

Derivatives High/Low Report

High/Low for 19/05/2008

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
19/05/2008	\$ / R 2008/06/13			Currency Future	7.5344	7.5522	0.236	7.5700	7.5200	67,186
19/05/2008	\$ / R 2008/09/15			Currency Future	7.7157	7.7333	0.228	7.7600	7.7300	65,143
19/05/2008	\$ / R 2008/12/12			Currency Future	7.9012	7.9190	0.225	0.0000	0.0000	8,785
19/05/2008	£ / R 2008/06/13			Currency Future	14.6902	14.6898	(0.003)	0.0000	0.0000	6,506
19/05/2008	£ / R 2008/09/15			Currency Future	14.9275	14.9229	(0.031)	15.0400	15.0400	792
19/05/2008	£ / R 2008/12/12			Currency Future	15.1762	15.1736	(0.017)	0.0000	0.0000	479
19/05/2008	€ / R 2008/06/13			Currency Future	7.1355	7.1731	0.527	0.0000	0.0000	0
19/05/2008	€ / R 2008/06/13			Currency Future	11.7021	11.7039	0.015	11.8000	11.6900	17,915
19/05/2008	€ / R 2008/09/15			Currency Future	7.2123	7.2485	0.502	0.0000	0.0000	0
19/05/2008	€ / R 2008/09/15			Currency Future	11.9233	11.9223	(0.008)	12.0300	12.0300	9,313
19/05/2008	€ / R 2008/12/12			Currency Future	12.1519	12.1511	(0.007)	0.0000	0.0000	4,955
19/05/2008	€ / R 2008/12/12			Currency Future	7.2945	7.3327	0.524	0.0000	0.0000	0
19/05/2008	ALBI 2008/08/07			Index Future	259.1620	259.5510	0.150	0.0000	0.0000	0
19/05/2008	ALBI 2008/08/07	265.00	Call	Index Future	5,890.0000	6,307.0000	7.080	0	0	0
19/05/2008	ALBI 2008/08/07	265.00	Put	Index Future	64,270.0000	60,797.0000	(5.404)	0	0	0

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19/05/2008	ALBI	2008/11/06			Index Future	266.7630	267.1630	0.150	0.0000	0.0000	594
19/05/2008	ALBI	2008/11/06	265.00	Call	Index Future	46,105.0000	48,161.0000	4.459	0	0	0
19/05/2008	ALBI	2008/11/06	265.00	Put	Index Future	28,475.0000	26,531.0000	(6.827)	0	0	0
19/05/2008	ALBI	2009/02/05			Index Future	275.0780	275.1160	0.014	0.0000	0.0000	0
19/05/2008	CRD1	2008/08/07			Index Future	112.6690	112.2770	(0.348)	0.0000	0.0000	0
19/05/2008	CRD1	2008/11/06			Index Future	115.9740	115.5700	(0.348)	0.0000	0.0000	8
19/05/2008	CRD1	2009/02/05			Index Future	119.3900	118.9750	(0.348)	0.0000	0.0000	0
19/05/2008	GOVI	2008/08/07			jGovi	261.4905	261.8905	0.153	0.0000	0.0000	149
19/05/2008	GOVI	2008/08/07	274.00	Call	jGovi	603.0000	639.0000	5.970	0	0	0
19/05/2008	GOVI	2008/08/07	274.00	Put	jGovi	125,698.0000	121,734.0000	(3.154)	0	0	0
19/05/2008	GOVI	2008/11/06			jGovi	269.1605	269.5715	0.153	0.0000	0.0000	60
19/05/2008	GOVI	2008/11/06	274.00	Call	jGovi	18,078.0000	19,090.0000	5.598	0	0	0
19/05/2008	GOVI	2008/11/06	274.00	Put	jGovi	66,473.0000	63,375.0000	(4.661)	0	0	0
19/05/2008	GOVI	2009/02/05			jGovi	277.0895	277.5135	0.153	0.0000	0.0000	0
19/05/2008	ILBI	2008/08/07			Index Future	321.4230	321.1825	(0.075)	0.0000	0.0000	1
19/05/2008	ILBI	2008/11/06			Index Future	331.6500	331.5560	(0.028)	0.0000	0.0000	0
19/05/2008	ILBI	2009/02/05			Index Future	341.9110	341.7480	(0.048)	0.0000	0.0000	0
19/05/2008	J153	2010/08/31			jSwap	11.8920	11.7870	(0.883)	0.0000	0.0000	0
19/05/2008	J157	2015/09/15			jSwap	10.5660	10.4390	(1.202)	0.0000	0.0000	0
19/05/2008	J186	2026/12/21			jSwap	9.8240	9.7120	(1.140)	0.0000	0.0000	0
19/05/2008	J201	2014/12/22			jSwap	10.7190	10.5890	(1.213)	0.0000	0.0000	0

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19/05/2008	J203	2017/09/15			jSwap	10.3180	10.2080	(1.066)	0.0000	0.0000	0
19/05/2008	J204	2018/12/21			jSwap	10.2250	10.1410	(0.822)	0.0000	0.0000	0
19/05/2008	J207	2020/01/15			jSwap	10.1180	10.0400	(0.771)	0.0000	0.0000	0
19/05/2008	JBAR	2005/12/21			jBar	12.0170	12.0170	-	0.0000	0.0000	0
19/05/2008	JFRA	2008/08/07			jFra	12.3420	12.3020	(0.324)	0.0000	0.0000	0
19/05/2008	JFRA	2008/11/06			jFra	12.4000	12.3210	(0.637)	0.0000	0.0000	0
19/05/2008	JFRA	2008/11/06			jFra	0.0000	12.3210	100.000	0.0000	0.0000	0
19/05/2008	JFRA	2009/02/05			jFra	12.3110	12.2170	(0.764)	0.0000	0.0000	0
19/05/2008	JFRA	2009/02/05			jFra	0.0000	12.2170	100.000	0.0000	0.0000	0
19/05/2008	JFRA	2009/05/07			jFra	12.0450	11.9260	(0.988)	0.0000	0.0000	0
19/05/2008	JFRA	2009/05/07			jFra	0.0000	11.9260	100.000	0.0000	0.0000	0
19/05/2008	JFRA	2009/08/06			jFra	11.6820	11.5230	(1.361)	0.0000	0.0000	0
19/05/2008	JFRA	2009/11/05			jFra	11.3760	11.1980	(1.565)	0.0000	0.0000	0
19/05/2008	JN02	2008/08/07			jNote	11.7840	11.6560	(1.086)	0.0000	0.0000	0
19/05/2008	JN02	2008/11/06			jNote	11.5610	11.4130	(1.280)	0.0000	0.0000	0
19/05/2008	JN02	2009/02/05			jNote	11.3030	11.1380	(1.460)	0.0000	0.0000	0
19/05/2008	JN05	2008/08/07			jNote	10.7310	10.5770	(1.435)	0.0000	0.0000	0
19/05/2008	JN05	2008/11/07			jNote	9.8310	9.7700	(0.620)	0.0000	0.0000	0
19/05/2008	JN05	2009/02/05			jNote	10.3890	10.2260	(1.569)	0.0000	0.0000	0

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19/05/2008	JN10	2008/08/07			jNote	9.9880	9.8990	(0.891)	0.0000	0.0000	0
19/05/2008	JN10	2008/11/07			jNote	9.5170	9.4410	(0.799)	0.0000	0.0000	0
19/05/2008	JN10	2009/02/05			jNote	9.7550	9.6620	(0.953)	0.0000	0.0000	0
19/05/2008	JROD	2008/05/30			jRod	11.0130	11.0100	(0.027)	0.0000	0.0000	0
19/05/2008	JROD	2008/06/30			jRod	11.3690	11.3670	(0.018)	0.0000	0.0000	0
19/05/2008	JROD	2008/07/31			jRod	11.7490	11.7610	0.102	0.0000	0.0000	0
19/05/2008	JROD	2008/08/29			jRod	11.5670	11.5760	0.078	0.0000	0.0000	0
19/05/2008	JROD	2008/09/30			jRod	11.9210	11.9240	0.025	0.0000	0.0000	0
19/05/2008	JROD	2008/10/31			jRod	12.2260	12.2170	(0.074)	0.0000	0.0000	0
19/05/2008	JROD	2008/11/28			jRod	11.9820	11.9680	(0.117)	0.0000	0.0000	0
19/05/2008	JROD	2008/12/31			jRod	12.2490	12.2260	(0.188)	0.0000	0.0000	0
19/05/2008	OTH1	2008/08/07			Index Future	247.6590	247.9960	0.136	0.0000	0.0000	0
19/05/2008	OTH1	2008/11/06			Index Future	254.9230	255.2690	0.136	0.0000	0.0000	12
19/05/2008	OTH1	2009/02/05			Index Future	262.4330	262.7900	0.136	0.0000	0.0000	0
19/05/2008	R153	2008/08/07			Bond Future	10.3500	10.3400	(0.097)	10.3500	10.3500	8,255
19/05/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
19/05/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	3,526.0000	3,508.0000	(0.510)	0	0	0
19/05/2008	R153	2008/08/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/05/2008	R153	2008/08/07	8.25	Put	Option on Bond Future	4,014.0000	3,996.0000	(0.448)	0	0	0

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19/05/2008	R153	2008/11/06			Bond Future	10.1300	10.1300	-	0.0000	0.0000	0
19/05/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	863.0000	851.0000	(1.390)	0	0	0
19/05/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	2,340.0000	2,328.0000	(0.513)	0	0	0
19/05/2008	R153	2009/02/05			Bond Future	9.9550	9.9850	0.301	0.0000	0.0000	0
19/05/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	1,839.0000	1,849.0000	0.544	0	0	0
19/05/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	1,904.0000	1,871.0000	(1.733)	0	0	0
19/05/2008	R157	2008/08/07			Bond Future	9.3730	9.3570	(0.171)	0.0000	0.0000	6,481
19/05/2008	R157	2008/08/07	8.75	Put	Option on Bond Future	4,067.0000	3,972.0000	(2.336)	0	0	0
19/05/2008	R157	2008/08/07	750.00	Call	Option on Bond Future	120,105.0000	120,198.0000	0.077	0	0	0
19/05/2008	R157	2008/08/07	9.00	Call	Option on Bond Future	762.0000	765.0000	0.394	0	0	0
19/05/2008	R157	2008/08/07	9.75	Call	Option on Bond Future	2,934.0000	2,974.0000	1.363	0	0	0
19/05/2008	R157	2008/08/07	750.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/05/2008	R157	2008/08/07	9.75	Put	Option on Bond Future	778.0000	725.0000	(6.812)	0	0	0
19/05/2008	R157	2008/08/07	9.00	Put	Option on Bond Future	2,946.0000	2,856.0000	(3.055)	0	0	200
19/05/2008	R157	2008/08/07	8.75	Call	Option on Bond Future	390.0000	388.0000	(0.513)	0	0	500
19/05/2008	R157	2008/08/07	8.50	Call	Option on Bond Future	172.0000	169.0000	(1.744)	0	0	200
19/05/2008	R157	2008/08/07	9.50	Put	Option on Bond Future	1,304.0000	1,236.0000	(5.215)	0	0	200
19/05/2008	R157	2008/08/07	9.50	Call	Option on Bond Future	2,036.0000	2,060.0000	1.179	0	0	0
19/05/2008	R157	2008/08/07	8.25	Put	Option on Bond Future	6,800.0000	6,705.0000	(1.397)	0	0	0
19/05/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	19.0000	18.0000	(5.263)	0	0	0
19/05/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	8,321.0000	8,227.0000	(1.130)	0	0	0
19/05/2008	R157	2008/08/07	8.25	Call	Option on Bond Future	64.0000	62.0000	(3.125)	0	0	500
19/05/2008	R157	2008/08/07	8.50	Put	Option on Bond Future	5,367.0000	5,271.0000	(1.789)	0	0	0
19/05/2008	R157	2008/08/07	9.25	Put	Option on Bond Future	2,035.0000	1,954.0000	(3.980)	0	0	500
19/05/2008	R157	2008/08/07	9.25	Call	Option on Bond Future	1,321.0000	1,332.0000	0.833	0	0	0
19/05/2008	R157	2008/11/06			Bond Future	9.2500	9.2350	(0.162)	0.0000	0.0000	0
19/05/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	649.0000	659.0000	1.541	0	0	0
19/05/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	3,525.0000	3,451.0000	(2.099)	0	0	0
19/05/2008	R157	2009/02/05			Bond Future	9.1570	9.1410	(0.175)	0.0000	0.0000	2,500
19/05/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	1,902.0000	1,850.0000	(2.734)	0	0	0
19/05/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	2,414.0000	2,450.0000	1.491	0	0	0

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19/05/2008	R186	2008/08/07			Bond Future	9.2120	9.1950	(0.185)	0.0000	0.0000	2,410
19/05/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	15,417.0000	15,253.0000	(1.064)	0	0	0
19/05/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	21.0000	20.0000	(4.762)	0	0	0
19/05/2008	R186	2008/11/06			Bond Future	9.1220	9.1050	(0.186)	0.0000	0.0000	0
19/05/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	118.0000	125.0000	5.932	0	0	0
19/05/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	6,335.0000	6,178.0000	(2.478)	0	0	0
19/05/2008	R186	2009/02/05			Bond Future	9.0540	9.0370	(0.188)	0.0000	0.0000	0
19/05/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	1,135.0000	1,070.0000	(5.727)	0	0	0
19/05/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	2,996.0000	3,095.0000	3.304	0	0	0
19/05/2008	R196	2008/08/07			Bond Future	11.4680	11.4590	(0.078)	0.0000	0.0000	0
19/05/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	439.0000	425.0000	(3.189)	0	0	0
19/05/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	1,864.0000	1,846.0000	(0.966)	0	0	0
19/05/2008	R196	2008/11/06			Bond Future	11.1400	11.1150	(0.224)	0.0000	0.0000	0
19/05/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	1,079.0000	1,070.0000	(0.834)	0	0	0
19/05/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,786.0000	1,770.0000	(0.896)	0	0	0
19/05/2008	R196	2009/02/05			Bond Future	10.6940	10.6540	(0.374)	0.0000	0.0000	0
19/05/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	1,774.0000	1,763.0000	(0.620)	0	0	0
19/05/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	1,777.0000	1,768.0000	(0.506)	0	0	0
19/05/2008	R201	2008/08/07			Bond Future	9.4310	9.4150	(0.170)	0.0000	0.0000	0
19/05/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	10.0000	10.0000	-	0	0	0
19/05/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	6,897.0000	6,822.0000	(1.087)	0	0	0
19/05/2008	R201	2008/11/06			Bond Future	9.2890	9.2740	(0.161)	0.0000	0.0000	0
19/05/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	2,975.0000	2,914.0000	(2.050)	0	0	0
19/05/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	503.0000	511.0000	1.590	0	0	0
19/05/2008	R201	2009/02/05			Bond Future	9.1800	9.1640	(0.174)	0.0000	0.0000	0
19/05/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	1,843.0000	1,872.0000	1.574	0	0	0
19/05/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	1,535.0000	1,494.0000	(2.671)	0	0	0

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19/05/2008	R203	2008/08/07			Bond Future	9.3490	9.3330	(0.171)	0.0000	0.0000	0
19/05/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	9,856.0000	9,763.0000	(0.944)	0	0	0
19/05/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/05/2008	R203	2008/11/06			Bond Future	9.2300	9.2150	(0.163)	0.0000	0.0000	0
19/05/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	4,466.0000	4,384.0000	(1.836)	0	0	0
19/05/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	161.0000	164.0000	1.863	0	0	0
19/05/2008	R203	2009/02/05			Bond Future	9.1400	9.1230	(0.186)	0.0000	0.0000	0
19/05/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	1,371.0000	1,320.0000	(3.720)	0	0	0
19/05/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	1,991.0000	2,037.0000	2.310	0	0	0
19/05/2008	R204	2008/08/07			Bond Future	9.3280	9.3120	(0.172)	0.0000	0.0000	3,179
19/05/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/05/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	10,461.0000	10,362.0000	(0.946)	0	0	0
19/05/2008	R204	2008/11/06			Bond Future	9.2180	9.2010	(0.184)	0.0000	0.0000	0
19/05/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	137.0000	141.0000	2.920	0	0	0
19/05/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	4,691.0000	4,591.0000	(2.132)	0	0	0
19/05/2008	R204	2009/02/05			Bond Future	9.1330	9.1160	(0.186)	0.0000	0.0000	0
19/05/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	1,259.0000	1,207.0000	(4.130)	0	0	0
19/05/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	1,969.0000	2,021.0000	2.641	0	0	0
19/05/2008	R206	2008/08/07			Bond Future	9.4400	9.4400	-	0.0000	0.0000	0
19/05/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	5,929.0000	5,928.0000	(0.017)	0	0	0
19/05/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	3.0000	3.0000	-	0	0	0
19/05/2008	R206	2008/11/06			Bond Future	9.2760	9.2710	(0.054)	0.0000	0.0000	610
19/05/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	97.0000	95.0000	(2.062)	0	0	0
19/05/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	5,186.0000	5,165.0000	(0.405)	0	0	0
19/05/2008	R206	2009/02/05			Bond Future	9.1350	9.1300	(0.055)	0.0000	0.0000	0
19/05/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	1,820.0000	1,822.0000	0.110	0	0	0
19/05/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	1,391.0000	1,374.0000	(1.222)	0	0	0

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19/05/2008	R207	2008/08/07			Bond Future	9.3140	9.2970	(0.183)	0.0000	0.0000	0
19/05/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/05/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	8,780.0000	8,674.0000	(1.207)	0	0	0
19/05/2008	R207	2008/11/06			Bond Future	9.2110	9.1940	(0.185)	0.0000	0.0000	0
19/05/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	100.0000	104.0000	4.000	0	0	0
19/05/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	4,704.0000	4,602.0000	(2.168)	0	0	0
19/05/2008	R207	2009/02/05			Bond Future	9.1310	9.1140	(0.186)	0.0000	0.0000	0
19/05/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	1,144.0000	1,093.0000	(4.458)	0	0	0
19/05/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	1,881.0000	1,936.0000	2.924	0	0	0
19/05/2008	R209	2008/08/07			Bond Future	9.0310	9.0140	(0.188)	9.0200	9.0200	7,018
19/05/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	11,127.0000	10,996.0000	(1.177)	0	0	0
19/05/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/05/2008	R209	2008/11/06			Bond Future	8.9570	8.9400	(0.190)	0.0000	0.0000	260
19/05/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	10,539.0000	10,406.0000	(1.262)	0	0	0
19/05/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/05/2008	R209	2009/02/05			Bond Future	8.9000	8.8820	(0.202)	0.0000	0.0000	0
19/05/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	1,701.0000	1,781.0000	4.703	0	0	0
19/05/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	921.0000	859.0000	(6.732)	0	0	0
19/05/2008	TRT1	2008/08/07			Index Future	258.0990	258.4810	0.148	0.0000	0.0000	0
19/05/2008	TRT1	2008/11/06			Index Future	265.6690	266.0620	0.148	0.0000	0.0000	400
19/05/2008	TRT1	2009/02/05			Index Future	273.4960	273.9010	0.148	0.0000	0.0000	0

Grand Total:

215,111