

# Derivatives High/Low Report

High/Low for 21/05/2008

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
21/05/2008	\$ / R 2008/06/13			Currency Future	7.6845	7.7027	0.237	7.7400	7.6800	67,152
21/05/2008	\$ / R 2008/09/15			Currency Future	7.8696	7.8889	0.245	7.9000	7.8900	64,108
21/05/2008	\$ / R 2008/12/12			Currency Future	8.0606	8.0802	0.243	8.0600	8.0500	8,785
21/05/2008	£ / R 2008/06/13			Currency Future	15.1011	15.1061	0.033	15.1000	15.1000	6,416
21/05/2008	£ / R 2008/09/15			Currency Future	15.3423	15.3498	0.049	0.0000	0.0000	802
21/05/2008	£ / R 2008/12/12			Currency Future	15.6019	15.6102	0.053	0.0000	0.0000	479
21/05/2008	€ / R 2008/06/13			Currency Future	7.3483	7.4046	0.766	7.4000	7.4000	10
21/05/2008	€ / R 2008/06/13			Currency Future	12.0046	12.1325	1.065	12.1100	12.0800	15,308
21/05/2008	€ / R 2008/09/15			Currency Future	7.4260	7.4847	0.790	0.0000	0.0000	0
21/05/2008	€ / R 2008/09/15			Currency Future	12.2285	12.3608	1.082	0.0000	0.0000	9,277
21/05/2008	€ / R 2008/12/12			Currency Future	12.4648	12.5986	1.073	0.0000	0.0000	4,955
21/05/2008	€ / R 2008/12/12			Currency Future	7.5110	7.5714	0.804	0.0000	0.0000	0
21/05/2008	ALBI 2008/08/07			Index Future	259.1360	257.8380	(0.501)	0.0000	0.0000	0
21/05/2008	ALBI 2008/08/07	265.00	Call	Index Future	5,457.0000	3,492.0000	(36.009)	0	0	0
21/05/2008	ALBI 2008/08/07	265.00	Put	Index Future	64,097.0000	75,112.0000	17.185	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
21/05/2008	ALBI	2008/11/06			Index Future	266.7360	265.4000	(0.501)	0.0000	0.0000	594
21/05/2008	ALBI	2008/11/06	265.00	Call	Index Future	45,532.0000	38,029.0000	(16.479)	0	0	0
21/05/2008	ALBI	2008/11/06	265.00	Put	Index Future	28,172.0000	34,029.0000	20.790	0	0	0
21/05/2008	ALBI	2009/02/05			Index Future	275.6710	274.3400	(0.483)	0.0000	0.0000	0
21/05/2008	CRD1	2008/08/07			Index Future	112.1050	111.6540	(0.402)	0.0000	0.0000	0
21/05/2008	CRD1	2008/11/06			Index Future	115.3930	114.9290	(0.402)	0.0000	0.0000	8
21/05/2008	CRD1	2009/02/05			Index Future	118.7930	118.3160	(0.402)	0.0000	0.0000	0
21/05/2008	GOVI	2008/08/07			jGovi	261.4760	260.2085	(0.485)	0.0000	0.0000	149
21/05/2008	GOVI	2008/08/07	274.00	Call	jGovi	513.0000	273.0000	(46.784)	0	0	0
21/05/2008	GOVI	2008/08/07	274.00	Put	jGovi	125,753.0000	138,188.0000	9.888	0	0	0
21/05/2008	GOVI	2008/11/06			jGovi	269.1450	267.8400	(0.485)	0.0000	0.0000	60
21/05/2008	GOVI	2008/11/06	274.00	Call	jGovi	17,653.0000	13,889.0000	(21.322)	0	0	0
21/05/2008	GOVI	2008/11/06	274.00	Put	jGovi	66,203.0000	75,489.0000	14.027	0	0	0
21/05/2008	GOVI	2009/02/05			jGovi	277.0750	275.7340	(0.484)	0.0000	0.0000	0
21/05/2008	ILBI	2008/08/07			Index Future	321.0995	321.3980	0.093	0.0000	0.0000	1
21/05/2008	ILBI	2008/11/06			Index Future	331.7930	331.6700	(0.037)	0.0000	0.0000	0
21/05/2008	ILBI	2009/02/05			Index Future	342.0220	341.9150	(0.031)	0.0000	0.0000	0
21/05/2008	J153	2010/08/31			jSwap	11.8420	11.9000	0.490	0.0000	0.0000	0
21/05/2008	J157	2015/09/15			jSwap	10.4630	10.5350	0.688	0.0000	0.0000	0
21/05/2008	J186	2026/12/21			jSwap	9.7320	9.7730	0.421	0.0000	0.0000	0
21/05/2008	J201	2014/12/22			jSwap	10.6200	10.6870	0.631	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
21/05/2008	J203	2017/09/15			jSwap	10.2210	10.2850	0.626	0.0000	0.0000	0
21/05/2008	J204	2018/12/21			jSwap	10.1510	10.2030	0.512	0.0000	0.0000	0
21/05/2008	J207	2020/01/15			jSwap	10.0490	10.0960	0.468	0.0000	0.0000	0
21/05/2008	JBAR	2005/12/21			jBar	12.0460	12.0540	0.066	0.0000	0.0000	0
21/05/2008	JFRA	2008/08/07			jFra	12.3390	12.3570	0.146	0.0000	0.0000	0
21/05/2008	JFRA	2008/11/06			jFra	12.3570	12.3810	0.194	0.0000	0.0000	0
21/05/2008	JFRA	2008/11/06			jFra	0.0000	12.3810	100.000	0.0000	0.0000	0
21/05/2008	JFRA	2009/02/05			jFra	12.2860	12.3190	0.269	0.0000	0.0000	0
21/05/2008	JFRA	2009/02/05			jFra	0.0000	12.3190	100.000	0.0000	0.0000	0
21/05/2008	JFRA	2009/05/07			jFra	11.9840	12.0590	0.626	0.0000	0.0000	0
21/05/2008	JFRA	2009/05/07			jFra	0.0000	12.0590	100.000	0.0000	0.0000	0
21/05/2008	JFRA	2009/08/06			jFra	11.6110	11.6650	0.465	0.0000	0.0000	0
21/05/2008	JFRA	2009/11/05			jFra	11.2710	11.3540	0.736	0.0000	0.0000	0
21/05/2008	JN02	2008/08/07			jNote	11.7200	11.7850	0.555	0.0000	0.0000	0
21/05/2008	JN02	2008/11/06			jNote	11.4840	11.5700	0.749	0.0000	0.0000	0
21/05/2008	JN02	2009/02/05			jNote	11.2170	11.3230	0.945	0.0000	0.0000	0
21/05/2008	JN05	2008/08/07			jNote	10.6000	10.7000	0.943	0.0000	0.0000	0
21/05/2008	JN05	2008/11/07			jNote	9.8210	9.9240	1.049	0.0000	0.0000	0
21/05/2008	JN05	2009/02/05			jNote	10.2500	10.3520	0.995	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
21/05/2008	JN10	2008/08/07			jNote	9.9070	9.9640	0.575	0.0000	0.0000	0
21/05/2008	JN10	2008/11/07			jNote	9.4720	9.5660	0.992	0.0000	0.0000	0
21/05/2008	JN10	2009/02/05			jNote	9.6720	9.7290	0.589	0.0000	0.0000	0
21/05/2008	JROD	2008/05/30			jRod	11.0080	11.0070	(0.009)	0.0000	0.0000	0
21/05/2008	JROD	2008/06/30			jRod	11.3680	11.3610	(0.062)	0.0000	0.0000	0
21/05/2008	JROD	2008/07/31			jRod	11.7710	11.7620	(0.076)	0.0000	0.0000	0
21/05/2008	JROD	2008/08/29			jRod	11.5840	11.5820	(0.017)	0.0000	0.0000	0
21/05/2008	JROD	2008/09/30			jRod	11.9310	11.9340	0.025	0.0000	0.0000	0
21/05/2008	JROD	2008/10/31			jRod	12.2200	12.2310	0.090	0.0000	0.0000	0
21/05/2008	JROD	2008/11/28			jRod	11.9670	11.9780	0.092	0.0000	0.0000	0
21/05/2008	JROD	2008/12/31			jRod	12.2250	12.2410	0.131	0.0000	0.0000	0
21/05/2008	OTH1	2008/08/07			Index Future	247.5760	246.1130	(0.591)	0.0000	0.0000	0
21/05/2008	OTH1	2008/11/06			Index Future	254.8370	253.3310	(0.591)	0.0000	0.0000	12
21/05/2008	OTH1	2009/02/05			Index Future	262.3460	260.7970	(0.590)	0.0000	0.0000	0
21/05/2008	R153	2008/08/07			Bond Future	10.4000	10.5000	0.962	10.4400	10.4400	8,254
21/05/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/05/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	3,619.0000	3,805.0000	5.140	0	0	0
21/05/2008	R153	2008/08/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/05/2008	R153	2008/08/07	8.25	Put	Option on Bond Future	4,107.0000	4,293.0000	4.529	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
21/05/2008	R153	2008/11/06			Bond Future	10.1900	10.2900	0.981	0.0000	0.0000	0
21/05/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	813.0000	754.0000	(7.257)	0	0	0
21/05/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	2,389.0000	2,496.0000	4.479	0	0	0
21/05/2008	R153	2009/02/05			Bond Future	10.0400	10.1400	0.996	0.0000	0.0000	0
21/05/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	1,885.0000	1,954.0000	3.660	0	0	0
21/05/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	1,827.0000	1,752.0000	(4.105)	0	0	0
21/05/2008	R157	2008/08/07			Bond Future	9.3870	9.4770	0.959	0.0000	0.0000	6,481
21/05/2008	R157	2008/08/07	8.75	Put	Option on Bond Future	4,109.0000	4,541.0000	10.514	0	0	0
21/05/2008	R157	2008/08/07	750.00	Call	Option on Bond Future	120,024.0000	119,505.0000	(0.432)	0	0	0
21/05/2008	R157	2008/08/07	9.00	Call	Option on Bond Future	704.0000	558.0000	(20.739)	0	0	0
21/05/2008	R157	2008/08/07	9.75	Call	Option on Bond Future	2,842.0000	2,479.0000	(12.773)	0	0	0
21/05/2008	R157	2008/08/07	750.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/05/2008	R157	2008/08/07	9.75	Put	Option on Bond Future	767.0000	923.0000	20.339	0	0	0
21/05/2008	R157	2008/08/07	9.00	Put	Option on Bond Future	2,969.0000	3,341.0000	12.529	0	0	200
21/05/2008	R157	2008/08/07	8.75	Call	Option on Bond Future	350.0000	264.0000	(24.571)	0	0	500
21/05/2008	R157	2008/08/07	8.50	Call	Option on Bond Future	150.0000	107.0000	(28.667)	0	0	200
21/05/2008	R157	2008/08/07	9.25	Put	Option on Bond Future	2,041.0000	2,341.0000	14.699	0	0	500
21/05/2008	R157	2008/08/07	9.25	Call	Option on Bond Future	1,246.0000	1,027.0000	(17.576)	0	0	0
21/05/2008	R157	2008/08/07	8.25	Put	Option on Bond Future	6,870.0000	7,371.0000	7.293	0	0	0
21/05/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	15.0000	9.0000	(40.000)	0	0	0
21/05/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	8,398.0000	8,911.0000	6.109	0	0	0
21/05/2008	R157	2008/08/07	8.25	Call	Option on Bond Future	53.0000	35.0000	(33.962)	0	0	500
21/05/2008	R157	2008/08/07	8.50	Put	Option on Bond Future	5,425.0000	5,900.0000	8.756	0	0	0
21/05/2008	R157	2008/08/07	9.50	Put	Option on Bond Future	1,299.0000	1,525.0000	17.398	0	0	200
21/05/2008	R157	2008/08/07	9.50	Call	Option on Bond Future	1,950.0000	1,657.0000	(15.026)	0	0	0
21/05/2008	R157	2008/11/06			Bond Future	9.2650	9.3550	0.971	0.0000	0.0000	0
21/05/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	612.0000	492.0000	(19.608)	0	0	0
21/05/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	3,573.0000	3,961.0000	10.859	0	0	0
21/05/2008	R157	2009/02/05			Bond Future	9.1710	9.2610	0.981	0.0000	0.0000	2,500
21/05/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	1,921.0000	2,153.0000	12.077	0	0	0
21/05/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	2,355.0000	2,093.0000	(11.125)	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
21/05/2008	R186	2008/08/07			Bond Future	9.2150	9.3050	0.977	0.0000	0.0000	2,410
21/05/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	15,441.0000	16,287.0000	5.479	0	0	0
21/05/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	17.0000	10.0000	(41.176)	0	0	0
21/05/2008	R186	2008/11/06			Bond Future	9.1250	9.2150	0.986	0.0000	0.0000	0
21/05/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	110.0000	64.0000	(41.818)	0	0	0
21/05/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	6,356.0000	7,168.0000	12.775	0	0	0
21/05/2008	R186	2009/02/05			Bond Future	9.0570	9.1470	0.994	0.0000	0.0000	0
21/05/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	1,131.0000	1,452.0000	28.382	0	0	0
21/05/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	2,963.0000	2,424.0000	(18.191)	0	0	0
21/05/2008	R196	2008/08/07			Bond Future	11.5570	11.6570	0.865	0.0000	0.0000	0
21/05/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	406.0000	387.0000	(4.680)	0	0	0
21/05/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	1,877.0000	1,909.0000	1.705	0	0	0
21/05/2008	R196	2008/11/06			Bond Future	11.2080	11.3190	0.990	0.0000	0.0000	0
21/05/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	1,055.0000	1,037.0000	(1.706)	0	0	0
21/05/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,782.0000	1,796.0000	0.786	0	0	0
21/05/2008	R196	2009/02/05			Bond Future	10.7380	10.8570	1.108	0.0000	0.0000	0
21/05/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	1,761.0000	1,761.0000	-	0	0	0
21/05/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	1,762.0000	1,755.0000	(0.397)	0	0	0
21/05/2008	R201	2008/08/07			Bond Future	9.4550	9.5450	0.952	0.0000	0.0000	0
21/05/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	7.0000	4.0000	(42.857)	0	0	0
21/05/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	7,004.0000	7,414.0000	5.854	0	0	0
21/05/2008	R201	2008/11/06			Bond Future	9.3140	9.4040	0.966	0.0000	0.0000	0
21/05/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	3,048.0000	3,362.0000	10.302	0	0	0
21/05/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	464.0000	373.0000	(19.612)	0	0	0
21/05/2008	R201	2009/02/05			Bond Future	9.2040	9.2940	0.978	0.0000	0.0000	0
21/05/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	1,774.0000	1,570.0000	(11.499)	0	0	0
21/05/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	1,572.0000	1,763.0000	12.150	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
21/05/2008	R203	2008/08/07			Bond Future	9.3630	9.4430	0.854	0.0000	0.0000	0
21/05/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	9,937.0000	10,396.0000	4.619	0	0	0
21/05/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/05/2008	R203	2008/11/06			Bond Future	9.2450	9.3250	0.865	0.0000	0.0000	0
21/05/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	4,537.0000	4,953.0000	9.169	0	0	0
21/05/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	145.0000	105.0000	(27.586)	0	0	0
21/05/2008	R203	2009/02/05			Bond Future	9.1530	9.2330	0.874	0.0000	0.0000	0
21/05/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	1,390.0000	1,595.0000	14.748	0	0	0
21/05/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	1,937.0000	1,691.0000	(12.700)	0	0	0
21/05/2008	R204	2008/08/07			Bond Future	9.3420	9.4220	0.856	0.0000	0.0000	3,179
21/05/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/05/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	10,547.0000	11,038.0000	4.655	0	0	0
21/05/2008	R204	2008/11/06			Bond Future	9.2310	9.3110	0.867	0.0000	0.0000	0
21/05/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	124.0000	86.0000	(30.645)	0	0	0
21/05/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	4,758.0000	5,210.0000	9.500	0	0	0
21/05/2008	R204	2009/02/05			Bond Future	9.1460	9.2260	0.875	0.0000	0.0000	0
21/05/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	1,281.0000	1,497.0000	16.862	0	0	0
21/05/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	1,912.0000	1,643.0000	(14.069)	0	0	0
21/05/2008	R206	2008/08/07			Bond Future	9.4800	9.5700	0.949	0.0000	0.0000	0
21/05/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	6,086.0000	6,440.0000	5.817	0	0	0
21/05/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
21/05/2008	R206	2008/11/06			Bond Future	9.3110	9.4010	0.967	0.0000	0.0000	610
21/05/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	84.0000	64.0000	(23.810)	0	0	0
21/05/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	5,308.0000	5,634.0000	6.142	0	0	0
21/05/2008	R206	2009/02/05			Bond Future	9.1700	9.2600	0.981	0.0000	0.0000	0
21/05/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	1,737.0000	1,559.0000	(10.248)	0	0	0
21/05/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	1,439.0000	1,596.0000	10.910	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
21/05/2008	R207	2008/08/07			Bond Future	9.3270	9.4070	0.858	0.0000	0.0000	0
21/05/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/05/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	8,862.0000	9,360.0000	5.619	0	0	0
21/05/2008	R207	2008/11/06			Bond Future	9.2240	9.3040	0.867	0.0000	0.0000	0
21/05/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	89.0000	60.0000	(32.584)	0	0	0
21/05/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	4,775.0000	5,243.0000	9.801	0	0	0
21/05/2008	R207	2009/02/05			Bond Future	9.1440	9.2240	0.875	0.0000	0.0000	0
21/05/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	1,167.0000	1,386.0000	18.766	0	0	0
21/05/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	1,823.0000	1,546.0000	(15.195)	0	0	0
21/05/2008	R209	2008/08/07			Bond Future	9.0340	9.1240	0.996	0.0000	0.0000	7,015
21/05/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	11,150.0000	11,837.0000	6.161	0	0	0
21/05/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/05/2008	R209	2008/11/06			Bond Future	8.9600	9.0500	1.004	0.0000	0.0000	260
21/05/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	10,562.0000	11,258.0000	6.590	0	0	0
21/05/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/05/2008	R209	2009/02/05			Bond Future	8.9020	8.9920	1.011	0.0000	0.0000	0
21/05/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	1,682.0000	1,286.0000	(23.543)	0	0	0
21/05/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	917.0000	1,224.0000	33.479	0	0	0
21/05/2008	TRT1	2008/08/07			Index Future	258.0710	256.8140	(0.487)	0.0000	0.0000	0
21/05/2008	TRT1	2008/11/06			Index Future	265.6400	264.3460	(0.487)	0.0000	0.0000	400
21/05/2008	TRT1	2009/02/05			Index Future	273.4670	272.1370	(0.486)	0.0000	0.0000	0
<b>Grand Total:</b>											<b>211,325</b>