

Derivatives High/Low Report

High/Low for 18/02/2008

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
18/02/2008	\$ / R 2008/03/17			Currency Future	7.7079	7.6698	(0.494)	7.7100	0.0000	81,777
18/02/2008	\$ / R 2008/06/13			Currency Future	7.8749	7.8352	(0.504)	7.8500	0.0000	25,989
18/02/2008	\$ / R 2008/09/15			Currency Future	8.0470	8.0054	(0.517)	8.0300	0.0000	9,589
18/02/2008	£ / R 2008/03/17			Currency Future	15.1552	14.9352	(1.452)	14.9600	0.0000	2,217
18/02/2008	£ / R 2008/06/13			Currency Future	15.3843	15.1561	(1.483)	0.0000	0.0000	1,450
18/02/2008	£ / R 2008/09/15			Currency Future	15.6171	15.3854	(1.484)	15.6500	0.0000	566
18/02/2008	€ / R 2008/03/17			Currency Future	11.2381	11.2230	(0.134)	0.0000	0.0000	3,951
18/02/2008	€ / R 2008/06/13			Currency Future	11.4428	11.4245	(0.160)	0.0000	0.0000	4,648
18/02/2008	€ / R 2008/09/15			Currency Future	11.6523	11.6321	(0.173)	11.7000	0.0000	7,965
18/02/2008	ALBI 2008/05/02			Index Future	263.2020	263.3590	0.060	0.0000	0.0000	594
18/02/2008	ALBI 2008/05/02	265.00	Call	Index Future	16,261.0000	16,419.0000	0.972	0	0	0
18/02/2008	ALBI 2008/05/02	265.00	Put	Index Future	34,241.0000	32,829.0000	(4.124)	0	0	0
18/02/2008	ALBI 2008/08/07			Index Future	271.1910	271.3750	0.068	0.0000	0.0000	0
18/02/2008	ALBI 2008/08/07	265.00	Put	Index Future	13,931.0000	13,232.0000	(5.018)	0	0	0
18/02/2008	ALBI 2008/08/07	265.00	Call	Index Future	75,841.0000	76,982.0000	1.504	0	0	0

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18/02/2008	ALBI	2008/11/06			Index Future	278.6930	278.8820	0.068	0.0000	0.0000	0
18/02/2008	ALBI	2008/11/06	265.00	Put	Index Future	6,730.0000	6,390.0000	(5.052)	0	0	0
18/02/2008	ALBI	2008/11/06	265.00	Call	Index Future	143,660.0000	145,210.0000	1.079	0	0	0
18/02/2008	CRD1	2008/05/02			Index Future	113.3190	113.3990	0.071	0.0000	0.0000	0
18/02/2008	CRD1	2008/08/07			Index Future	119.5370	119.6190	0.069	0.0000	0.0000	0
18/02/2008	CRD1	2008/11/06			Index Future	119.9500	120.0340	0.070	0.0000	0.0000	8
18/02/2008	GOVI	2008/05/02			jGovi	265.0925	265.2510	0.060	0.0000	0.0000	15
18/02/2008	GOVI	2008/05/02	264.00	Put	jGovi	19,165.0000	18,034.0000	(5.901)	0	0	0
18/02/2008	GOVI	2008/05/02	264.00	Call	jGovi	30,090.0000	30,544.0000	1.509	0	0	0
18/02/2008	GOVI	2008/08/07			jGovi	273.0205	273.1820	0.059	0.0000	0.0000	0
18/02/2008	GOVI	2008/08/07	274.00	Call	jGovi	32,972.0000	33,404.0000	1.310	0	0	0
18/02/2008	GOVI	2008/08/07	274.00	Put	jGovi	42,767.0000	41,584.0000	(2.766)	0	0	0
18/02/2008	GOVI	2008/11/06			jGovi	280.6035	280.7705	0.060	0.0000	0.0000	60
18/02/2008	GOVI	2008/11/06	274.00	Call	jGovi	87,321.0000	88,299.0000	1.120	0	0	0
18/02/2008	GOVI	2008/11/06	274.00	Put	jGovi	21,286.0000	20,594.0000	(3.251)	0	0	0
18/02/2008	ILBI	2008/05/02			Index Future	307.8100	307.7660	(0.014)	0.0000	0.0000	0
18/02/2008	J153	2010/08/31			jSwap	10.4900	10.4950	0.048	0.0000	0.0000	0
18/02/2008	J157	2015/09/15			jSwap	9.7930	9.7840	(0.092)	0.0000	0.0000	0
18/02/2008	J186	2026/12/21			jSwap	9.1050	9.1170	0.132	0.0000	0.0000	0
18/02/2008	J201	2014/12/22			jSwap	9.8110	9.8040	(0.071)	0.0000	0.0000	0
18/02/2008	J203	2017/09/15			jSwap	9.6890	9.6850	(0.041)	0.0000	0.0000	0

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18/02/2008	J204	2018/12/21			jSwap	9.5920	9.5940	0.021	0.0000	0.0000	0
18/02/2008	J207	2020/01/15			jSwap	9.5140	9.5210	0.074	0.0000	0.0000	0
18/02/2008	JBAR	2005/12/21			jBar	11.1670	11.1750	0.072	0.0000	0.0000	0
18/02/2008	JFRA	2008/05/02			jFra	11.2150	11.2220	0.062	0.0000	0.0000	0
18/02/2008	JFRA	2008/05/02	10.25	Call	Option on jFra	10,467.0000	10,311.0000	(1.490)	0	0	0
18/02/2008	JFRA	2008/05/02	10.25	Put	Option on jFra	7,944.0000	7,745.0000	(2.505)	0	0	0
18/02/2008	JFRA	2008/08/07			jFra	11.0950	11.0990	0.036	0.0000	0.0000	0
18/02/2008	JFRA	2008/08/07	10.25	Call	Option on jFra	14,807.0000	14,693.0000	(0.770)	0	0	0
18/02/2008	JFRA	2008/08/07	10.25	Put	Option on jFra	12,757.0000	12,633.0000	(0.972)	0	0	0
18/02/2008	JFRA	2008/11/06			jFra	10.8000	10.8320	0.296	0.0000	0.0000	0
18/02/2008	JFRA	2008/11/06	10.25	Put	Option on jFra	16,325.0000	16,190.0000	(0.827)	0	0	0
18/02/2008	JFRA	2008/11/06	10.25	Call	Option on jFra	17,660.0000	17,603.0000	(0.323)	0	0	0
18/02/2008	JFRA	2009/02/05			jFra	10.4770	10.4990	0.210	0.0000	0.0000	0
18/02/2008	JFRA	2009/02/05	10.00	Put	Option on jFra	19,112.0000	19,002.0000	(0.576)	0	0	0
18/02/2008	JFRA	2009/02/05	10.00	Call	Option on jFra	20,271.0000	20,215.0000	(0.276)	0	0	0
18/02/2008	JFRA	2009/05/07			jFra	10.1280	10.1950	0.662	0.0000	0.0000	0
18/02/2008	JFRA	2009/08/06			jFra	9.8530	9.8870	0.345	0.0000	0.0000	0
18/02/2008	JFRA	2009/08/06	10.00	Call	Option on jFra	24,040.0000	24,012.0000	(0.116)	0	0	0
18/02/2008	JFRA	2009/08/06	10.00	Put	Option on jFra	24,397.0000	24,287.0000	(0.451)	0	0	0
18/02/2008	JFRA	2009/11/05			jFra	9.5570	9.5930	0.377	0.0000	0.0000	0
18/02/2008	JN02	2008/05/02			jNote	10.3630	10.3820	0.183	0.0000	0.0000	0
18/02/2008	JN02	2008/05/02	10.00	Put	Option on jNote	5,583.0000	5,286.0000	(5.320)	0	0	0
18/02/2008	JN02	2008/05/02	10.00	Call	Option on jNote	13,840.0000	13,905.0000	0.470	0	0	0
18/02/2008	JN02	2008/08/07			jNote	10.1030	10.1120	0.089	0.0000	0.0000	0

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18/02/2008	JN05	2008/05/02			jNote	9.7010	9.6940	(0.072)	0.0000	0.0000	0
18/02/2008	JN05	2008/05/02	9.50	Call	Option on jNote	14,728.0000	14,403.0000	(2.207)	0	0	0
18/02/2008	JN05	2008/05/02	9.50	Put	Option on jNote	5,101.0000	5,020.0000	(1.588)	0	0	0
18/02/2008	JN05	2008/08/07			jNote	9.5740	9.5640	(0.104)	0.0000	0.0000	0
18/02/2008	JN10	2008/05/02			jNote	9.4180	9.4170	(0.011)	0.0000	0.0000	0
18/02/2008	JN10	2008/05/02	9.00	Call	Option on jNote	29,546.0000	29,440.0000	(0.359)	0	0	0
18/02/2008	JN10	2008/05/02	9.00	Put	Option on jNote	1,133.0000	1,056.0000	(6.796)	0	0	0
18/02/2008	JN10	2008/08/07			jNote	9.3300	9.3300	-	0.0000	0.0000	0
18/02/2008	JROD	2008/02/29			jRod	10.6630	10.6600	(0.028)	0.0000	0.0000	0
18/02/2008	JROD	2008/03/31			jRod	10.8210	10.8060	(0.139)	0.0000	0.0000	0
18/02/2008	JROD	2008/04/30			jRod	11.0330	11.0110	(0.199)	0.0000	0.0000	0
18/02/2008	JROD	2008/05/30			jRod	10.9720	10.9600	(0.109)	0.0000	0.0000	0
18/02/2008	JROD	2008/06/30			jRod	11.1420	11.1280	(0.126)	0.0000	0.0000	0
18/02/2008	JROD	2008/07/31			jRod	11.2920	11.2780	(0.124)	0.0000	0.0000	0
18/02/2008	OTH1	2008/05/02			Index Future	253.7900	253.9590	0.067	0.0000	0.0000	0
18/02/2008	OTH1	2008/08/07			Index Future	261.4820	261.6910	0.080	0.0000	0.0000	0
18/02/2008	OTH1	2008/11/06			Index Future	268.6400	268.8180	0.066	0.0000	0.0000	12
18/02/2008	R153	2008/05/02			Bond Future	9.1130	9.1130	-	9.0900	0.0000	8,428
18/02/2008	R153	2008/05/02	9.00	Call	Option on Bond Future	421.0000	411.0000	(2.375)	0	0	0
18/02/2008	R153	2008/05/02	9.00	Put	Option on Bond Future	665.0000	655.0000	(1.504)	0	0	0

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18/02/2008	R153	2008/08/07			Bond Future	8.9080	8.9080	-	0.0000	0.0000	1,290
18/02/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	370.0000	365.0000	(1.351)	0	0	0
18/02/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	1,161.0000	1,156.0000	(0.431)	0	0	0
18/02/2008	R153	2008/11/06			Bond Future	8.7580	8.7580	-	0.0000	0.0000	0
18/02/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	1,465.0000	1,454.0000	(0.751)	0	0	0
18/02/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	2,303.0000	2,292.0000	(0.478)	0	0	0
18/02/2008	R157	2008/05/02			Bond Future	8.6570	8.6570	-	8.6600	0.0000	10,366
18/02/2008	R157	2008/05/02	8.50	Put	Option on Bond Future	2,072.0000	2,043.0000	(1.400)	0	0	2,000
18/02/2008	R157	2008/05/02	8.50	Call	Option on Bond Future	1,086.0000	1,057.0000	(2.670)	0	0	0
18/02/2008	R157	2008/05/02	8.75	Put	Option on Bond Future	1,282.0000	1,252.0000	(2.340)	0	0	0
18/02/2008	R157	2008/05/02	8.75	Call	Option on Bond Future	1,861.0000	1,831.0000	(1.612)	0	0	0
18/02/2008	R157	2008/08/07			Bond Future	8.5710	8.5710	-	0.0000	0.0000	2,500
18/02/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	4,438.0000	4,422.0000	(0.361)	0	0	0
18/02/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	897.0000	881.0000	(1.784)	0	0	0
18/02/2008	R157	2008/11/06			Bond Future	8.5080	8.5080	-	0.0000	0.0000	0
18/02/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	1,519.0000	1,507.0000	(0.790)	0	0	0
18/02/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	2,943.0000	2,931.0000	(0.408)	0	0	0
18/02/2008	R186	2008/05/02			Bond Future	8.4920	8.4920	-	0.0000	0.0000	0
18/02/2008	R186	2008/05/02	8.00	Call	Option on Bond Future	707.0000	672.0000	(4.950)	0	0	0
18/02/2008	R186	2008/05/02	8.00	Put	Option on Bond Future	6,085.0000	6,051.0000	(0.559)	0	0	0
18/02/2008	R186	2008/08/07			Bond Future	8.4250	8.4250	-	0.0000	0.0000	220
18/02/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	8,746.0000	8,721.0000	(0.286)	0	0	0
18/02/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	1,262.0000	1,237.0000	(1.981)	0	0	0
18/02/2008	R186	2008/11/06			Bond Future	8.3690	8.3690	-	0.0000	0.0000	0
18/02/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	1,476.0000	1,464.0000	(0.813)	0	0	0
18/02/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	2,851.0000	2,840.0000	(0.386)	0	0	0
18/02/2008	R196	2008/05/02			Bond Future	10.0490	10.7320	6.797	0.0000	0.0000	0
18/02/2008	R196	2008/05/02	9.00	Put	Option on Bond Future	825.0000	1,330.0000	61.212	0	0	0

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18/02/2008	R196	2008/05/02	9.00	Call	Option on Bond Future	17.0000	1.0000	(94.118)	0	0	0
18/02/2008	R196	2008/08/07			Bond Future	9.6100	10.2780	6.951	0.0000	0.0000	0
18/02/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	1,684.0000	1,869.0000	10.986	0	0	0
18/02/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	1,229.0000	1,063.0000	(13.507)	0	0	0
18/02/2008	R196	2008/11/06			Bond Future	9.3290	9.8150	5.210	0.0000	0.0000	0
18/02/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,825.0000	1,889.0000	3.507	0	0	0
18/02/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	1,653.0000	1,573.0000	(4.840)	0	0	0
18/02/2008	R201	2008/05/02			Bond Future	8.6520	8.6420	(0.116)	0.0000	0.0000	0
18/02/2008	R201	2008/05/02	8.50	Call	Option on Bond Future	858.0000	856.0000	(0.233)	0	0	0
18/02/2008	R201	2008/05/02	8.50	Put	Option on Bond Future	1,619.0000	1,566.0000	(3.274)	0	0	0
18/02/2008	R201	2008/08/07			Bond Future	8.5340	8.5240	(0.117)	0.0000	0.0000	0
18/02/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	3,379.0000	3,331.0000	(1.421)	0	0	0
18/02/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	739.0000	740.0000	0.135	0	0	0
18/02/2008	R201	2008/11/06			Bond Future	8.4280	8.4180	(0.119)	0.0000	0.0000	0
18/02/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	1,115.0000	1,089.0000	(2.332)	0	0	0
18/02/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	2,629.0000	2,650.0000	0.799	0	0	0
18/02/2008	R203	2008/05/02			Bond Future	8.6000	8.5900	(0.116)	0.0000	0.0000	0
18/02/2008	R203	2008/05/02	8.25	Call	Option on Bond Future	429.0000	425.0000	(0.932)	0	0	0
18/02/2008	R203	2008/05/02	8.25	Put	Option on Bond Future	2,648.0000	2,582.0000	(2.492)	0	0	0
18/02/2008	R203	2008/08/07			Bond Future	8.5030	8.4930	(0.118)	0.0000	0.0000	0
18/02/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	4,953.0000	4,892.0000	(1.232)	0	0	0
18/02/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	152.0000	152.0000	-	0	0	0
18/02/2008	R203	2008/11/06			Bond Future	8.4230	8.4130	(0.119)	0.0000	0.0000	0
18/02/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	1,944.0000	1,968.0000	1.235	0	0	0
18/02/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	1,475.0000	1,438.0000	(2.508)	0	0	0
18/02/2008	R204	2008/05/02			Bond Future	8.6000	8.5900	(0.116)	0.0000	0.0000	3,179
18/02/2008	R204	2008/05/02	8.25	Call	Option on Bond Future	460.0000	456.0000	(0.870)	0	0	0

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18/02/2008	R204	2008/05/02	8.25	Put	Option on Bond Future	2,838.0000	2,768.0000	(2.467)	0	0	0
18/02/2008	R204	2008/08/07			Bond Future	8.5180	8.5080	(0.117)	0.0000	0.0000	0
18/02/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	96.0000	96.0000	-	0	0	0
18/02/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	5,374.0000	5,308.0000	(1.228)	0	0	0
18/02/2008	R204	2008/11/06			Bond Future	8.4480	8.4380	(0.118)	0.0000	0.0000	0
18/02/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	1,533.0000	1,494.0000	(2.544)	0	0	0
18/02/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	1,874.0000	1,901.0000	1.441	0	0	0
18/02/2008	R206	2008/05/02			Bond Future	8.6980	8.6980	-	0.0000	0.0000	0
18/02/2008	R206	2008/05/02	8.25	Put	Option on Bond Future	2,165.0000	2,153.0000	(0.554)	0	0	0
18/02/2008	R206	2008/05/02	8.25	Call	Option on Bond Future	228.0000	216.0000	(5.263)	0	0	0
18/02/2008	R206	2008/08/07			Bond Future	8.5710	8.5710	-	0.0000	0.0000	0
18/02/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	466.0000	457.0000	(1.931)	0	0	0
18/02/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	2,870.0000	2,861.0000	(0.314)	0	0	0
18/02/2008	R206	2008/11/06			Bond Future	8.4540	8.4540	-	0.0000	0.0000	610
18/02/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	923.0000	915.0000	(0.867)	0	0	0
18/02/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	2,772.0000	2,764.0000	(0.289)	0	0	0
18/02/2008	R207	2008/05/02			Bond Future	8.6070	8.5970	(0.116)	0.0000	0.0000	0
18/02/2008	R207	2008/05/02	8.25	Put	Option on Bond Future	2,928.0000	2,855.0000	(2.493)	0	0	0
18/02/2008	R207	2008/05/02	8.25	Call	Option on Bond Future	458.0000	454.0000	(0.873)	0	0	0
18/02/2008	R207	2008/08/07			Bond Future	8.5320	8.5220	(0.117)	0.0000	0.0000	0
18/02/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	3,893.0000	3,828.0000	(1.670)	0	0	0
18/02/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	200.0000	203.0000	1.500	0	0	0
18/02/2008	R207	2008/11/06			Bond Future	8.4660	8.4560	(0.118)	0.0000	0.0000	0
18/02/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	1,478.0000	1,438.0000	(2.706)	0	0	0
18/02/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	1,706.0000	1,733.0000	1.583	0	0	0
18/02/2008	R209	2008/05/02			Bond Future	8.3090	8.3090	-	0.0000	0.0000	6,260
18/02/2008	R209	2008/05/02	7.75	Put	Option on Bond Future	5,529.0000	5,508.0000	(0.380)	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
18/02/2008	R209 2008/05/02	7.75	Call	Option on Bond Future	339.0000	319.0000	(5.900)	0	0	0
18/02/2008	R209 2008/08/07			Bond Future	8.2500	8.2500	-	0.0000	0.0000	0
18/02/2008	R209 2008/08/07	7.75	Put	Option on Bond Future	4,722.0000	4,719.0000	(0.064)	0	0	0
18/02/2008	R209 2008/08/07	7.75	Call	Option on Bond Future	62.0000	60.0000	(3.226)	0	0	0
18/02/2008	R209 2008/11/06			Bond Future	8.2010	8.2010	-	0.0000	0.0000	260
18/02/2008	R209 2008/11/06	7.75	Put	Option on Bond Future	4,405.0000	4,401.0000	(0.091)	0	0	0
18/02/2008	R209 2008/11/06	7.75	Call	Option on Bond Future	190.0000	187.0000	(1.579)	0	0	0
18/02/2008	TRT1 2008/05/02			Index Future	261.7180	261.8750	0.060	0.0000	0.0000	0
18/02/2008	TRT1 2008/08/07			Index Future	269.7850	269.9640	0.066	0.0000	0.0000	0
18/02/2008	TRT1 2008/11/06			Index Future	277.0320	277.1970	0.060	0.0000	0.0000	400
Grand Total:										174,354