



Derivatives High/Low Report

High/Low for 14/05/2008

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
14/05/2008	\$ / R 2008/06/13			Currency Future	7.6438	7.6948	0.667	7.7600	7.6600	68,271
14/05/2008	\$ / R 2008/09/15			Currency Future	7.8251	7.8766	0.658	7.9000	7.8400	55,539
14/05/2008	\$ / R 2008/12/12			Currency Future	8.0121	8.0654	0.665	8.0200	8.0200	8,344
14/05/2008	£ / R 2008/06/13			Currency Future	14.8373	14.9020	0.436	0.0000	0.0000	6,491
14/05/2008	£ / R 2008/09/15			Currency Future	15.0835	15.1451	0.408	15.0600	15.0600	707
14/05/2008	£ / R 2008/12/12			Currency Future	15.3400	15.4025	0.407	15.3300	15.3300	339
14/05/2008	€ / R 2008/06/13			Currency Future	7.1589	7.1677	0.123	0.0000	0.0000	0
14/05/2008	€ / R 2008/06/13			Currency Future	11.8181	11.8772	0.500	11.9100	11.8500	17,511
14/05/2008	€ / R 2008/09/15			Currency Future	7.2381	7.2480	0.137	0.0000	0.0000	0
14/05/2008	€ / R 2008/09/15			Currency Future	12.0420	12.1031	0.507	11.9900	11.9900	9,233
14/05/2008	€ / R 2008/12/12			Currency Future	12.2754	12.3400	0.526	12.2400	12.2400	4,828
14/05/2008	€ / R 2008/12/12			Currency Future	7.3221	7.3334	0.154	0.0000	0.0000	0
14/05/2008	ALBI 2008/08/07			Index Future	259.4490	258.5370	(0.352)	0.0000	0.0000	0
14/05/2008	ALBI 2008/08/07	265.00	Call	Index Future	6,723.0000	5,032.0000	(25.152)	0	0	0
14/05/2008	ALBI 2008/08/07	265.00	Put	Index Future	62,233.0000	69,662.0000	11.937	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
14/05/2008	ALBI	2008/11/06			Index Future	267.0595	266.1200	(0.352)	0.0000	0.0000	594
14/05/2008	ALBI	2008/11/06	265.00	Call	Index Future	48,158.0000	42,653.0000	(11.431)	0	0	0
14/05/2008	ALBI	2008/11/06	265.00	Put	Index Future	27,563.0000	31,453.0000	14.113	0	0	0
14/05/2008	ALBI	2009/02/05			Index Future	275.8670	275.0730	(0.288)	0.0000	0.0000	0
14/05/2008	CRD1	2008/08/07			Index Future	112.8620	112.4920	(0.328)	0.0000	0.0000	0
14/05/2008	CRD1	2008/11/06			Index Future	116.1730	115.7920	(0.328)	0.0000	0.0000	8
14/05/2008	CRD1	2009/02/05			Index Future	119.5930	119.2020	(0.327)	0.0000	0.0000	0
14/05/2008	GOVI	2008/08/07			jGovi	261.8140	260.9000	(0.349)	0.0000	0.0000	149
14/05/2008	GOVI	2008/08/07	274.00	Call	jGovi	768.0000	505.0000	(34.245)	0	0	0
14/05/2008	GOVI	2008/08/07	274.00	Put	jGovi	122,628.0000	131,505.0000	7.239	0	0	0
14/05/2008	GOVI	2008/11/06			jGovi	269.4935	268.5525	(0.349)	0.0000	0.0000	60
14/05/2008	GOVI	2008/11/06	274.00	Call	jGovi	19,415.0000	16,450.0000	(15.272)	0	0	0
14/05/2008	GOVI	2008/11/06	274.00	Put	jGovi	64,480.0000	70,925.0000	9.995	0	0	0
14/05/2008	GOVI	2009/02/05			jGovi	277.4295	276.4620	(0.349)	0.0000	0.0000	0
14/05/2008	ILBI	2008/08/07			Index Future	321.7600	321.9385	0.055	0.0000	0.0000	1
14/05/2008	ILBI	2008/11/06			Index Future	332.2640	332.2140	(0.015)	0.0000	0.0000	0
14/05/2008	ILBI	2009/02/05			Index Future	342.4730	342.5000	0.008	0.0000	0.0000	0
14/05/2008	J153	2010/08/31			jSwap	11.7940	11.9120	1.001	0.0000	0.0000	0
14/05/2008	J157	2015/09/15			jSwap	10.5100	10.5770	0.637	0.0000	0.0000	0
14/05/2008	J186	2026/12/21			jSwap	9.7830	9.8460	0.644	0.0000	0.0000	0
14/05/2008	J201	2014/12/22			jSwap	10.6610	10.7270	0.619	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
14/05/2008	J203	2017/09/15			jSwap	10.2820	10.3160	0.331	0.0000	0.0000	0
14/05/2008	J204	2018/12/21			jSwap	10.2060	10.2270	0.206	0.0000	0.0000	0
14/05/2008	J207	2020/01/15			jSwap	10.1000	10.1230	0.228	0.0000	0.0000	0
14/05/2008	JBAR	2005/12/21			jBar	11.9250	11.9420	0.143	0.0000	0.0000	0
14/05/2008	JFRA	2008/08/07			jFra	12.2760	12.3690	0.758	0.0000	0.0000	0
14/05/2008	JFRA	2008/11/06			jFra	12.3150	12.4120	0.788	0.0000	0.0000	0
14/05/2008	JFRA	2008/11/06			jFra	0.0000	12.4120	100.000	0.0000	0.0000	0
14/05/2008	JFRA	2009/02/05			jFra	12.1880	12.3450	1.288	0.0000	0.0000	0
14/05/2008	JFRA	2009/02/05			jFra	0.0000	12.3450	100.000	0.0000	0.0000	0
14/05/2008	JFRA	2009/05/07			jFra	11.8850	12.0790	1.632	0.0000	0.0000	0
14/05/2008	JFRA	2009/05/07			jFra	0.0000	12.0790	100.000	0.0000	0.0000	0
14/05/2008	JFRA	2009/08/06			jFra	11.5530	11.7040	1.307	0.0000	0.0000	0
14/05/2008	JFRA	2009/11/05			jFra	11.2280	11.4040	1.568	0.0000	0.0000	0
14/05/2008	JN02	2008/08/07			jNote	11.6670	11.8090	1.217	0.0000	0.0000	0
14/05/2008	JN02	2008/11/06			jNote	11.4420	11.5860	1.259	0.0000	0.0000	0
14/05/2008	JN02	2009/02/05			jNote	11.1890	11.3290	1.251	0.0000	0.0000	0
14/05/2008	JN05	2008/08/07			jNote	10.6600	10.7370	0.722	0.0000	0.0000	0
14/05/2008	JN05	2008/11/07			jNote	9.7730	9.8420	0.706	0.0000	0.0000	0
14/05/2008	JN05	2009/02/05			jNote	10.3330	10.4000	0.648	0.0000	0.0000	0

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14/05/2008	JN10	2008/08/07			jNote	9.9700	9.9870	0.171	0.0000	0.0000	0
14/05/2008	JN10	2008/11/07			jNote	9.4800	9.5270	0.496	0.0000	0.0000	0
14/05/2008	JN10	2009/02/05			jNote	9.7390	9.7560	0.175	0.0000	0.0000	0
14/05/2008	JROD	2008/05/30			jRod	11.0230	11.0190	(0.036)	0.0000	0.0000	0
14/05/2008	JROD	2008/06/30			jRod	11.3920	11.3780	(0.123)	0.0000	0.0000	0
14/05/2008	JROD	2008/07/31			jRod	11.7690	11.7610	(0.068)	0.0000	0.0000	0
14/05/2008	JROD	2008/08/29			jRod	11.5590	11.5730	0.121	0.0000	0.0000	0
14/05/2008	JROD	2008/09/30			jRod	11.8740	11.9240	0.421	0.0000	0.0000	0
14/05/2008	JROD	2008/10/31			jRod	12.1320	12.2250	0.767	0.0000	0.0000	0
14/05/2008	JROD	2008/11/28			jRod	11.8920	11.9770	0.715	0.0000	0.0000	0
14/05/2008	JROD	2008/12/31			jRod	12.1330	12.2380	0.865	0.0000	0.0000	0
14/05/2008	OTH1	2008/08/07			Index Future	247.7550	246.8540	(0.364)	0.0000	0.0000	0
14/05/2008	OTH1	2008/11/06			Index Future	255.0230	254.0940	(0.364)	0.0000	0.0000	12
14/05/2008	OTH1	2009/02/05			Index Future	262.5320	261.5790	(0.363)	0.0000	0.0000	0
14/05/2008	R153	2008/08/07			Bond Future	10.2400	10.3700	1.270	10.3200	10.3200	8,754
14/05/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
14/05/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	3,321.0000	3,564.0000	7.317	0	0	0
14/05/2008	R153	2008/08/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/05/2008	R153	2008/08/07	8.25	Put	Option on Bond Future	3,809.0000	4,051.0000	6.353	0	0	0

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14/05/2008	R153	2008/11/06			Bond Future	10.0200	10.1500	1.297	0.0000	0.0000	0
14/05/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	941.0000	859.0000	(8.714)	0	0	0
14/05/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	2,235.0000	2,369.0000	5.996	0	0	0
14/05/2008	R153	2009/02/05			Bond Future	9.8450	9.9750	1.320	0.0000	0.0000	0
14/05/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	1,773.0000	1,860.0000	4.907	0	0	0
14/05/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	1,997.0000	1,896.0000	(5.058)	0	0	0
14/05/2008	R157	2008/08/07			Bond Future	9.3730	9.4230	0.533	0.0000	0.0000	6,481
14/05/2008	R157	2008/08/07	8.75	Put	Option on Bond Future	4,086.0000	4,317.0000	5.653	0	0	0
14/05/2008	R157	2008/08/07	750.00	Call	Option on Bond Future	120,105.0000	119,816.0000	(0.241)	0	0	0
14/05/2008	R157	2008/08/07	9.00	Call	Option on Bond Future	788.0000	695.0000	(11.802)	0	0	0
14/05/2008	R157	2008/08/07	9.75	Call	Option on Bond Future	2,959.0000	2,751.0000	(7.029)	0	0	0
14/05/2008	R157	2008/08/07	750.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/05/2008	R157	2008/08/07	9.75	Put	Option on Bond Future	803.0000	884.0000	10.087	0	0	0
14/05/2008	R157	2008/08/07	9.00	Put	Option on Bond Future	2,972.0000	3,168.0000	6.595	0	0	200
14/05/2008	R157	2008/08/07	8.75	Call	Option on Bond Future	409.0000	351.0000	(14.181)	0	0	500
14/05/2008	R157	2008/08/07	8.50	Call	Option on Bond Future	184.0000	154.0000	(16.304)	0	0	200
14/05/2008	R157	2008/08/07	9.50	Put	Option on Bond Future	1,333.0000	1,449.0000	8.702	0	0	200
14/05/2008	R157	2008/08/07	9.50	Call	Option on Bond Future	2,065.0000	1,893.0000	(8.329)	0	0	0
14/05/2008	R157	2008/08/07	8.25	Put	Option on Bond Future	6,806.0000	7,081.0000	4.041	0	0	0
14/05/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	22.0000	17.0000	(22.727)	0	0	0
14/05/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	8,324.0000	8,607.0000	3.400	0	0	0
14/05/2008	R157	2008/08/07	8.25	Call	Option on Bond Future	70.0000	56.0000	(20.000)	0	0	500
14/05/2008	R157	2008/08/07	8.50	Put	Option on Bond Future	5,379.0000	5,637.0000	4.796	0	0	0
14/05/2008	R157	2008/08/07	9.25	Put	Option on Bond Future	2,064.0000	2,221.0000	7.607	0	0	500
14/05/2008	R157	2008/08/07	9.25	Call	Option on Bond Future	1,350.0000	1,217.0000	(9.852)	0	0	0
14/05/2008	R157	2008/11/06			Bond Future	9.2500	9.3000	0.541	0.0000	0.0000	0
14/05/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	661.0000	587.0000	(11.195)	0	0	0
14/05/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	3,537.0000	3,746.0000	5.909	0	0	0
14/05/2008	R157	2009/02/05			Bond Future	9.1570	9.2070	0.546	0.0000	0.0000	2,500
14/05/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	1,914.0000	2,037.0000	6.426	0	0	0
14/05/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	2,426.0000	2,274.0000	(6.265)	0	0	0

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14/05/2008	R186	2008/08/07			Bond Future	9.2220	9.2720	0.542	0.0000	0.0000	2,410
14/05/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	15,514.0000	15,983.0000	3.023	0	0	0
14/05/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	23.0000	17.0000	(26.087)	0	0	0
14/05/2008	R186	2008/11/06			Bond Future	9.1320	9.1820	0.548	0.0000	0.0000	0
14/05/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	116.0000	87.0000	(25.000)	0	0	0
14/05/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	6,429.0000	6,877.0000	6.968	0	0	0
14/05/2008	R186	2009/02/05			Bond Future	9.0640	9.1140	0.552	0.0000	0.0000	0
14/05/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	1,178.0000	1,351.0000	14.686	0	0	0
14/05/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	2,943.0000	2,637.0000	(10.398)	0	0	0
14/05/2008	R196	2008/08/07			Bond Future	11.2010	11.3620	1.437	0.0000	0.0000	0
14/05/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	496.0000	465.0000	(6.250)	0	0	0
14/05/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	1,783.0000	1,836.0000	2.973	0	0	0
14/05/2008	R196	2008/11/06			Bond Future	10.8940	11.0570	1.496	0.0000	0.0000	0
14/05/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	1,122.0000	1,097.0000	(2.228)	0	0	0
14/05/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,757.0000	1,780.0000	1.309	0	0	0
14/05/2008	R196	2009/02/05			Bond Future	10.4730	10.6390	1.585	0.0000	0.0000	0
14/05/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	1,778.0000	1,779.0000	0.056	0	0	0
14/05/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	1,792.0000	1,785.0000	(0.391)	0	0	0
14/05/2008	R201	2008/08/07			Bond Future	9.4310	9.4810	0.530	0.0000	0.0000	0
14/05/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	12.0000	9.0000	(25.000)	0	0	0
14/05/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	6,898.0000	7,125.0000	3.291	0	0	0
14/05/2008	R201	2008/11/06			Bond Future	9.2890	9.3390	0.538	0.0000	0.0000	0
14/05/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	2,984.0000	3,153.0000	5.664	0	0	0
14/05/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	513.0000	456.0000	(11.111)	0	0	0
14/05/2008	R201	2009/02/05			Bond Future	9.1800	9.2300	0.545	0.0000	0.0000	0
14/05/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	1,853.0000	1,734.0000	(6.422)	0	0	0
14/05/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	1,545.0000	1,646.0000	6.537	0	0	0

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14/05/2008	R203	2008/08/07			Bond Future	9.3490	9.3990	0.535	0.0000	0.0000	0
14/05/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	9,856.0000	10,144.0000	2.922	0	0	0
14/05/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/05/2008	R203	2008/11/06			Bond Future	9.2300	9.2800	0.542	0.0000	0.0000	0
14/05/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	4,472.0000	4,728.0000	5.725	0	0	0
14/05/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	166.0000	136.0000	(18.072)	0	0	0
14/05/2008	R203	2009/02/05			Bond Future	9.1400	9.1900	0.547	0.0000	0.0000	0
14/05/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	1,380.0000	1,503.0000	8.913	0	0	0
14/05/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	2,001.0000	1,841.0000	(7.996)	0	0	0
14/05/2008	R204	2008/08/07			Bond Future	9.3280	9.3780	0.536	0.0000	0.0000	3,179
14/05/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/05/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	10,461.0000	10,769.0000	2.944	0	0	0
14/05/2008	R204	2008/11/06			Bond Future	9.2180	9.2680	0.542	0.0000	0.0000	0
14/05/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	141.0000	114.0000	(19.149)	0	0	0
14/05/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	4,696.0000	4,975.0000	5.941	0	0	0
14/05/2008	R204	2009/02/05			Bond Future	9.1330	9.1830	0.547	0.0000	0.0000	0
14/05/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	1,268.0000	1,397.0000	10.174	0	0	0
14/05/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	1,978.0000	1,803.0000	(8.847)	0	0	0
14/05/2008	R206	2008/08/07			Bond Future	9.4200	9.4900	0.743	0.0000	0.0000	0
14/05/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	5,851.0000	6,126.0000	4.700	0	0	0
14/05/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	4.0000	3.0000	(25.000)	0	0	0
14/05/2008	R206	2008/11/06			Bond Future	9.2560	9.3260	0.756	0.0000	0.0000	610
14/05/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	106.0000	87.0000	(17.925)	0	0	0
14/05/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	5,118.0000	5,369.0000	4.904	0	0	0
14/05/2008	R206	2009/02/05			Bond Future	9.1150	9.1850	0.768	0.0000	0.0000	0
14/05/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	1,871.0000	1,725.0000	(7.803)	0	0	0
14/05/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	1,367.0000	1,483.0000	8.486	0	0	0

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14/05/2008	R207	2008/08/07			Bond Future	9.3240	9.3640	0.429	0.0000	0.0000	0
14/05/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/05/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	8,843.0000	9,093.0000	2.827	0	0	0
14/05/2008	R207	2008/11/06			Bond Future	9.2210	9.2610	0.434	0.0000	0.0000	0
14/05/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	99.0000	81.0000	(18.182)	0	0	0
14/05/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	4,765.0000	4,997.0000	4.869	0	0	0
14/05/2008	R207	2009/02/05			Bond Future	9.1410	9.1810	0.438	0.0000	0.0000	0
14/05/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	1,178.0000	1,283.0000	8.913	0	0	0
14/05/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	1,853.0000	1,710.0000	(7.717)	0	0	0
14/05/2008	R209	2008/08/07			Bond Future	9.0610	9.1010	0.441	0.0000	0.0000	8,521
14/05/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	11,357.0000	11,663.0000	2.694	0	0	0
14/05/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/05/2008	R209	2008/11/06			Bond Future	8.9870	9.0270	0.445	0.0000	0.0000	260
14/05/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	10,772.0000	11,081.0000	2.869	0	0	0
14/05/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/05/2008	R209	2009/02/05			Bond Future	8.9300	8.9700	0.448	0.0000	0.0000	0
14/05/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	1,569.0000	1,393.0000	(11.217)	0	0	0
14/05/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	1,024.0000	1,160.0000	13.281	0	0	0
14/05/2008	TRT1	2008/08/07			Index Future	258.4130	257.5100	(0.349)	0.0000	0.0000	0
14/05/2008	TRT1	2008/11/06			Index Future	265.9930	265.0630	(0.350)	0.0000	0.0000	400
14/05/2008	TRT1	2009/02/05			Index Future	273.8260	272.8710	(0.349)	0.0000	0.0000	0
Grand Total:											207,302