



Derivatives High/Low Report

High/Low for 13/05/2008

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
13/05/2008	\$ / R 2008/06/13			Currency Future	7.7082	7.6438	(0.835)	7.7300	7.6400	67,230
13/05/2008	\$ / R 2008/09/15			Currency Future	7.8917	7.8251	(0.844)	7.8500	7.8500	49,339
13/05/2008	\$ / R 2008/12/12			Currency Future	8.0826	8.0121	(0.872)	8.0400	8.0400	8,370
13/05/2008	£ / R 2008/06/13			Currency Future	15.0676	14.8373	(1.528)	0.0000	0.0000	6,491
13/05/2008	£ / R 2008/09/15			Currency Future	15.3197	15.0835	(1.542)	0.0000	0.0000	707
13/05/2008	£ / R 2008/12/12			Currency Future	15.5890	15.3400	(1.597)	0.0000	0.0000	399
13/05/2008	€ / R 2008/06/13			Currency Future	7.2510	7.1589	(1.270)	0.0000	0.0000	0
13/05/2008	€ / R 2008/06/13			Currency Future	11.9280	11.8181	(0.921)	0.0000	0.0000	17,435
13/05/2008	€ / R 2008/09/15			Currency Future	7.3318	7.2381	(1.278)	0.0000	0.0000	0
13/05/2008	€ / R 2008/09/15			Currency Future	12.1528	12.0420	(0.912)	12.1300	12.1300	9,303
13/05/2008	€ / R 2008/12/12			Currency Future	12.3891	12.2754	(0.918)	0.0000	0.0000	4,898
13/05/2008	€ / R 2008/12/12			Currency Future	7.4171	7.3221	(1.281)	0.0000	0.0000	0
13/05/2008	ALBI 2008/08/07			Index Future	259.6460	259.4490	(0.076)	0.0000	0.0000	0
13/05/2008	ALBI 2008/08/07	265.00	Call	Index Future	7,219.0000	6,723.0000	(6.871)	0	0	0
13/05/2008	ALBI 2008/08/07	265.00	Put	Index Future	60,759.0000	62,233.0000	2.426	0	0	0

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13/05/2008	ALBI	2008/11/06			Index Future	267.2625	267.0595	(0.076)	0.0000	0.0000	594
13/05/2008	ALBI	2008/11/06	265.00	Call	Index Future	49,475.0000	48,158.0000	(2.662)	0	0	0
13/05/2008	ALBI	2008/11/06	265.00	Put	Index Future	26,850.0000	27,563.0000	2.655	0	0	0
13/05/2008	ALBI	2009/02/05			Index Future	267.9040	275.8670	2.972	0.0000	0.0000	0
13/05/2008	CRD1	2008/08/07			Index Future	112.9370	112.8620	(0.066)	0.0000	0.0000	0
13/05/2008	CRD1	2008/11/06			Index Future	116.2500	116.1730	(0.066)	0.0000	0.0000	8
13/05/2008	CRD1	2009/02/05			Index Future	119.6730	119.5930	(0.067)	0.0000	0.0000	0
13/05/2008	GOVI	2008/08/07			jGovi	262.0025	261.8140	(0.072)	0.0000	0.0000	149
13/05/2008	GOVI	2008/08/07	274.00	Call	jGovi	856.0000	768.0000	(10.280)	0	0	0
13/05/2008	GOVI	2008/08/07	274.00	Put	jGovi	120,831.0000	122,628.0000	1.487	0	0	0
13/05/2008	GOVI	2008/11/06			jGovi	269.6880	269.4935	(0.072)	0.0000	0.0000	60
13/05/2008	GOVI	2008/11/06	274.00	Call	jGovi	20,146.0000	19,415.0000	(3.629)	0	0	0
13/05/2008	GOVI	2008/11/06	274.00	Put	jGovi	63,266.0000	64,480.0000	1.919	0	0	0
13/05/2008	GOVI	2009/02/05			jGovi	277.6290	277.4295	(0.072)	0.0000	0.0000	0
13/05/2008	ILBI	2008/08/07			Index Future	321.8020	321.7600	(0.013)	0.0000	0.0000	1
13/05/2008	ILBI	2008/11/06			Index Future	322.4520	332.2640	3.043	0.0000	0.0000	0
13/05/2008	ILBI	2009/02/05			Index Future	332.3130	342.4730	3.057	0.0000	0.0000	0
13/05/2008	J153	2010/08/31			jSwap	11.7920	11.7940	0.017	0.0000	0.0000	0
13/05/2008	J157	2015/09/15			jSwap	10.5140	10.5100	(0.038)	0.0000	0.0000	0
13/05/2008	J186	2026/12/21			jSwap	9.8030	9.7830	(0.204)	0.0000	0.0000	0
13/05/2008	J201	2014/12/22			jSwap	10.6620	10.6610	(0.009)	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
13/05/2008	J203	2017/09/15			jSwap	10.2750	10.2820	0.068	0.0000	0.0000	0
13/05/2008	J204	2018/12/21			jSwap	10.2060	10.2060	-	0.0000	0.0000	0
13/05/2008	J207	2020/01/15			jSwap	10.1060	10.1000	(0.059)	0.0000	0.0000	0
13/05/2008	JBAR	2005/12/21			jBar	11.9250	11.9250	-	0.0000	0.0000	0
13/05/2008	JFRA	2008/08/07			jFra	12.2730	12.2760	0.024	0.0000	0.0000	0
13/05/2008	JFRA	2008/11/06			jFra	12.3200	12.3150	(0.041)	0.0000	0.0000	0
13/05/2008	JFRA	2008/11/06			jFra	0.0000	12.3150	100.000	0.0000	0.0000	0
13/05/2008	JFRA	2009/02/05			jFra	12.1780	12.1880	0.082	0.0000	0.0000	0
13/05/2008	JFRA	2009/02/05			jFra	0.0000	12.1880	100.000	0.0000	0.0000	0
13/05/2008	JFRA	2009/05/07			jFra	11.8810	11.8850	0.034	0.0000	0.0000	0
13/05/2008	JFRA	2009/05/07			jFra	0.0000	11.8850	100.000	0.0000	0.0000	0
13/05/2008	JFRA	2009/08/06			jFra	11.5740	11.5530	(0.181)	0.0000	0.0000	0
13/05/2008	JFRA	2009/11/05			jFra	11.2280	11.2280	-	0.0000	0.0000	0
13/05/2008	JN02	2008/08/07			jNote	11.6660	11.6670	0.009	0.0000	0.0000	0
13/05/2008	JN02	2008/11/06			jNote	11.4380	11.4420	0.035	0.0000	0.0000	0
13/05/2008	JN02	2009/02/05			jNote	11.1770	11.1890	0.107	0.0000	0.0000	0
13/05/2008	JN05	2008/08/07			jNote	10.6560	10.6600	0.038	0.0000	0.0000	0
13/05/2008	JN05	2008/11/07			jNote	9.7670	9.7730	0.061	0.0000	0.0000	0
13/05/2008	JN05	2009/02/05			jNote	10.3210	10.3330	0.116	0.0000	0.0000	0

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13/05/2008	JN10	2008/08/07			jNote	9.9650	9.9700	0.050	0.0000	0.0000	0
13/05/2008	JN10	2008/11/07			jNote	9.4650	9.4800	0.158	0.0000	0.0000	0
13/05/2008	JN10	2009/02/05			jNote	9.7400	9.7390	(0.010)	0.0000	0.0000	0
13/05/2008	JROD	2008/05/30			jRod	11.0260	11.0230	(0.027)	0.0000	0.0000	0
13/05/2008	JROD	2008/06/30			jRod	11.4010	11.3920	(0.079)	0.0000	0.0000	0
13/05/2008	JROD	2008/07/31			jRod	11.7810	11.7690	(0.102)	0.0000	0.0000	0
13/05/2008	JROD	2008/08/29			jRod	11.5660	11.5590	(0.061)	0.0000	0.0000	0
13/05/2008	JROD	2008/09/30			jRod	11.8810	11.8740	(0.059)	0.0000	0.0000	0
13/05/2008	JROD	2008/10/31			jRod	12.1400	12.1320	(0.066)	0.0000	0.0000	0
13/05/2008	JROD	2008/11/28			jRod	11.8970	11.8920	(0.042)	0.0000	0.0000	0
13/05/2008	JROD	2008/12/31			jRod	12.1390	12.1330	(0.049)	0.0000	0.0000	0
13/05/2008	OTH1	2008/08/07			Index Future	248.0000	247.7550	(0.099)	0.0000	0.0000	0
13/05/2008	OTH1	2008/11/06			Index Future	255.2750	255.0230	(0.099)	0.0000	0.0000	12
13/05/2008	OTH1	2009/02/05			Index Future	262.7910	262.5320	(0.099)	0.0000	0.0000	0
13/05/2008	R153	2008/08/07			Bond Future	10.2100	10.2400	0.294	10.2100	10.2100	8,254
13/05/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
13/05/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	3,266.0000	3,321.0000	1.684	0	0	0
13/05/2008	R153	2008/08/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/05/2008	R153	2008/08/07	8.25	Put	Option on Bond Future	3,753.0000	3,809.0000	1.492	0	0	0

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13/05/2008	R153	2008/11/06			Bond Future	9.9910	10.0200	0.290	0.0000	0.0000	0
13/05/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	963.0000	941.0000	(2.285)	0	0	0
13/05/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	2,209.0000	2,235.0000	1.177	0	0	0
13/05/2008	R153	2009/02/05			Bond Future	9.8150	9.8450	0.306	0.0000	0.0000	0
13/05/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	1,756.0000	1,773.0000	0.968	0	0	0
13/05/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	2,024.0000	1,997.0000	(1.334)	0	0	0
13/05/2008	R157	2008/08/07			Bond Future	9.3630	9.3730	0.107	9.3400	9.3300	6,481
13/05/2008	R157	2008/08/07	8.75	Put	Option on Bond Future	4,046.0000	4,086.0000	0.989	0	0	0
13/05/2008	R157	2008/08/07	750.00	Call	Option on Bond Future	120,163.0000	120,105.0000	(0.048)	0	0	0
13/05/2008	R157	2008/08/07	9.00	Call	Option on Bond Future	814.0000	788.0000	(3.194)	0	0	0
13/05/2008	R157	2008/08/07	9.75	Call	Option on Bond Future	3,008.0000	2,959.0000	(1.629)	0	0	0
13/05/2008	R157	2008/08/07	750.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/05/2008	R157	2008/08/07	9.75	Put	Option on Bond Future	795.0000	803.0000	1.006	0	0	0
13/05/2008	R157	2008/08/07	9.00	Put	Option on Bond Future	2,940.0000	2,972.0000	1.088	0	0	200
13/05/2008	R157	2008/08/07	8.75	Call	Option on Bond Future	426.0000	409.0000	(3.991)	0	0	500
13/05/2008	R157	2008/08/07	8.50	Call	Option on Bond Future	194.0000	184.0000	(5.155)	0	0	200
13/05/2008	R157	2008/08/07	9.50	Put	Option on Bond Future	1,318.0000	1,333.0000	1.138	0	0	200
13/05/2008	R157	2008/08/07	9.50	Call	Option on Bond Future	2,108.0000	2,065.0000	(2.040)	0	0	0
13/05/2008	R157	2008/08/07	8.25	Put	Option on Bond Future	6,753.0000	6,806.0000	0.785	0	0	0
13/05/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	24.0000	22.0000	(8.333)	0	0	0
13/05/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	8,268.0000	8,324.0000	0.677	0	0	0
13/05/2008	R157	2008/08/07	8.25	Call	Option on Bond Future	75.0000	70.0000	(6.667)	0	0	500
13/05/2008	R157	2008/08/07	8.50	Put	Option on Bond Future	5,331.0000	5,379.0000	0.900	0	0	0
13/05/2008	R157	2008/08/07	9.25	Put	Option on Bond Future	2,042.0000	2,064.0000	1.077	0	0	500
13/05/2008	R157	2008/08/07	9.25	Call	Option on Bond Future	1,385.0000	1,350.0000	(2.527)	0	0	0
13/05/2008	R157	2008/11/06			Bond Future	9.2400	9.2500	0.108	0.0000	0.0000	0
13/05/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	680.0000	661.0000	(2.794)	0	0	0
13/05/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	3,499.0000	3,537.0000	1.086	0	0	0
13/05/2008	R157	2009/02/05			Bond Future	9.1470	9.1570	0.109	0.0000	0.0000	2,500
13/05/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	1,893.0000	1,914.0000	1.109	0	0	0
13/05/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	2,460.0000	2,426.0000	(1.382)	0	0	0

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13/05/2008	R186	2008/08/07			Bond Future	9.2120	9.2220	0.109	0.0000	0.0000	2,410
13/05/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	15,421.0000	15,514.0000	0.603	0	0	0
13/05/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	25.0000	23.0000	(8.000)	0	0	0
13/05/2008	R186	2008/11/06			Bond Future	9.1220	9.1320	0.110	0.0000	0.0000	0
13/05/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	124.0000	116.0000	(6.452)	0	0	0
13/05/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	6,341.0000	6,429.0000	1.388	0	0	0
13/05/2008	R186	2009/02/05			Bond Future	9.0540	9.0640	0.110	0.0000	0.0000	0
13/05/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	1,148.0000	1,178.0000	2.613	0	0	0
13/05/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	3,009.0000	2,943.0000	(2.193)	0	0	0
13/05/2008	R196	2008/08/07			Bond Future	11.1510	11.2010	0.448	0.0000	0.0000	0
13/05/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	509.0000	496.0000	(2.554)	0	0	0
13/05/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	1,770.0000	1,783.0000	0.734	0	0	0
13/05/2008	R196	2008/11/06			Bond Future	10.8430	10.8940	0.470	0.0000	0.0000	0
13/05/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	1,133.0000	1,122.0000	(0.971)	0	0	0
13/05/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,752.0000	1,757.0000	0.285	0	0	0
13/05/2008	R196	2009/02/05			Bond Future	10.4210	10.4730	0.499	0.0000	0.0000	0
13/05/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	1,780.0000	1,778.0000	(0.112)	0	0	0
13/05/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	1,797.0000	1,792.0000	(0.278)	0	0	0
13/05/2008	R201	2008/08/07			Bond Future	9.4110	9.4310	0.213	0.0000	0.0000	0
13/05/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	14.0000	12.0000	(14.286)	0	0	0
13/05/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	6,808.0000	6,898.0000	1.322	0	0	0
13/05/2008	R201	2008/11/06			Bond Future	9.2690	9.2890	0.216	0.0000	0.0000	0
13/05/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	2,920.0000	2,984.0000	2.192	0	0	0
13/05/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	539.0000	513.0000	(4.824)	0	0	0
13/05/2008	R201	2009/02/05			Bond Future	9.1600	9.1800	0.218	0.0000	0.0000	0
13/05/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	1,903.0000	1,853.0000	(2.627)	0	0	0
13/05/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	1,508.0000	1,545.0000	2.454	0	0	0

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13/05/2008	R203	2008/08/07			Bond Future	9.3390	9.3490	0.107	0.0000	0.0000	0
13/05/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	9,798.0000	9,856.0000	0.592	0	0	0
13/05/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/05/2008	R203	2008/11/06			Bond Future	9.2200	9.2300	0.108	0.0000	0.0000	0
13/05/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	4,422.0000	4,472.0000	1.131	0	0	0
13/05/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	174.0000	166.0000	(4.598)	0	0	0
13/05/2008	R203	2009/02/05			Bond Future	9.1300	9.1400	0.110	0.0000	0.0000	0
13/05/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	1,359.0000	1,380.0000	1.545	0	0	0
13/05/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	2,036.0000	2,001.0000	(1.719)	0	0	0
13/05/2008	R204	2008/08/07			Bond Future	9.3180	9.3280	0.107	0.0000	0.0000	3,179
13/05/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/05/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	10,399.0000	10,461.0000	0.596	0	0	0
13/05/2008	R204	2008/11/06			Bond Future	9.2080	9.2180	0.109	0.0000	0.0000	0
13/05/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	149.0000	141.0000	(5.369)	0	0	0
13/05/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	4,642.0000	4,696.0000	1.163	0	0	0
13/05/2008	R204	2009/02/05			Bond Future	9.1230	9.1330	0.110	0.0000	0.0000	0
13/05/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	1,245.0000	1,268.0000	1.847	0	0	0
13/05/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	2,016.0000	1,978.0000	(1.885)	0	0	0
13/05/2008	R206	2008/08/07			Bond Future	9.4100	9.4200	0.106	0.0000	0.0000	0
13/05/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	5,812.0000	5,851.0000	0.671	0	0	0
13/05/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	5.0000	4.0000	(20.000)	0	0	0
13/05/2008	R206	2008/11/06			Bond Future	9.2460	9.2560	0.108	0.0000	0.0000	610
13/05/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	111.0000	106.0000	(4.505)	0	0	0
13/05/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	5,084.0000	5,118.0000	0.669	0	0	0
13/05/2008	R206	2009/02/05			Bond Future	9.1050	9.1150	0.110	0.0000	0.0000	0
13/05/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	1,895.0000	1,871.0000	(1.266)	0	0	0
13/05/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	1,353.0000	1,367.0000	1.035	0	0	0

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13/05/2008	R207	2008/08/07			Bond Future	9.3140	9.3240	0.107	0.0000	0.0000	0
13/05/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/05/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	8,780.0000	8,843.0000	0.718	0	0	0
13/05/2008	R207	2008/11/06			Bond Future	9.2110	9.2210	0.109	0.0000	0.0000	0
13/05/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	105.0000	99.0000	(5.714)	0	0	0
13/05/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	4,709.0000	4,765.0000	1.189	0	0	0
13/05/2008	R207	2009/02/05			Bond Future	9.1310	9.1410	0.110	0.0000	0.0000	0
13/05/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	1,155.0000	1,178.0000	1.991	0	0	0
13/05/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	1,892.0000	1,853.0000	(2.061)	0	0	0
13/05/2008	R209	2008/08/07			Bond Future	9.0410	9.0610	0.221	0.0000	0.0000	8,521
13/05/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	11,204.0000	11,357.0000	1.366	0	0	0
13/05/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/05/2008	R209	2008/11/06			Bond Future	8.9670	8.9870	0.223	0.0000	0.0000	260
13/05/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	10,617.0000	10,772.0000	1.460	0	0	0
13/05/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/05/2008	R209	2009/02/05			Bond Future	8.9100	8.9300	0.224	0.0000	0.0000	0
13/05/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	1,663.0000	1,569.0000	(5.652)	0	0	0
13/05/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	961.0000	1,024.0000	6.556	0	0	0
13/05/2008	TRT1	2008/08/07			Index Future	258.6010	258.4130	(0.073)	0.0000	0.0000	0
13/05/2008	TRT1	2008/11/06			Index Future	266.1870	265.9930	(0.073)	0.0000	0.0000	400
13/05/2008	TRT1	2009/02/05			Index Future	274.0240	273.8260	(0.072)	0.0000	0.0000	0
Grand Total:											199,711