

# Derivatives High/Low Report

High/Low for 15/05/2008

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
15/05/2008	\$ / R 2008/06/13			Currency Future	7.6948	7.6629	(0.415)	7.7200	7.6600	66,288
15/05/2008	\$ / R 2008/09/15			Currency Future	7.8766	7.8468	(0.378)	7.8200	7.8200	55,529
15/05/2008	\$ / R 2008/12/12			Currency Future	8.0654	8.0346	(0.382)	8.0600	8.0300	8,362
15/05/2008	£ / R 2008/06/13			Currency Future	14.9020	14.8845	(0.117)	0.0000	0.0000	6,491
15/05/2008	£ / R 2008/09/15			Currency Future	15.1451	15.1282	(0.112)	15.2000	15.2000	727
15/05/2008	£ / R 2008/12/12			Currency Future	15.4025	15.3837	(0.122)	15.4400	15.4400	341
15/05/2008	€ / R 2008/06/13			Currency Future	7.1677	7.1614	(0.088)	0.0000	0.0000	0
15/05/2008	€ / R 2008/06/13			Currency Future	11.8772	11.8450	(0.271)	11.9100	11.8600	17,602
15/05/2008	€ / R 2008/09/15			Currency Future	7.2480	7.2428	(0.072)	0.0000	0.0000	0
15/05/2008	€ / R 2008/09/15			Currency Future	12.1031	12.0711	(0.264)	0.0000	0.0000	9,233
15/05/2008	€ / R 2008/12/12			Currency Future	12.3400	12.3036	(0.295)	12.3600	12.3600	4,831
15/05/2008	€ / R 2008/12/12			Currency Future	7.3334	7.3255	(0.108)	0.0000	0.0000	0
15/05/2008	ALBI 2008/08/07			Index Future	258.5370	258.5120	(0.010)	0.0000	0.0000	0
15/05/2008	ALBI 2008/08/07	265.00	Call	Index Future	5,032.0000	4,906.0000	(2.504)	0	0	0
15/05/2008	ALBI 2008/08/07	265.00	Put	Index Future	69,662.0000	69,786.0000	0.178	0	0	0

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15/05/2008	ALBI	2008/11/06			Index Future	266.1200	266.0950	(0.009)	0.0000	0.0000	594
15/05/2008	ALBI	2008/11/06	265.00	Call	Index Future	42,653.0000	42,410.0000	(0.570)	0	0	0
15/05/2008	ALBI	2008/11/06	265.00	Put	Index Future	31,453.0000	31,460.0000	0.022	0	0	0
15/05/2008	ALBI	2009/02/05			Index Future	275.0730	275.0790	0.002	0.0000	0.0000	0
15/05/2008	CRD1	2008/08/07			Index Future	112.4920	112.4770	(0.013)	0.0000	0.0000	0
15/05/2008	CRD1	2008/11/06			Index Future	115.7920	115.7760	(0.014)	0.0000	0.0000	8
15/05/2008	CRD1	2009/02/05			Index Future	119.2020	119.1870	(0.013)	0.0000	0.0000	0
15/05/2008	GOVI	2008/08/07			jGovi	260.9000	260.8730	(0.010)	0.0000	0.0000	149
15/05/2008	GOVI	2008/08/07	274.00	Call	jGovi	505.0000	480.0000	(4.950)	0	0	0
15/05/2008	GOVI	2008/08/07	274.00	Put	jGovi	131,505.0000	131,750.0000	0.186	0	0	0
15/05/2008	GOVI	2008/11/06			jGovi	268.5525	268.5240	(0.011)	0.0000	0.0000	60
15/05/2008	GOVI	2008/11/06	274.00	Call	jGovi	16,450.0000	16,278.0000	(1.046)	0	0	0
15/05/2008	GOVI	2008/11/06	274.00	Put	jGovi	70,925.0000	71,038.0000	0.159	0	0	0
15/05/2008	GOVI	2009/02/05			jGovi	276.4620	276.4350	(0.010)	0.0000	0.0000	0
15/05/2008	ILBI	2008/08/07			Index Future	321.9385	321.8960	(0.013)	0.0000	0.0000	1
15/05/2008	ILBI	2008/11/06			Index Future	332.2140	333.8510	0.493	0.0000	0.0000	0
15/05/2008	ILBI	2009/02/05			Index Future	342.5000	339.8790	(0.765)	0.0000	0.0000	0
15/05/2008	J153	2010/08/31			jSwap	11.9120	11.8920	(0.168)	0.0000	0.0000	0
15/05/2008	J157	2015/09/15			jSwap	10.5770	10.5640	(0.123)	0.0000	0.0000	0
15/05/2008	J186	2026/12/21			jSwap	9.8460	9.8230	(0.234)	0.0000	0.0000	0
15/05/2008	J201	2014/12/22			jSwap	10.7270	10.7170	(0.093)	0.0000	0.0000	0

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15/05/2008	J203	2017/09/15			jSwap	10.3160	10.3160	-	0.0000	0.0000	0
15/05/2008	J204	2018/12/21			jSwap	10.2270	10.2240	(0.029)	0.0000	0.0000	0
15/05/2008	J207	2020/01/15			jSwap	10.1230	10.1160	(0.069)	0.0000	0.0000	0
15/05/2008	JBAR	2005/12/21			jBar	11.9420	11.9750	0.276	0.0000	0.0000	0
15/05/2008	JFRA	2008/08/07			jFra	12.3690	12.3440	(0.202)	0.0000	0.0000	0
15/05/2008	JFRA	2008/11/06			jFra	12.4120	12.4000	(0.097)	0.0000	0.0000	0
15/05/2008	JFRA	2008/11/06			jFra	0.0000	12.4000	100.000	0.0000	0.0000	0
15/05/2008	JFRA	2009/02/05			jFra	12.3450	12.3140	(0.251)	0.0000	0.0000	0
15/05/2008	JFRA	2009/02/05			jFra	0.0000	12.3140	100.000	0.0000	0.0000	0
15/05/2008	JFRA	2009/05/07			jFra	12.0790	12.0330	(0.381)	0.0000	0.0000	0
15/05/2008	JFRA	2009/05/07			jFra	0.0000	12.0330	100.000	0.0000	0.0000	0
15/05/2008	JFRA	2009/08/06			jFra	11.7040	11.6790	(0.214)	0.0000	0.0000	0
15/05/2008	JFRA	2009/11/05			jFra	11.4040	11.3780	(0.228)	0.0000	0.0000	0
15/05/2008	JN02	2008/08/07			jNote	11.8090	11.7830	(0.220)	0.0000	0.0000	0
15/05/2008	JN02	2008/11/06			jNote	11.5860	11.5590	(0.233)	0.0000	0.0000	0
15/05/2008	JN02	2009/02/05			jNote	11.3290	11.3010	(0.247)	0.0000	0.0000	0
15/05/2008	JN05	2008/08/07			jNote	10.7370	10.7290	(0.075)	0.0000	0.0000	0
15/05/2008	JN05	2008/11/07			jNote	9.8420	9.8360	(0.061)	0.0000	0.0000	0
15/05/2008	JN05	2009/02/05			jNote	10.4000	10.3860	(0.135)	0.0000	0.0000	0

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15/05/2008	JN10	2008/08/07			jNote	9.9870	9.9870	-	0.0000	0.0000	0
15/05/2008	JN10	2008/11/07			jNote	9.5270	9.5200	(0.073)	0.0000	0.0000	0
15/05/2008	JN10	2009/02/05			jNote	9.7560	9.7540	(0.021)	0.0000	0.0000	0
15/05/2008	JROD	2008/05/30			jRod	11.0190	11.0190	-	0.0000	0.0000	0
15/05/2008	JROD	2008/06/30			jRod	11.3780	11.3850	0.062	0.0000	0.0000	0
15/05/2008	JROD	2008/07/31			jRod	11.7610	11.7770	0.136	0.0000	0.0000	0
15/05/2008	JROD	2008/08/29			jRod	11.5730	11.5830	0.086	0.0000	0.0000	0
15/05/2008	JROD	2008/09/30			jRod	11.9240	11.9330	0.075	0.0000	0.0000	0
15/05/2008	JROD	2008/10/31			jRod	12.2250	12.2340	0.074	0.0000	0.0000	0
15/05/2008	JROD	2008/11/28			jRod	11.9770	11.9840	0.058	0.0000	0.0000	0
15/05/2008	JROD	2008/12/31			jRod	12.2380	12.2500	0.098	0.0000	0.0000	0
15/05/2008	OTH1	2008/08/07			Index Future	246.8540	246.8360	(0.007)	0.0000	0.0000	0
15/05/2008	OTH1	2008/11/06			Index Future	254.0940	254.0760	(0.007)	0.0000	0.0000	12
15/05/2008	OTH1	2009/02/05			Index Future	261.5790	261.5600	(0.007)	0.0000	0.0000	0
15/05/2008	R153	2008/08/07			Bond Future	10.3700	10.3800	0.096	0.0000	0.0000	8,754
15/05/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
15/05/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	3,564.0000	3,582.0000	0.505	0	0	0
15/05/2008	R153	2008/08/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/05/2008	R153	2008/08/07	8.25	Put	Option on Bond Future	4,051.0000	4,070.0000	0.469	0	0	0

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15/05/2008	R153	2008/11/06			Bond Future	10.1500	10.1600	0.099	0.0000	0.0000	0
15/05/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	859.0000	849.0000	(1.164)	0	0	0
15/05/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	2,369.0000	2,376.0000	0.295	0	0	0
15/05/2008	R153	2009/02/05			Bond Future	9.9750	9.9850	0.100	0.0000	0.0000	0
15/05/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	1,860.0000	1,863.0000	0.161	0	0	0
15/05/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	1,896.0000	1,885.0000	(0.580)	0	0	0
15/05/2008	R157	2008/08/07			Bond Future	9.4230	9.4230	-	0.0000	0.0000	6,481
15/05/2008	R157	2008/08/07	8.75	Put	Option on Bond Future	4,317.0000	4,312.0000	(0.116)	0	0	0
15/05/2008	R157	2008/08/07	750.00	Call	Option on Bond Future	119,816.0000	119,816.0000	-	0	0	0
15/05/2008	R157	2008/08/07	9.00	Call	Option on Bond Future	695.0000	687.0000	(1.151)	0	0	0
15/05/2008	R157	2008/08/07	9.75	Call	Option on Bond Future	2,751.0000	2,742.0000	(0.327)	0	0	0
15/05/2008	R157	2008/08/07	750.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/05/2008	R157	2008/08/07	9.75	Put	Option on Bond Future	884.0000	875.0000	(1.018)	0	0	0
15/05/2008	R157	2008/08/07	9.00	Put	Option on Bond Future	3,168.0000	3,160.0000	(0.253)	0	0	200
15/05/2008	R157	2008/08/07	8.75	Call	Option on Bond Future	351.0000	346.0000	(1.425)	0	0	500
15/05/2008	R157	2008/08/07	8.50	Call	Option on Bond Future	154.0000	150.0000	(2.597)	0	0	200
15/05/2008	R157	2008/08/07	9.25	Put	Option on Bond Future	2,221.0000	2,211.0000	(0.450)	0	0	500
15/05/2008	R157	2008/08/07	9.25	Call	Option on Bond Future	1,217.0000	1,208.0000	(0.740)	0	0	0
15/05/2008	R157	2008/08/07	8.25	Put	Option on Bond Future	7,081.0000	7,079.0000	(0.028)	0	0	0
15/05/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	17.0000	16.0000	(5.882)	0	0	0
15/05/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	8,607.0000	8,607.0000	-	0	0	0
15/05/2008	R157	2008/08/07	8.25	Call	Option on Bond Future	56.0000	55.0000	(1.786)	0	0	500
15/05/2008	R157	2008/08/07	8.50	Put	Option on Bond Future	5,637.0000	5,633.0000	(0.071)	0	0	0
15/05/2008	R157	2008/08/07	9.50	Put	Option on Bond Future	1,449.0000	1,440.0000	(0.621)	0	0	200
15/05/2008	R157	2008/08/07	9.50	Call	Option on Bond Future	1,893.0000	1,883.0000	(0.528)	0	0	0
15/05/2008	R157	2008/11/06			Bond Future	9.3000	9.3000	-	0.0000	0.0000	0
15/05/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	587.0000	583.0000	(0.681)	0	0	0
15/05/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	3,746.0000	3,742.0000	(0.107)	0	0	0
15/05/2008	R157	2009/02/05			Bond Future	9.2070	9.2070	-	0.0000	0.0000	2,500
15/05/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	2,037.0000	2,033.0000	(0.196)	0	0	0
15/05/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	2,274.0000	2,270.0000	(0.176)	0	0	0

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15/05/2008	R186	2008/08/07			Bond Future	9.2720	9.2720	-	0.0000	0.0000	2,410
15/05/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	15,983.0000	15,982.0000	(0.006)	0	0	0
15/05/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	17.0000	17.0000	-	0	0	0
15/05/2008	R186	2008/11/06			Bond Future	9.1820	9.1820	-	0.0000	0.0000	0
15/05/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	87.0000	85.0000	(2.299)	0	0	0
15/05/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	6,877.0000	6,875.0000	(0.029)	0	0	0
15/05/2008	R186	2009/02/05			Bond Future	9.1140	9.1140	-	0.0000	0.0000	0
15/05/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	1,351.0000	1,348.0000	(0.222)	0	0	0
15/05/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	2,637.0000	2,634.0000	(0.114)	0	0	0
15/05/2008	R196	2008/08/07			Bond Future	11.3620	11.4150	0.466	0.0000	0.0000	0
15/05/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	465.0000	452.0000	(2.796)	0	0	0
15/05/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	1,836.0000	1,850.0000	0.763	0	0	0
15/05/2008	R196	2008/11/06			Bond Future	11.0570	11.1000	0.389	0.0000	0.0000	0
15/05/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	1,097.0000	1,088.0000	(0.820)	0	0	0
15/05/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,780.0000	1,783.0000	0.169	0	0	0
15/05/2008	R196	2009/02/05			Bond Future	10.6390	10.6710	0.301	0.0000	0.0000	0
15/05/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	1,779.0000	1,776.0000	(0.169)	0	0	0
15/05/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	1,785.0000	1,780.0000	(0.280)	0	0	0
15/05/2008	R201	2008/08/07			Bond Future	9.4810	9.4810	-	0.0000	0.0000	0
15/05/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	9.0000	8.0000	(11.111)	0	0	0
15/05/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	7,125.0000	7,125.0000	-	0	0	0
15/05/2008	R201	2008/11/06			Bond Future	9.3390	9.3390	-	0.0000	0.0000	0
15/05/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	3,153.0000	3,150.0000	(0.095)	0	0	0
15/05/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	456.0000	453.0000	(0.658)	0	0	0
15/05/2008	R201	2009/02/05			Bond Future	9.2300	9.2300	-	0.0000	0.0000	0
15/05/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	1,734.0000	1,730.0000	(0.231)	0	0	0
15/05/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	1,646.0000	1,643.0000	(0.182)	0	0	0

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15/05/2008	R203	2008/08/07			Bond Future	9.3990	9.3990	-	0.0000	0.0000	0
15/05/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	10,144.0000	10,144.0000	-	0	0	0
15/05/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/05/2008	R203	2008/11/06			Bond Future	9.2800	9.2800	-	0.0000	0.0000	0
15/05/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	4,728.0000	4,726.0000	(0.042)	0	0	0
15/05/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	136.0000	135.0000	(0.735)	0	0	0
15/05/2008	R203	2009/02/05			Bond Future	9.1900	9.1900	-	0.0000	0.0000	0
15/05/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	1,503.0000	1,500.0000	(0.200)	0	0	0
15/05/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	1,841.0000	1,838.0000	(0.163)	0	0	0
15/05/2008	R204	2008/08/07			Bond Future	9.3780	9.3780	-	0.0000	0.0000	3,179
15/05/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/05/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	10,769.0000	10,769.0000	-	0	0	0
15/05/2008	R204	2008/11/06			Bond Future	9.2680	9.2680	-	0.0000	0.0000	0
15/05/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	114.0000	112.0000	(1.754)	0	0	0
15/05/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	4,975.0000	4,973.0000	(0.040)	0	0	0
15/05/2008	R204	2009/02/05			Bond Future	9.1830	9.1830	-	0.0000	0.0000	0
15/05/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	1,397.0000	1,394.0000	(0.215)	0	0	0
15/05/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	1,803.0000	1,800.0000	(0.166)	0	0	0
15/05/2008	R206	2008/08/07			Bond Future	9.4900	9.4990	0.095	0.0000	0.0000	0
15/05/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	6,126.0000	6,161.0000	0.571	0	0	0
15/05/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
15/05/2008	R206	2008/11/06			Bond Future	9.3260	9.3260	-	0.0000	0.0000	610
15/05/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	87.0000	86.0000	(1.149)	0	0	0
15/05/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	5,369.0000	5,368.0000	(0.019)	0	0	0
15/05/2008	R206	2009/02/05			Bond Future	9.1850	9.1850	-	0.0000	0.0000	0
15/05/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	1,725.0000	1,722.0000	(0.174)	0	0	0
15/05/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	1,483.0000	1,480.0000	(0.202)	0	0	0

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15/05/2008	R207	2008/08/07			Bond Future	9.3640	9.3640	-	0.0000	0.0000	0
15/05/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/05/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	9,093.0000	9,093.0000	-	0	0	0
15/05/2008	R207	2008/11/06			Bond Future	9.2610	9.2610	-	0.0000	0.0000	0
15/05/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	81.0000	80.0000	(1.235)	0	0	0
15/05/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	4,997.0000	4,996.0000	(0.020)	0	0	0
15/05/2008	R207	2009/02/05			Bond Future	9.1810	9.1810	-	0.0000	0.0000	0
15/05/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	1,283.0000	1,280.0000	(0.234)	0	0	0
15/05/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	1,710.0000	1,707.0000	(0.175)	0	0	0
15/05/2008	R209	2008/08/07			Bond Future	9.1010	9.1010	-	0.0000	0.0000	8,521
15/05/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	11,663.0000	11,663.0000	-	0	0	0
15/05/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/05/2008	R209	2008/11/06			Bond Future	9.0270	9.0270	-	0.0000	0.0000	260
15/05/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	11,081.0000	11,081.0000	-	0	0	0
15/05/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/05/2008	R209	2009/02/05			Bond Future	8.9700	8.9700	-	0.0000	0.0000	0
15/05/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	1,393.0000	1,391.0000	(0.144)	0	0	0
15/05/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	1,160.0000	1,158.0000	(0.172)	0	0	0
15/05/2008	TRT1	2008/08/07			Index Future	257.5100	257.4840	(0.010)	0.0000	0.0000	0
15/05/2008	TRT1	2008/11/06			Index Future	265.0630	265.0360	(0.010)	0.0000	0.0000	400
15/05/2008	TRT1	2009/02/05			Index Future	272.8710	272.8430	(0.010)	0.0000	0.0000	0
<b>Grand Total:</b>											<b>205,443</b>