



Derivatives High/Low Report

High/Low for 28/02/2008

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
28/02/2008	\$ / R 2008/03/17			Currency Future	7.4976	7.5801	1.100	7.6000	7.5000	40,273
28/02/2008	\$ / R 2008/06/13			Currency Future	7.6566	7.7402	1.092	7.7700	7.6800	25,585
28/02/2008	\$ / R 2008/09/15			Currency Future	7.8230	7.9093	1.103	0.0000	0.0000	13,372
28/02/2008	£ / R 2008/03/17			Currency Future	14.9116	15.0521	0.942	0.0000	0.0000	2,227
28/02/2008	£ / R 2008/06/13			Currency Future	15.1260	15.2670	0.932	0.0000	0.0000	1,323
28/02/2008	£ / R 2008/09/15			Currency Future	15.3508	15.4951	0.940	0.0000	0.0000	682
28/02/2008	€ / R 2008/03/17			Currency Future	11.3074	11.4690	1.429	0.0000	0.0000	3,951
28/02/2008	€ / R 2008/06/13			Currency Future	11.5073	11.6703	1.416	0.0000	0.0000	5,646
28/02/2008	€ / R 2008/09/15			Currency Future	11.7127	11.8789	1.419	0.0000	0.0000	6,104
28/02/2008	ALBI 2008/05/02			Index Future	261.0430	260.7570	(0.110)	0.0000	0.0000	594
28/02/2008	ALBI 2008/05/02	265.00	Call	Index Future	7,756.0000	6,961.0000	(10.250)	0	0	0
28/02/2008	ALBI 2008/05/02	265.00	Put	Index Future	47,326.0000	49,391.0000	4.363	0	0	0
28/02/2008	ALBI 2008/08/07			Index Future	269.1360	268.8710	(0.098)	0.0000	0.0000	0
28/02/2008	ALBI 2008/08/07	265.00	Put	Index Future	18,577.0000	19,326.0000	4.032	0	0	0
28/02/2008	ALBI 2008/08/07	265.00	Call	Index Future	59,937.0000	58,036.0000	(3.172)	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
28/02/2008	ALBI	2008/11/06			Index Future	276.7120	276.4480	(0.095)	0.0000	0.0000	0
28/02/2008	ALBI	2008/11/06	265.00	Put	Index Future	8,715.0000	9,051.0000	3.855	0	0	0
28/02/2008	ALBI	2008/11/06	265.00	Call	Index Future	125,835.0000	123,531.0000	(1.831)	0	0	0
28/02/2008	CRD1	2008/05/02			Index Future	112.6530	112.5350	(0.105)	0.0000	0.0000	0
28/02/2008	CRD1	2008/08/07			Index Future	116.0010	115.8800	(0.104)	0.0000	0.0000	0
28/02/2008	CRD1	2008/11/06			Index Future	119.2020	119.0780	(0.104)	0.0000	0.0000	8
28/02/2008	GOVI	2008/05/02			jGovi	263.0105	262.7285	(0.107)	0.0000	0.0000	17
28/02/2008	GOVI	2008/05/02	264.00	Call	jGovi	17,583.0000	16,222.0000	(7.740)	0	0	0
28/02/2008	GOVI	2008/05/02	264.00	Put	jGovi	27,478.0000	28,937.0000	5.310	0	0	0
28/02/2008	GOVI	2008/08/07			jGovi	270.5785	270.2895	(0.107)	0.0000	0.0000	141
28/02/2008	GOVI	2008/08/07	274.00	Call	jGovi	21,619.0000	20,496.0000	(5.195)	0	0	0
28/02/2008	GOVI	2008/08/07	274.00	Put	jGovi	55,834.0000	57,601.0000	3.165	0	0	0
28/02/2008	GOVI	2008/11/06			jGovi	278.1290	277.8320	(0.107)	0.0000	0.0000	60
28/02/2008	GOVI	2008/11/06	274.00	Call	jGovi	69,415.0000	67,419.0000	(2.875)	0	0	0
28/02/2008	GOVI	2008/11/06	274.00	Put	jGovi	28,125.0000	29,099.0000	3.463	0	0	0
28/02/2008	ILBI	2008/05/02			Index Future	307.7240	307.7650	0.013	0.0000	0.0000	0
28/02/2008	J153	2010/08/31			jSwap	10.7160	11.9320	11.348	0.0000	0.0000	0
28/02/2008	J157	2015/09/15			jSwap	9.9540	9.9780	0.241	0.0000	0.0000	0
28/02/2008	J186	2026/12/21			jSwap	9.2720	9.2890	0.183	0.0000	0.0000	0
28/02/2008	J201	2014/12/22			jSwap	9.9870	10.0190	0.320	0.0000	0.0000	0
28/02/2008	J203	2017/09/15			jSwap	9.8320	9.8530	0.214	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
28/02/2008	J204	2018/12/21			jSwap	9.7380	9.7580	0.205	0.0000	0.0000	0
28/02/2008	J207	2020/01/15			jSwap	9.6620	9.6800	0.186	0.0000	0.0000	0
28/02/2008	JBAR	2005/12/21			jBar	11.2250	11.2750	0.445	0.0000	0.0000	0
28/02/2008	JFRA	2008/05/02			jFra	11.3240	11.3820	0.512	0.0000	0.0000	0
28/02/2008	JFRA	2008/05/02	10.25	Put	Option on jFra	7,092.0000	6,961.0000	(1.847)	0	0	0
28/02/2008	JFRA	2008/05/02	10.25	Call	Option on jFra	9,865.0000	9,882.0000	0.172	0	0	0
28/02/2008	JFRA	2008/08/07			jFra	11.2890	11.3030	0.124	0.0000	0.0000	0
28/02/2008	JFRA	2008/08/07	10.25	Put	Option on jFra	12,050.0000	11,993.0000	(0.473)	0	0	0
28/02/2008	JFRA	2008/08/07	10.25	Call	Option on jFra	14,569.0000	14,546.0000	(0.158)	0	0	0
28/02/2008	JFRA	2008/11/06			jFra	11.1290	11.1730	0.395	0.0000	0.0000	0
28/02/2008	JFRA	2008/11/06	10.25	Put	Option on jFra	15,544.0000	15,459.0000	(0.547)	0	0	0
28/02/2008	JFRA	2008/11/06	10.25	Call	Option on jFra	17,676.0000	17,698.0000	0.124	0	0	0
28/02/2008	JFRA	2009/02/05			jFra	10.8980	11.0090	1.019	0.0000	0.0000	0
28/02/2008	JFRA	2009/02/05	10.00	Put	Option on jFra	18,272.0000	18,112.0000	(0.876)	0	0	0
28/02/2008	JFRA	2009/02/05	10.00	Call	Option on jFra	20,451.0000	20,560.0000	0.533	0	0	0
28/02/2008	JFRA	2009/05/07			jFra	10.5340	10.6090	0.712	0.0000	0.0000	0
28/02/2008	JFRA	2009/08/06			jFra	10.2290	10.3350	1.036	0.0000	0.0000	0
28/02/2008	JFRA	2009/08/06	10.00	Put	Option on jFra	23,658.0000	23,505.0000	(0.647)	0	0	0
28/02/2008	JFRA	2009/08/06	10.00	Call	Option on jFra	24,215.0000	24,319.0000	0.429	0	0	0
28/02/2008	JFRA	2009/11/05			jFra	9.9460	10.0330	0.875	0.0000	0.0000	0
28/02/2008	JN02	2008/05/02			jNote	10.6680	10.7440	0.712	0.0000	0.0000	0
28/02/2008	JN02	2008/05/02	10.00	Call	Option on jNote	16,872.0000	17,828.0000	5.666	0	0	0
28/02/2008	JN02	2008/05/02	10.00	Put	Option on jNote	3,258.0000	2,871.0000	(11.878)	0	0	0
28/02/2008	JN02	2008/08/07			jNote	10.4300	10.5120	0.786	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
28/02/2008	JN05	2008/05/02			jNote	9.9030	9.9390	0.364	0.0000	0.0000	0
28/02/2008	JN05	2008/05/02	9.50	Call	Option on jNote	19,750.0000	20,813.0000	5.382	0	0	0
28/02/2008	JN05	2008/05/02	9.50	Put	Option on jNote	2,383.0000	2,069.0000	(13.177)	0	0	0
28/02/2008	JN05	2008/08/07			jNote	9.7780	9.8150	0.378	0.0000	0.0000	0
28/02/2008	JN10	2008/05/02			jNote	9.5660	9.5890	0.240	0.0000	0.0000	0
28/02/2008	JN10	2008/05/02	9.00	Put	Option on jNote	286.0000	228.0000	(20.280)	0	0	0
28/02/2008	JN10	2008/05/02	9.00	Call	Option on jNote	37,828.0000	39,176.0000	3.563	0	0	0
28/02/2008	JN10	2008/08/07			jNote	9.4790	9.4990	0.211	0.0000	0.0000	0
28/02/2008	JROD	2008/02/29			jRod	10.6540	10.6550	0.009	0.0000	0.0000	0
28/02/2008	JROD	2008/03/31			jRod	10.7760	10.7830	0.065	0.0000	0.0000	0
28/02/2008	JROD	2008/04/30			jRod	10.9770	11.0050	0.255	0.0000	0.0000	0
28/02/2008	JROD	2008/05/30			jRod	10.9480	10.9680	0.183	0.0000	0.0000	0
28/02/2008	JROD	2008/06/30			jRod	11.1210	11.1380	0.153	0.0000	0.0000	0
28/02/2008	JROD	2008/07/31			jRod	11.2760	11.2830	0.062	0.0000	0.0000	0
28/02/2008	OTH1	2008/05/02			Index Future	251.3400	251.0350	(0.121)	0.0000	0.0000	0
28/02/2008	OTH1	2008/08/07			Index Future	258.8100	258.4960	(0.121)	0.0000	0.0000	0
28/02/2008	OTH1	2008/11/06			Index Future	265.9510	265.6300	(0.121)	0.0000	0.0000	12
28/02/2008	R153	2008/05/02			Bond Future	9.2830	9.3230	0.431	0.0000	0.0000	10,082
28/02/2008	R153	2008/05/02	9.00	Call	Option on Bond Future	245.0000	216.0000	(11.837)	0	0	0
28/02/2008	R153	2008/05/02	9.00	Put	Option on Bond Future	853.0000	910.0000	6.682	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
28/02/2008	R153	2008/08/07			Bond Future	9.0780	9.1180	0.441	0.0000	0.0000	1,290
28/02/2008	R153	2008/08/07	8.25	Call	Option on Bond Future	141.0000	128.0000	(9.220)	0	0	0
28/02/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	254.0000	234.0000	(7.874)	0	0	0
28/02/2008	R153	2008/08/07	8.25	Put	Option on Bond Future	1,748.0000	1,811.0000	3.604	0	0	0
28/02/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	1,372.0000	1,429.0000	4.155	0	0	0
28/02/2008	R153	2008/11/06			Bond Future	8.9280	8.9680	0.448	0.0000	0.0000	0
28/02/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	1,548.0000	1,575.0000	1.744	0	0	0
28/02/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	2,096.0000	2,054.0000	(2.004)	0	0	0
28/02/2008	R157	2008/05/02			Bond Future	8.7970	8.8170	0.227	8.8100	8.8100	9,905
28/02/2008	R157	2008/05/02	8.50	Call	Option on Bond Future	663.0000	617.0000	(6.938)	0	0	0
28/02/2008	R157	2008/05/02	8.75	Put	Option on Bond Future	1,574.0000	1,629.0000	3.494	0	0	0
28/02/2008	R157	2008/05/02	8.75	Call	Option on Bond Future	1,282.0000	1,214.0000	(5.304)	0	0	0
28/02/2008	R157	2008/05/02	8.50	Put	Option on Bond Future	2,519.0000	2,597.0000	3.096	0	0	2,000
28/02/2008	R157	2008/08/07			Bond Future	8.7110	8.7310	0.230	0.0000	0.0000	2,510
28/02/2008	R157	2008/08/07	9.25	Put	Option on Bond Future	1,085.0000	1,113.0000	2.581	0	0	500
28/02/2008	R157	2008/08/07	9.25	Call	Option on Bond Future	4,283.0000	4,191.0000	(2.148)	0	0	0
28/02/2008	R157	2008/08/07	8.25	Put	Option on Bond Future	3,885.0000	3,963.0000	2.008	0	0	0
28/02/2008	R157	2008/08/07	8.25	Call	Option on Bond Future	1,062.0000	1,019.0000	(4.049)	0	0	500
28/02/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	5,021.0000	5,111.0000	1.792	0	0	0
28/02/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	631.0000	601.0000	(4.754)	0	0	0
28/02/2008	R157	2008/08/07	8.75	Call	Option on Bond Future	2,388.0000	2,318.0000	(2.931)	0	0	500
28/02/2008	R157	2008/08/07	8.75	Put	Option on Bond Future	2,153.0000	2,204.0000	2.369	0	0	0
28/02/2008	R157	2008/11/06			Bond Future	8.6480	8.6680	0.231	0.0000	0.0000	0
28/02/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	2,412.0000	2,344.0000	(2.819)	0	0	0
28/02/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	1,815.0000	1,864.0000	2.700	0	0	0
28/02/2008	R186	2008/05/02			Bond Future	8.6320	8.6420	0.116	0.0000	0.0000	1,050
28/02/2008	R186	2008/05/02	8.00	Call	Option on Bond Future	342.0000	320.0000	(6.433)	0	0	0
28/02/2008	R186	2008/05/02	8.00	Put	Option on Bond Future	7,186.0000	7,269.0000	1.155	0	0	0
28/02/2008	R186	2008/08/07			Bond Future	8.5650	8.5750	0.117	0.0000	0.0000	220
28/02/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	862.0000	836.0000	(3.016)	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
28/02/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	9,815.0000	9,893.0000	0.795	0	0	0
28/02/2008	R186	2008/11/06			Bond Future	8.5090	8.5190	0.118	0.0000	0.0000	0
28/02/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	2,079.0000	2,127.0000	2.309	0	0	0
28/02/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	1,985.0000	1,930.0000	(2.771)	0	0	0
28/02/2008	R196	2008/05/02			Bond Future	10.2840	10.3520	0.661	0.0000	0.0000	0
28/02/2008	R196	2008/05/02	9.00	Call	Option on Bond Future	5.0000	3.0000	(40.000)	0	0	0
28/02/2008	R196	2008/05/02	9.00	Put	Option on Bond Future	992.0000	1,043.0000	5.141	0	0	0
28/02/2008	R196	2008/08/07			Bond Future	9.8520	9.9170	0.660	0.0000	0.0000	0
28/02/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	1,121.0000	1,102.0000	(1.695)	0	0	0
28/02/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	1,704.0000	1,719.0000	0.880	0	0	0
28/02/2008	R196	2008/11/06			Bond Future	9.5720	9.6320	0.627	0.0000	0.0000	0
28/02/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	1,578.0000	1,566.0000	(0.760)	0	0	0
28/02/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,822.0000	1,828.0000	0.329	0	0	0
28/02/2008	R201	2008/05/02			Bond Future	8.7920	8.8220	0.341	0.0000	0.0000	0
28/02/2008	R201	2008/05/02	8.50	Put	Option on Bond Future	1,976.0000	2,073.0000	4.909	0	0	0
28/02/2008	R201	2008/05/02	8.50	Call	Option on Bond Future	522.0000	471.0000	(9.770)	0	0	0
28/02/2008	R201	2008/08/07			Bond Future	8.6740	8.7040	0.346	0.0000	0.0000	0
28/02/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	521.0000	486.0000	(6.718)	0	0	0
28/02/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	3,838.0000	3,948.0000	2.866	0	0	0
28/02/2008	R201	2008/11/06			Bond Future	8.5680	8.5980	0.350	0.0000	0.0000	0
28/02/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	1,331.0000	1,387.0000	4.207	0	0	0
28/02/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	2,184.0000	2,098.0000	(3.938)	0	0	0
28/02/2008	R203	2008/05/02			Bond Future	8.7600	8.7700	0.114	0.0000	0.0000	0
28/02/2008	R203	2008/05/02	8.25	Put	Option on Bond Future	3,393.0000	3,442.0000	1.444	0	0	0
28/02/2008	R203	2008/05/02	8.25	Call	Option on Bond Future	181.0000	168.0000	(7.182)	0	0	0
28/02/2008	R203	2008/08/07			Bond Future	8.6630	8.6730	0.115	0.0000	0.0000	0
28/02/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	5,851.0000	5,908.0000	0.974	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
28/02/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	67.0000	63.0000	(5.970)	0	0	0
28/02/2008	R203	2008/11/06			Bond Future	8.5830	8.5930	0.117	0.0000	0.0000	0
28/02/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	1,413.0000	1,382.0000	(2.194)	0	0	0
28/02/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	1,915.0000	1,945.0000	1.567	0	0	0
28/02/2008	R204	2008/05/02			Bond Future	8.7600	8.7800	0.228	0.0000	0.0000	3,779
28/02/2008	R204	2008/05/02	8.25	Put	Option on Bond Future	3,634.0000	3,745.0000	3.054	0	0	0
28/02/2008	R204	2008/05/02	8.25	Call	Option on Bond Future	194.0000	172.0000	(11.340)	0	0	0
28/02/2008	R204	2008/08/07			Bond Future	8.6780	8.6980	0.230	0.0000	0.0000	0
28/02/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	6,368.0000	6,494.0000	1.979	0	0	0
28/02/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	36.0000	32.0000	(11.111)	0	0	0
28/02/2008	R204	2008/11/06			Bond Future	8.6080	8.6280	0.232	0.0000	0.0000	0
28/02/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	2,027.0000	2,097.0000	3.453	0	0	0
28/02/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	1,323.0000	1,263.0000	(4.535)	0	0	0
28/02/2008	R206	2008/05/02			Bond Future	8.8380	8.8580	0.226	0.0000	0.0000	0
28/02/2008	R206	2008/05/02	8.25	Call	Option on Bond Future	100.0000	88.0000	(12.000)	0	0	0
28/02/2008	R206	2008/05/02	8.25	Put	Option on Bond Future	2,633.0000	2,706.0000	2.773	0	0	0
28/02/2008	R206	2008/08/07			Bond Future	8.7110	8.7310	0.230	0.0000	0.0000	0
28/02/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	3,293.0000	3,358.0000	1.974	0	0	0
28/02/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	310.0000	293.0000	(5.484)	0	0	0
28/02/2008	R206	2008/11/06			Bond Future	8.5940	8.6140	0.233	0.0000	0.0000	610
28/02/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	3,124.0000	3,179.0000	1.761	0	0	0
28/02/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	714.0000	688.0000	(3.641)	0	0	0
28/02/2008	R207	2008/05/02			Bond Future	8.7470	8.7770	0.343	0.0000	0.0000	0
28/02/2008	R207	2008/05/02	8.25	Put	Option on Bond Future	3,624.0000	3,793.0000	4.663	0	0	0
28/02/2008	R207	2008/05/02	8.25	Call	Option on Bond Future	210.0000	179.0000	(14.762)	0	0	0
28/02/2008	R207	2008/08/07			Bond Future	8.6720	8.7020	0.346	0.0000	0.0000	0
28/02/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	90.0000	76.0000	(15.556)	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
28/02/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	4,723.0000	4,908.0000	3.917	0	0	0
28/02/2008	R207	2008/11/06			Bond Future	8.6060	8.6360	0.349	0.0000	0.0000	0
28/02/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	1,218.0000	1,130.0000	(7.225)	0	0	0
28/02/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	1,924.0000	2,036.0000	5.821	0	0	0
28/02/2008	R209	2008/05/02			Bond Future	8.4590	8.4690	0.118	0.0000	0.0000	6,260
28/02/2008	R209	2008/05/02	7.75	Put	Option on Bond Future	6,623.0000	6,699.0000	1.148	0	0	0
28/02/2008	R209	2008/05/02	7.75	Call	Option on Bond Future	132.0000	121.0000	(8.333)	0	0	0
28/02/2008	R209	2008/08/07			Bond Future	8.4000	8.4100	0.119	0.0000	0.0000	0
28/02/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	5,989.0000	6,073.0000	1.403	0	0	0
28/02/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	14.0000	13.0000	(7.143)	0	0	0
28/02/2008	R209	2008/11/06			Bond Future	8.3510	8.3610	0.120	0.0000	0.0000	260
28/02/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	71.0000	66.0000	(7.042)	0	0	0
28/02/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	5,611.0000	5,693.0000	1.461	0	0	0
28/02/2008	TRT1	2008/05/02			Index Future	259.7400	259.4600	(0.108)	0.0000	0.0000	0
28/02/2008	TRT1	2008/08/07			Index Future	267.4600	267.1710	(0.108)	0.0000	0.0000	0
28/02/2008	TRT1	2008/11/06			Index Future	274.8400	274.5440	(0.108)	0.0000	0.0000	400
Grand Total:											139,861