

Derivatives High/Low Report

High/Low for 16/05/2008

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
16/05/2008	\$ / R 2008/06/13			Currency Future	7.6629	7.5344	(1.677)	7.6400	7.5300	66,342
16/05/2008	\$ / R 2008/09/15			Currency Future	7.8468	7.7157	(1.671)	7.8000	7.7400	64,683
16/05/2008	\$ / R 2008/12/12			Currency Future	8.0346	7.9012	(1.660)	7.9400	7.9200	8,785
16/05/2008	£ / R 2008/06/13			Currency Future	14.8845	14.6902	(1.305)	14.7300	14.6300	6,506
16/05/2008	£ / R 2008/09/15			Currency Future	15.1282	14.9275	(1.327)	14.9500	14.7800	727
16/05/2008	£ / R 2008/12/12			Currency Future	15.3837	15.1762	(1.349)	15.3500	15.1800	479
16/05/2008	€ / R 2008/06/13			Currency Future	7.1614	7.1355	(0.362)	0.0000	0.0000	0
16/05/2008	€ / R 2008/06/13			Currency Future	11.8450	11.7021	(1.206)	11.7500	11.6600	17,952
16/05/2008	€ / R 2008/09/15			Currency Future	7.2428	7.2123	(0.421)	0.0000	0.0000	0
16/05/2008	€ / R 2008/09/15			Currency Future	12.0711	11.9233	(1.224)	11.9100	11.9100	9,313
16/05/2008	€ / R 2008/12/12			Currency Future	12.3036	12.1519	(1.233)	12.1900	12.1500	4,955
16/05/2008	€ / R 2008/12/12			Currency Future	7.3255	7.2945	(0.423)	0.0000	0.0000	0
16/05/2008	ALBI 2008/08/07			Index Future	258.5120	259.1620	0.251	0.0000	0.0000	0
16/05/2008	ALBI 2008/08/07	265.00	Call	Index Future	4,906.0000	5,890.0000	20.057	0	0	0
16/05/2008	ALBI 2008/08/07	265.00	Put	Index Future	69,786.0000	64,270.0000	(7.904)	0	0	0

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16/05/2008	ALBI	2008/11/06			Index Future	266.0950	266.7630	0.251	0.0000	0.0000	594
16/05/2008	ALBI	2008/11/06	265.00	Call	Index Future	42,410.0000	46,105.0000	8.713	0	0	0
16/05/2008	ALBI	2008/11/06	265.00	Put	Index Future	31,460.0000	28,475.0000	(9.488)	0	0	0
16/05/2008	ALBI	2009/02/05			Index Future	275.0790	275.0780	-	0.0000	0.0000	0
16/05/2008	CRD1	2008/08/07			Index Future	112.4770	112.6690	0.171	0.0000	0.0000	0
16/05/2008	CRD1	2008/11/06			Index Future	115.7760	115.9740	0.171	0.0000	0.0000	8
16/05/2008	CRD1	2009/02/05			Index Future	119.1870	119.3900	0.170	0.0000	0.0000	0
16/05/2008	GOVI	2008/08/07			jGovi	260.8730	261.4905	0.237	0.0000	0.0000	149
16/05/2008	GOVI	2008/08/07	274.00	Call	jGovi	480.0000	603.0000	25.625	0	0	0
16/05/2008	GOVI	2008/08/07	274.00	Put	jGovi	131,750.0000	125,698.0000	(4.594)	0	0	0
16/05/2008	GOVI	2008/11/06			jGovi	268.5240	269.1605	0.237	0.0000	0.0000	60
16/05/2008	GOVI	2008/11/06	274.00	Call	jGovi	16,278.0000	18,078.0000	11.058	0	0	0
16/05/2008	GOVI	2008/11/06	274.00	Put	jGovi	71,038.0000	66,473.0000	(6.426)	0	0	0
16/05/2008	GOVI	2009/02/05			jGovi	276.4350	277.0895	0.237	0.0000	0.0000	0
16/05/2008	ILBI	2008/08/07			Index Future	321.8960	321.4230	(0.147)	0.0000	0.0000	1
16/05/2008	ILBI	2008/11/06			Index Future	333.8510	331.6500	(0.659)	0.0000	0.0000	0
16/05/2008	ILBI	2009/02/05			Index Future	339.8790	341.9110	0.598	0.0000	0.0000	0
16/05/2008	J153	2010/08/31			jSwap	11.8920	11.8920	-	0.0000	0.0000	0
16/05/2008	J157	2015/09/15			jSwap	10.5640	10.5660	0.019	0.0000	0.0000	0
16/05/2008	J186	2026/12/21			jSwap	9.8230	9.8240	0.010	0.0000	0.0000	0
16/05/2008	J201	2014/12/22			jSwap	10.7170	10.7190	0.019	0.0000	0.0000	0

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16/05/2008	J203	2017/09/15			jSwap	10.3160	10.3180	0.019	0.0000	0.0000	0
16/05/2008	J204	2018/12/21			jSwap	10.2240	10.2250	0.010	0.0000	0.0000	0
16/05/2008	J207	2020/01/15			jSwap	10.1160	10.1180	0.020	0.0000	0.0000	0
16/05/2008	JBAR	2005/12/21			jBar	11.9750	12.0170	0.351	0.0000	0.0000	0
16/05/2008	JFRA	2008/08/07			jFra	12.3440	12.3420	(0.016)	0.0000	0.0000	0
16/05/2008	JFRA	2008/11/06			jFra	12.4000	12.4000	-	0.0000	0.0000	0
16/05/2008	JFRA	2008/11/06			jFra	0.0000	12.4000	100.000	0.0000	0.0000	0
16/05/2008	JFRA	2009/02/05			jFra	12.3140	12.3110	(0.024)	0.0000	0.0000	0
16/05/2008	JFRA	2009/02/05			jFra	0.0000	12.3110	100.000	0.0000	0.0000	0
16/05/2008	JFRA	2009/05/07			jFra	12.0330	12.0450	0.100	0.0000	0.0000	0
16/05/2008	JFRA	2009/05/07			jFra	0.0000	12.0450	100.000	0.0000	0.0000	0
16/05/2008	JFRA	2009/08/06			jFra	11.6790	11.6820	0.026	0.0000	0.0000	0
16/05/2008	JFRA	2009/11/05			jFra	11.3780	11.3760	(0.018)	0.0000	0.0000	0
16/05/2008	JN02	2008/08/07			jNote	11.7830	11.7840	0.008	0.0000	0.0000	0
16/05/2008	JN02	2008/11/06			jNote	11.5590	11.5610	0.017	0.0000	0.0000	0
16/05/2008	JN02	2009/02/05			jNote	11.3010	11.3030	0.018	0.0000	0.0000	0
16/05/2008	JN05	2008/08/07			jNote	10.7290	10.7310	0.019	0.0000	0.0000	0
16/05/2008	JN05	2008/11/07			jNote	9.8360	9.8310	(0.051)	0.0000	0.0000	0
16/05/2008	JN05	2009/02/05			jNote	10.3860	10.3890	0.029	0.0000	0.0000	0

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16/05/2008	JN10	2008/08/07			jNote	9.9870	9.9880	0.010	0.0000	0.0000	0
16/05/2008	JN10	2008/11/07			jNote	9.5200	9.5170	(0.032)	0.0000	0.0000	0
16/05/2008	JN10	2009/02/05			jNote	9.7540	9.7550	0.010	0.0000	0.0000	0
16/05/2008	JROD	2008/05/30			jRod	11.0190	11.0130	(0.054)	0.0000	0.0000	0
16/05/2008	JROD	2008/06/30			jRod	11.3850	11.3690	(0.141)	0.0000	0.0000	0
16/05/2008	JROD	2008/07/31			jRod	11.7770	11.7490	(0.238)	0.0000	0.0000	0
16/05/2008	JROD	2008/08/29			jRod	11.5830	11.5670	(0.138)	0.0000	0.0000	0
16/05/2008	JROD	2008/09/30			jRod	11.9330	11.9210	(0.101)	0.0000	0.0000	0
16/05/2008	JROD	2008/10/31			jRod	12.2340	12.2260	(0.065)	0.0000	0.0000	0
16/05/2008	JROD	2008/11/28			jRod	11.9840	11.9820	(0.017)	0.0000	0.0000	0
16/05/2008	JROD	2008/12/31			jRod	12.2500	12.2490	(0.008)	0.0000	0.0000	0
16/05/2008	OTH1	2008/08/07			Index Future	246.8360	247.6590	0.333	0.0000	0.0000	0
16/05/2008	OTH1	2008/11/06			Index Future	254.0760	254.9230	0.333	0.0000	0.0000	12
16/05/2008	OTH1	2009/02/05			Index Future	261.5600	262.4330	0.334	0.0000	0.0000	0
16/05/2008	R153	2008/08/07			Bond Future	10.3800	10.3500	(0.289)	10.3800	10.3800	8,254
16/05/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
16/05/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	3,582.0000	3,526.0000	(1.563)	0	0	0
16/05/2008	R153	2008/08/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/05/2008	R153	2008/08/07	8.25	Put	Option on Bond Future	4,070.0000	4,014.0000	(1.376)	0	0	0

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16/05/2008	R153	2008/11/06			Bond Future	10.1600	10.1300	(0.295)	0.0000	0.0000	0
16/05/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	849.0000	863.0000	1.649	0	0	0
16/05/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	2,376.0000	2,340.0000	(1.515)	0	0	0
16/05/2008	R153	2009/02/05			Bond Future	9.9850	9.9550	(0.300)	0.0000	0.0000	0
16/05/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	1,863.0000	1,839.0000	(1.288)	0	0	0
16/05/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	1,885.0000	1,904.0000	1.008	0	0	0
16/05/2008	R157	2008/08/07			Bond Future	9.4230	9.3730	(0.531)	0.0000	0.0000	6,481
16/05/2008	R157	2008/08/07	8.75	Put	Option on Bond Future	4,312.0000	4,067.0000	(5.682)	0	0	0
16/05/2008	R157	2008/08/07	750.00	Call	Option on Bond Future	119,816.0000	120,105.0000	0.241	0	0	0
16/05/2008	R157	2008/08/07	9.00	Call	Option on Bond Future	687.0000	762.0000	10.917	0	0	0
16/05/2008	R157	2008/08/07	9.75	Call	Option on Bond Future	2,742.0000	2,934.0000	7.002	0	0	0
16/05/2008	R157	2008/08/07	750.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/05/2008	R157	2008/08/07	9.75	Put	Option on Bond Future	875.0000	778.0000	(11.086)	0	0	0
16/05/2008	R157	2008/08/07	9.00	Put	Option on Bond Future	3,160.0000	2,946.0000	(6.772)	0	0	200
16/05/2008	R157	2008/08/07	8.75	Call	Option on Bond Future	346.0000	390.0000	12.717	0	0	500
16/05/2008	R157	2008/08/07	8.50	Call	Option on Bond Future	150.0000	172.0000	14.667	0	0	200
16/05/2008	R157	2008/08/07	9.25	Put	Option on Bond Future	2,211.0000	2,035.0000	(7.960)	0	0	500
16/05/2008	R157	2008/08/07	9.25	Call	Option on Bond Future	1,208.0000	1,321.0000	9.354	0	0	0
16/05/2008	R157	2008/08/07	8.25	Put	Option on Bond Future	7,079.0000	6,800.0000	(3.941)	0	0	0
16/05/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	16.0000	19.0000	18.750	0	0	0
16/05/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	8,607.0000	8,321.0000	(3.323)	0	0	0
16/05/2008	R157	2008/08/07	8.25	Call	Option on Bond Future	55.0000	64.0000	16.364	0	0	500
16/05/2008	R157	2008/08/07	8.50	Put	Option on Bond Future	5,633.0000	5,367.0000	(4.722)	0	0	0
16/05/2008	R157	2008/08/07	9.50	Put	Option on Bond Future	1,440.0000	1,304.0000	(9.444)	0	0	200
16/05/2008	R157	2008/08/07	9.50	Call	Option on Bond Future	1,883.0000	2,036.0000	8.125	0	0	0
16/05/2008	R157	2008/11/06			Bond Future	9.3000	9.2500	(0.538)	0.0000	0.0000	0
16/05/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	583.0000	649.0000	11.321	0	0	0
16/05/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	3,742.0000	3,525.0000	(5.799)	0	0	0
16/05/2008	R157	2009/02/05			Bond Future	9.2070	9.1570	(0.543)	0.0000	0.0000	2,500
16/05/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	2,033.0000	1,902.0000	(6.444)	0	0	0
16/05/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	2,270.0000	2,414.0000	6.344	0	0	0

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16/05/2008	R186	2008/08/07			Bond Future	9.2720	9.2120	(0.647)	0.0000	0.0000	2,410
16/05/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	15,982.0000	15,417.0000	(3.535)	0	0	0
16/05/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	17.0000	21.0000	23.529	0	0	0
16/05/2008	R186	2008/11/06			Bond Future	9.1820	9.1220	(0.653)	0.0000	0.0000	0
16/05/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	85.0000	118.0000	38.824	0	0	0
16/05/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	6,875.0000	6,335.0000	(7.855)	0	0	0
16/05/2008	R186	2009/02/05			Bond Future	9.1140	9.0540	(0.658)	0.0000	0.0000	0
16/05/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	1,348.0000	1,135.0000	(15.801)	0	0	0
16/05/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	2,634.0000	2,996.0000	13.743	0	0	0
16/05/2008	R196	2008/08/07			Bond Future	11.4150	11.4680	0.464	0.0000	0.0000	0
16/05/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	452.0000	439.0000	(2.876)	0	0	0
16/05/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	1,850.0000	1,864.0000	0.757	0	0	0
16/05/2008	R196	2008/11/06			Bond Future	11.1000	11.1400	0.360	0.0000	0.0000	0
16/05/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	1,088.0000	1,079.0000	(0.827)	0	0	0
16/05/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,783.0000	1,786.0000	0.168	0	0	0
16/05/2008	R196	2009/02/05			Bond Future	10.6710	10.6940	0.216	0.0000	0.0000	0
16/05/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	1,776.0000	1,774.0000	(0.113)	0	0	0
16/05/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	1,780.0000	1,777.0000	(0.169)	0	0	0
16/05/2008	R201	2008/08/07			Bond Future	9.4810	9.4310	(0.527)	0.0000	0.0000	0
16/05/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	8.0000	10.0000	25.000	0	0	0
16/05/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	7,125.0000	6,897.0000	(3.200)	0	0	0
16/05/2008	R201	2008/11/06			Bond Future	9.3390	9.2890	(0.535)	0.0000	0.0000	0
16/05/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	3,150.0000	2,975.0000	(5.556)	0	0	0
16/05/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	453.0000	503.0000	11.038	0	0	0
16/05/2008	R201	2009/02/05			Bond Future	9.2300	9.1800	(0.542)	0.0000	0.0000	0
16/05/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	1,730.0000	1,843.0000	6.532	0	0	0
16/05/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	1,643.0000	1,535.0000	(6.573)	0	0	0

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16/05/2008	R203	2008/08/07			Bond Future	9.3990	9.3490	(0.532)	0.0000	0.0000	0
16/05/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	10,144.0000	9,856.0000	(2.839)	0	0	0
16/05/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/05/2008	R203	2008/11/06			Bond Future	9.2800	9.2300	(0.539)	0.0000	0.0000	0
16/05/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	4,726.0000	4,466.0000	(5.501)	0	0	0
16/05/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	135.0000	161.0000	19.259	0	0	0
16/05/2008	R203	2009/02/05			Bond Future	9.1900	9.1400	(0.544)	0.0000	0.0000	0
16/05/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	1,500.0000	1,371.0000	(8.600)	0	0	0
16/05/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	1,838.0000	1,991.0000	8.324	0	0	0
16/05/2008	R204	2008/08/07			Bond Future	9.3780	9.3280	(0.533)	0.0000	0.0000	3,179
16/05/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/05/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	10,769.0000	10,461.0000	(2.860)	0	0	0
16/05/2008	R204	2008/11/06			Bond Future	9.2680	9.2180	(0.539)	0.0000	0.0000	0
16/05/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	112.0000	137.0000	22.321	0	0	0
16/05/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	4,973.0000	4,691.0000	(5.671)	0	0	0
16/05/2008	R204	2009/02/05			Bond Future	9.1830	9.1330	(0.544)	0.0000	0.0000	0
16/05/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	1,394.0000	1,259.0000	(9.684)	0	0	0
16/05/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	1,800.0000	1,969.0000	9.389	0	0	0
16/05/2008	R206	2008/08/07			Bond Future	9.4990	9.4400	(0.621)	0.0000	0.0000	0
16/05/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	6,161.0000	5,929.0000	(3.766)	0	0	0
16/05/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	2.0000	3.0000	50.000	0	0	0
16/05/2008	R206	2008/11/06			Bond Future	9.3260	9.2760	(0.536)	0.0000	0.0000	610
16/05/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	86.0000	97.0000	12.791	0	0	0
16/05/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	5,368.0000	5,186.0000	(3.390)	0	0	0
16/05/2008	R206	2009/02/05			Bond Future	9.1850	9.1350	(0.544)	0.0000	0.0000	0
16/05/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	1,722.0000	1,820.0000	5.691	0	0	0
16/05/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	1,480.0000	1,391.0000	(6.014)	0	0	0

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16/05/2008	R207	2008/08/07			Bond Future	9.3640	9.3140	(0.534)	0.0000	0.0000	0
16/05/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/05/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	9,093.0000	8,780.0000	(3.442)	0	0	0
16/05/2008	R207	2008/11/06			Bond Future	9.2610	9.2110	(0.540)	0.0000	0.0000	0
16/05/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	80.0000	100.0000	25.000	0	0	0
16/05/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	4,996.0000	4,704.0000	(5.845)	0	0	0
16/05/2008	R207	2009/02/05			Bond Future	9.1810	9.1310	(0.545)	0.0000	0.0000	0
16/05/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	1,280.0000	1,144.0000	(10.625)	0	0	0
16/05/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	1,707.0000	1,881.0000	10.193	0	0	0
16/05/2008	R209	2008/08/07			Bond Future	9.1010	9.0310	(0.769)	0.0000	0.0000	8,521
16/05/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	11,663.0000	11,127.0000	(4.596)	0	0	0
16/05/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/05/2008	R209	2008/11/06			Bond Future	9.0270	8.9570	(0.775)	0.0000	0.0000	260
16/05/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	11,081.0000	10,539.0000	(4.891)	0	0	0
16/05/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/05/2008	R209	2009/02/05			Bond Future	8.9700	8.9000	(0.780)	0.0000	0.0000	0
16/05/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	1,391.0000	1,701.0000	22.286	0	0	0
16/05/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	1,158.0000	921.0000	(20.466)	0	0	0
16/05/2008	TRT1	2008/08/07			Index Future	257.4840	258.0990	0.239	0.0000	0.0000	0
16/05/2008	TRT1	2008/11/06			Index Future	265.0360	265.6690	0.239	0.0000	0.0000	400
16/05/2008	TRT1	2009/02/05			Index Future	272.8430	273.4960	0.239	0.0000	0.0000	0
Grand Total:											215,281