572	0	0	0

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27/02/2008	ALBI	2008/11/06			Index Future	277.5650	276.7120	(0.307)	0.0000	0.0000	0
27/02/2008	ALBI	2008/11/06	265.00	Put	Index Future	7,599.0000	8,715.0000	14.686	0	0	0
27/02/2008	ALBI	2008/11/06	265.00	Call	Index Future	133,249.0000	125,835.0000	(5.564)	0	0	0
27/02/2008	CRD1	2008/05/02			Index Future	112.9700	112.6530	(0.281)	0.0000	0.0000	0
27/02/2008	CRD1	2008/08/07			Index Future	116.2950	116.0010	(0.253)	0.0000	0.0000	0
27/02/2008	CRD1	2008/11/06			Index Future	119.5030	119.2020	(0.252)	0.0000	0.0000	8
27/02/2008	GOVI	2008/05/02			jGovi	263.8330	263.0105	(0.312)	0.0000	0.0000	17
27/02/2008	GOVI	2008/05/02	264.00	Put	jGovi	23,230.0000	27,478.0000	18.287	0	0	0
27/02/2008	GOVI	2008/05/02	264.00	Call	jGovi	21,560.0000	17,583.0000	(18.446)	0	0	0
27/02/2008	GOVI	2008/08/07			jGovi	271.5975	270.5785	(0.375)	270.6100	0.0000	141
27/02/2008	GOVI	2008/08/07	274.00	Put	jGovi	49,630.0000	55,834.0000	12.501	0	0	0
27/02/2008	GOVI	2008/08/07	274.00	Call	jGovi	25,605.0000	21,619.0000	(15.567)	0	0	0
27/02/2008	GOVI	2008/11/06			jGovi	278.9960	278.1290	(0.311)	0.0000	0.0000	60
27/02/2008	GOVI	2008/11/06	274.00	Put	jGovi	25,276.0000	28,125.0000	11.272	0	0	0
27/02/2008	GOVI	2008/11/06	274.00	Call	jGovi	75,236.0000	69,415.0000	(7.737)	0	0	0
27/02/2008	ILBI	2008/05/02			Index Future	307.7150	307.7240	0.003	0.0000	0.0000	0
27/02/2008	J153	2010/08/31			jSwap	10.6340	10.7160	0.771	0.0000	0.0000	0
27/02/2008	J157	2015/09/15			jSwap	9.8730	9.9540	0.820	0.0000	0.0000	0
27/02/2008	J186	2026/12/21			jSwap	9.1940	9.2720	0.848	0.0000	0.0000	0
27/02/2008	J201	2014/12/22			jSwap	9.9080	9.9870	0.797	0.0000	0.0000	0
27/02/2008	J203	2017/09/15			jSwap	9.7630	9.8320	0.707	0.0000	0.0000	0

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27/02/2008	J204	2018/12/21			jSwap	9.6710	9.7380	0.693	0.0000	0.0000	0
27/02/2008	J207	2020/01/15			jSwap	9.5950	9.6620	0.698	0.0000	0.0000	0
27/02/2008	JBAR	2005/12/21			jBar	11.2250	11.2250	-	0.0000	0.0000	0
27/02/2008	JFRA	2008/05/02			jFra	11.2900	11.3240	0.301	0.0000	0.0000	0
27/02/2008	JFRA	2008/05/02	10.25	Put	Option on jFra	7,192.0000	7,092.0000	(1.390)	0	0	0
27/02/2008	JFRA	2008/05/02	10.25	Call	Option on jFra	9,886.0000	9,865.0000	(0.212)	0	0	0
27/02/2008	JFRA	2008/08/07			jFra	11.2270	11.2890	0.552	0.0000	0.0000	0
27/02/2008	JFRA	2008/08/07	10.25	Put	Option on jFra	12,162.0000	12,050.0000	(0.921)	0	0	0
27/02/2008	JFRA	2008/08/07	10.25	Call	Option on jFra	14,532.0000	14,569.0000	0.255	0	0	0
27/02/2008	JFRA	2008/11/06			jFra	11.0180	11.1290	1.007	0.0000	0.0000	0
27/02/2008	JFRA	2008/11/06	10.25	Call	Option on jFra	17,572.0000	17,676.0000	0.592	0	0	0
27/02/2008	JFRA	2008/11/06	10.25	Put	Option on jFra	15,708.0000	15,544.0000	(1.044)	0	0	0
27/02/2008	JFRA	2009/02/05			jFra	10.7650	10.8980	1.235	0.0000	0.0000	0
27/02/2008	JFRA	2009/02/05	10.00	Put	Option on jFra	18,459.0000	18,272.0000	(1.013)	0	0	0
27/02/2008	JFRA	2009/02/05	10.00	Call	Option on jFra	20,316.0000	20,451.0000	0.665	0	0	0
27/02/2008	JFRA	2009/05/07			jFra	10.4270	10.5340	1.026	0.0000	0.0000	0
27/02/2008	JFRA	2009/08/06			jFra	10.1010	10.2290	1.267	0.0000	0.0000	0
27/02/2008	JFRA	2009/08/06	10.00	Put	Option on jFra	23,839.0000	23,658.0000	(0.759)	0	0	0
27/02/2008	JFRA	2009/08/06	10.00	Call	Option on jFra	24,085.0000	24,215.0000	0.540	0	0	0
27/02/2008	JFRA	2009/11/05			jFra	9.8210	9.9460	1.273	0.0000	0.0000	0
27/02/2008	JN02	2008/05/02			jNote	10.5670	10.6680	0.956	0.0000	0.0000	0
27/02/2008	JN02	2008/05/02	10.00	Call	Option on jNote	15,643.0000	16,872.0000	7.857	0	0	0
27/02/2008	JN02	2008/05/02	10.00	Put	Option on jNote	3,801.0000	3,258.0000	(14.286)	0	0	0
27/02/2008	JN02	2008/08/07			jNote	10.3110	10.4300	1.154	0.0000	0.0000	0

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27/02/2008	JN05	2008/05/02			jNote	9.8270	9.9030	0.773	0.0000	0.0000	0
27/02/2008	JN05	2008/05/02	9.50	Call	Option on jNote	17,555.0000	19,750.0000	12.504	0	0	0
27/02/2008	JN05	2008/05/02	9.50	Put	Option on jNote	3,092.0000	2,383.0000	(22.930)	0	0	0
27/02/2008	JN05	2008/08/07			jNote	9.6970	9.7780	0.835	0.0000	0.0000	0
27/02/2008	JN10	2008/05/02			jNote	9.4990	9.5660	0.705	0.0000	0.0000	0
27/02/2008	JN10	2008/05/02	9.00	Call	Option on jNote	33,903.0000	37,828.0000	11.577	0	0	0
27/02/2008	JN10	2008/05/02	9.00	Put	Option on jNote	488.0000	286.0000	(41.393)	0	0	0
27/02/2008	JN10	2008/08/07			jNote	9.4110	9.4790	0.723	0.0000	0.0000	0
27/02/2008	JROD	2008/02/29			jRod	10.6540	10.6540	-	0.0000	0.0000	0
27/02/2008	JROD	2008/03/31			jRod	10.7810	10.7760	(0.046)	0.0000	0.0000	0
27/02/2008	JROD	2008/04/30			jRod	10.9870	10.9770	(0.091)	0.0000	0.0000	0
27/02/2008	JROD	2008/05/30			jRod	10.9520	10.9480	(0.037)	0.0000	0.0000	0
27/02/2008	JROD	2008/06/30			jRod	11.1230	11.1210	(0.018)	0.0000	0.0000	0
27/02/2008	JROD	2008/07/31			jRod	11.2730	11.2760	0.027	0.0000	0.0000	0
27/02/2008	OTH1	2008/05/02			Index Future	252.4140	251.3400	(0.425)	0.0000	0.0000	0
27/02/2008	OTH1	2008/08/07			Index Future	259.8450	258.8100	(0.398)	0.0000	0.0000	0
27/02/2008	OTH1	2008/11/06			Index Future	267.0110	265.9510	(0.397)	0.0000	0.0000	12
27/02/2008	R153	2008/05/02			Bond Future	9.2330	9.2830	0.542	0.0000	0.0000	10,082
27/02/2008	R153	2008/05/02	9.00	Call	Option on Bond Future	283.0000	245.0000	(13.428)	0	0	0
27/02/2008	R153	2008/05/02	9.00	Put	Option on Bond Future	785.0000	853.0000	8.662	0	0	0

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27/02/2008	R153	2008/08/07			Bond Future	9.0280	9.0780	0.554	0.0000	0.0000	1,290
27/02/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	1,303.0000	1,372.0000	5.295	0	0	0
27/02/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	281.0000	254.0000	(9.609)	0	0	0
27/02/2008	R153	2008/08/07	8.25	Put	Option on Bond Future	1,670.0000	1,748.0000	4.671	0	0	0
27/02/2008	R153	2008/08/07	8.25	Call	Option on Bond Future	159.0000	141.0000	(11.321)	0	0	0
27/02/2008	R153	2008/11/06			Bond Future	8.8780	8.9280	0.563	0.0000	0.0000	0
27/02/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	2,147.0000	2,096.0000	(2.375)	0	0	0
27/02/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	1,514.0000	1,548.0000	2.246	0	0	0
27/02/2008	R157	2008/05/02			Bond Future	8.7470	8.7970	0.572	0.0000	0.0000	10,005
27/02/2008	R157	2008/05/02	8.75	Call	Option on Bond Future	1,445.0000	1,282.0000	(11.280)	0	0	0
27/02/2008	R157	2008/05/02	8.50	Put	Option on Bond Future	2,318.0000	2,519.0000	8.671	0	0	2,000
27/02/2008	R157	2008/05/02	8.75	Put	Option on Bond Future	1,427.0000	1,574.0000	10.301	0	0	0
27/02/2008	R157	2008/05/02	8.50	Call	Option on Bond Future	772.0000	663.0000	(14.119)	0	0	0
27/02/2008	R157	2008/08/07			Bond Future	8.6610	8.7110	0.577	8.7400	0.0000	2,510
27/02/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	703.0000	631.0000	(10.242)	0	0	0
27/02/2008	R157	2008/08/07	8.75	Call	Option on Bond Future	2,557.0000	2,388.0000	(6.609)	0	0	500
27/02/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	4,791.0000	5,021.0000	4.801	0	0	0
27/02/2008	R157	2008/08/07	9.25	Put	Option on Bond Future	1,007.0000	1,085.0000	7.746	0	0	500
27/02/2008	R157	2008/08/07	9.25	Call	Option on Bond Future	4,507.0000	4,283.0000	(4.970)	0	0	0
27/02/2008	R157	2008/08/07	8.75	Put	Option on Bond Future	2,019.0000	2,153.0000	6.637	0	0	0
27/02/2008	R157	2008/08/07	8.25	Put	Option on Bond Future	3,686.0000	3,885.0000	5.399	0	0	0
27/02/2008	R157	2008/08/07	8.25	Call	Option on Bond Future	1,165.0000	1,062.0000	(8.841)	0	0	500
27/02/2008	R157	2008/11/06			Bond Future	8.5980	8.6480	0.582	0.0000	0.0000	0
27/02/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	2,583.0000	2,412.0000	(6.620)	0	0	0
27/02/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	1,691.0000	1,815.0000	7.333	0	0	0
27/02/2008	R186	2008/05/02			Bond Future	8.5820	8.6320	0.583	8.6300	0.0000	1,050
27/02/2008	R186	2008/05/02	8.00	Put	Option on Bond Future	6,746.0000	7,186.0000	6.522	0	0	0
27/02/2008	R186	2008/05/02	8.00	Call	Option on Bond Future	422.0000	342.0000	(18.957)	0	0	0
27/02/2008	R186	2008/08/07			Bond Future	8.5150	8.5650	0.587	0.0000	0.0000	220
27/02/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	968.0000	862.0000	(10.950)	0	0	0

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27/02/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	9,399.0000	9,815.0000	4.426	0	0	0
27/02/2008	R186	2008/11/06			Bond Future	8.4590	8.5090	0.591	0.0000	0.0000	0
27/02/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	2,261.0000	1,985.0000	(12.207)	0	0	0
27/02/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	1,833.0000	2,079.0000	13.421	0	0	0
27/02/2008	R196	2008/05/02			Bond Future	10.2510	10.2840	0.322	0.0000	0.0000	0
27/02/2008	R196	2008/05/02	9.00	Put	Option on Bond Future	968.0000	992.0000	2.479	0	0	0
27/02/2008	R196	2008/05/02	9.00	Call	Option on Bond Future	5.0000	5.0000	-	0	0	0
27/02/2008	R196	2008/08/07			Bond Future	9.8080	9.8520	0.449	0.0000	0.0000	0
27/02/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	1,136.0000	1,121.0000	(1.320)	0	0	0
27/02/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	1,695.0000	1,704.0000	0.531	0	0	0
27/02/2008	R196	2008/11/06			Bond Future	9.5170	9.5720	0.578	0.0000	0.0000	0
27/02/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,817.0000	1,822.0000	0.275	0	0	0
27/02/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	1,589.0000	1,578.0000	(0.692)	0	0	0
27/02/2008	R201	2008/05/02			Bond Future	8.7420	8.7920	0.572	0.0000	0.0000	0
27/02/2008	R201	2008/05/02	8.50	Call	Option on Bond Future	608.0000	522.0000	(14.145)	0	0	0
27/02/2008	R201	2008/05/02	8.50	Put	Option on Bond Future	1,816.0000	1,976.0000	8.811	0	0	0
27/02/2008	R201	2008/08/07			Bond Future	8.6240	8.6740	0.580	0.0000	0.0000	0
27/02/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	580.0000	521.0000	(10.172)	0	0	0
27/02/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	3,656.0000	3,838.0000	4.978	0	0	0
27/02/2008	R201	2008/11/06			Bond Future	8.5180	8.5680	0.587	0.0000	0.0000	0
27/02/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	1,240.0000	1,331.0000	7.339	0	0	0
27/02/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	2,328.0000	2,184.0000	(6.186)	0	0	0
27/02/2008	R203	2008/05/02			Bond Future	8.7000	8.7600	0.690	0.0000	0.0000	0
27/02/2008	R203	2008/05/02	8.25	Put	Option on Bond Future	3,082.0000	3,393.0000	10.091	0	0	0
27/02/2008	R203	2008/05/02	8.25	Call	Option on Bond Future	240.0000	181.0000	(24.583)	0	0	0
27/02/2008	R203	2008/08/07			Bond Future	8.6030	8.6630	0.697	0.0000	0.0000	0
27/02/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	5,505.0000	5,851.0000	6.285	0	0	0

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27/02/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	88.0000	67.0000	(23.864)	0	0	0
27/02/2008	R203	2008/11/06			Bond Future	8.5230	8.5830	0.704	0.0000	0.0000	0
27/02/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	1,590.0000	1,413.0000	(11.132)	0	0	0
27/02/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	1,729.0000	1,915.0000	10.758	0	0	0
27/02/2008	R204	2008/05/02			Bond Future	8.7100	8.7600	0.574	0.0000	0.0000	3,779
27/02/2008	R204	2008/05/02	8.25	Call	Option on Bond Future	246.0000	194.0000	(21.138)	0	0	0
27/02/2008	R204	2008/05/02	8.25	Put	Option on Bond Future	3,357.0000	3,634.0000	8.251	0	0	0
27/02/2008	R204	2008/08/07			Bond Future	8.6280	8.6780	0.580	0.0000	0.0000	0
27/02/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	48.0000	36.0000	(25.000)	0	0	0
27/02/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	6,052.0000	6,368.0000	5.221	0	0	0
27/02/2008	R204	2008/11/06			Bond Future	8.5580	8.6080	0.584	0.0000	0.0000	0
27/02/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	1,474.0000	1,323.0000	(10.244)	0	0	0
27/02/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	1,853.0000	2,027.0000	9.390	0	0	0
27/02/2008	R206	2008/05/02			Bond Future	8.7880	8.8380	0.569	0.0000	0.0000	0
27/02/2008	R206	2008/05/02	8.25	Call	Option on Bond Future	127.0000	100.0000	(21.260)	0	0	0
27/02/2008	R206	2008/05/02	8.25	Put	Option on Bond Future	2,448.0000	2,633.0000	7.557	0	0	0
27/02/2008	R206	2008/08/07			Bond Future	8.6610	8.7110	0.577	0.0000	0.0000	0
27/02/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	3,129.0000	3,293.0000	5.241	0	0	0
27/02/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	352.0000	310.0000	(11.932)	0	0	0
27/02/2008	R206	2008/11/06			Bond Future	8.5440	8.5940	0.585	0.0000	0.0000	610
27/02/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	776.0000	714.0000	(7.990)	0	0	0
27/02/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	2,986.0000	3,124.0000	4.622	0	0	0
27/02/2008	R207	2008/05/02			Bond Future	8.7070	8.7470	0.459	0.0000	0.0000	0
27/02/2008	R207	2008/05/02	8.25	Call	Option on Bond Future	255.0000	210.0000	(17.647)	0	0	0
27/02/2008	R207	2008/05/02	8.25	Put	Option on Bond Future	3,401.0000	3,624.0000	6.557	0	0	0
27/02/2008	R207	2008/08/07			Bond Future	8.6320	8.6720	0.463	0.0000	0.0000	0
27/02/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	4,477.0000	4,723.0000	5.495	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
27/02/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	112.0000	90.0000	(19.643)	0	0	0
27/02/2008	R207	2008/11/06			Bond Future	8.5660	8.6060	0.467	0.0000	0.0000	0
27/02/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	1,340.0000	1,218.0000	(9.104)	0	0	0
27/02/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	1,781.0000	1,924.0000	8.029	0	0	0
27/02/2008	R209	2008/05/02			Bond Future	8.4090	8.4590	0.595	0.0000	0.0000	6,260
27/02/2008	R209	2008/05/02	7.75	Call	Option on Bond Future	171.0000	132.0000	(22.807)	0	0	0
27/02/2008	R209	2008/05/02	7.75	Put	Option on Bond Future	6,233.0000	6,623.0000	6.257	0	0	0
27/02/2008	R209	2008/08/07			Bond Future	8.3500	8.4000	0.599	0.0000	0.0000	0
27/02/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	5,563.0000	5,989.0000	7.658	0	0	0
27/02/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	23.0000	14.0000	(39.130)	0	0	0
27/02/2008	R209	2008/11/06			Bond Future	8.3010	8.3510	0.602	0.0000	0.0000	260
27/02/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	98.0000	71.0000	(27.551)	0	0	0
27/02/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	5,200.0000	5,611.0000	7.904	0	0	0
27/02/2008	TRT1	2008/05/02			Index Future	260.6330	259.7400	(0.343)	0.0000	0.0000	0
27/02/2008	TRT1	2008/08/07			Index Future	268.3050	267.4600	(0.315)	0.0000	0.0000	0
27/02/2008	TRT1	2008/11/06			Index Future	275.7050	274.8400	(0.314)	0.0000	0.0000	400

Grand Total: **139,411**