

# Derivatives High/Low Report

High/Low for 26/05/2008

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
26/05/2008	\$ / R 2008/06/13			Currency Future	7.6939	7.7433	0.642	7.7200	7.7200	66,807
26/05/2008	\$ / R 2008/09/15			Currency Future	7.8807	7.9311	0.640	7.9500	7.9500	65,757
26/05/2008	\$ / R 2008/12/12			Currency Future	8.0731	8.1240	0.630	0.0000	0.0000	8,785
26/05/2008	£ / R 2008/06/13			Currency Future	15.2228	15.3241	0.665	15.2800	15.2600	6,370
26/05/2008	£ / R 2008/09/15			Currency Future	15.4734	15.5762	0.664	0.0000	0.0000	802
26/05/2008	£ / R 2008/12/12			Currency Future	15.7368	15.8417	0.667	0.0000	0.0000	489
26/05/2008	€ / R 2008/06/13			Currency Future	12.1252	12.2052	0.660	12.1800	12.1500	15,267
26/05/2008	€ / R 2008/09/15			Currency Future	12.3565	12.4377	0.657	12.4400	12.4400	9,345
26/05/2008	€ / R 2008/12/12			Currency Future	12.5966	12.6792	0.656	0.0000	0.0000	4,955
26/05/2008	ALBI 2008/08/07			Index Future	256.7600	255.9060	(0.333)	0.0000	0.0000	0
26/05/2008	ALBI 2008/08/07	265.00	Call	Index Future	2,258.0000	1,481.0000	(34.411)	0	0	0
26/05/2008	ALBI 2008/08/07	265.00	Put	Index Future	84,658.0000	92,421.0000	9.170	0	0	0
26/05/2008	ALBI 2008/11/06			Index Future	264.2895	263.4110	(0.332)	0.0000	0.0000	594
26/05/2008	ALBI 2008/11/06	265.00	Call	Index Future	32,265.0000	27,947.0000	(13.383)	0	0	0
26/05/2008	ALBI 2008/11/06	265.00	Put	Index Future	39,370.0000	43,837.0000	11.346	0	0	0

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26/05/2008	ALBI	2009/02/05			Index Future	273.3800	273.4960	0.042	0.0000	0.0000	0
26/05/2008	CRD1	2008/08/07			Index Future	111.2520	110.9630	(0.260)	0.0000	0.0000	0
26/05/2008	CRD1	2008/11/06			Index Future	114.5140	114.2170	(0.259)	0.0000	0.0000	8
26/05/2008	CRD1	2009/02/05			Index Future	117.8900	117.5840	(0.260)	0.0000	0.0000	0
26/05/2008	GOVI	2008/08/07			jGovi	259.1385	258.3045	(0.322)	258.9600	258.9100	189
26/05/2008	GOVI	2008/08/07	274.00	Call	jGovi	145.0000	77.0000	(46.897)	0	0	0
26/05/2008	GOVI	2008/08/07	274.00	Put	jGovi	148,760.0000	157,032.0000	5.561	0	0	0
26/05/2008	GOVI	2008/11/06			jGovi	266.7380	265.8795	(0.322)	0.0000	0.0000	60
26/05/2008	GOVI	2008/11/06	274.00	Put	jGovi	83,722.0000	90,329.0000	7.892	0	0	0
26/05/2008	GOVI	2008/11/06	274.00	Call	jGovi	11,102.0000	9,124.0000	(17.817)	0	0	0
26/05/2008	GOVI	2009/02/05			jGovi	274.6010	273.7175	(0.322)	0.0000	0.0000	0
26/05/2008	ILBI	2008/08/07			Index Future	321.3550	321.3550	-	0.0000	0.0000	1
26/05/2008	ILBI	2008/11/06			Index Future	331.4630	331.3930	(0.021)	0.0000	0.0000	0
26/05/2008	ILBI	2009/02/05			Index Future	341.7670	341.6970	(0.020)	0.0000	0.0000	0
26/05/2008	J153	2010/08/31			jSwap	11.9930	11.9950	0.017	0.0000	0.0000	0
26/05/2008	J157	2015/09/15			jSwap	10.6470	10.6500	0.028	0.0000	0.0000	0
26/05/2008	J186	2026/12/21			jSwap	9.9140	9.9160	0.020	0.0000	0.0000	0
26/05/2008	J201	2014/12/22			jSwap	10.7990	10.8020	0.028	0.0000	0.0000	0
26/05/2008	J203	2017/09/15			jSwap	10.4040	10.4080	0.038	0.0000	0.0000	0

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26/05/2008	J204	2018/12/21			jSwap	10.3080	10.3110	0.029	0.0000	0.0000	0
26/05/2008	J207	2020/01/15			jSwap	10.2010	10.2030	0.020	0.0000	0.0000	0
26/05/2008	JBAR	2005/12/21			jBar	12.0750	12.0750	-	0.0000	0.0000	0
26/05/2008	JFRA	2008/08/07			jFra	12.4220	12.4090	(0.105)	0.0000	0.0000	0
26/05/2008	JFRA	2008/11/06			jFra	12.4620	12.4660	0.032	0.0000	0.0000	0
26/05/2008	JFRA	2008/11/06			jFra	0.0000	12.4660	100.000	0.0000	0.0000	0
26/05/2008	JFRA	2009/02/05			jFra	12.4020	12.4050	0.024	0.0000	0.0000	0
26/05/2008	JFRA	2009/02/05			jFra	0.0000	12.4050	100.000	0.0000	0.0000	0
26/05/2008	JFRA	2009/05/07			jFra	12.1980	12.2150	0.139	0.0000	0.0000	0
26/05/2008	JFRA	2009/05/07			jFra	0.0000	12.2150	100.000	0.0000	0.0000	0
26/05/2008	JFRA	2009/08/06			jFra	11.8410	11.8400	(0.008)	0.0000	0.0000	0
26/05/2008	JFRA	2009/11/05			jFra	11.4970	11.5120	0.130	0.0000	0.0000	0
26/05/2008	JN02	2008/08/07			jNote	11.9010	11.9050	0.034	0.0000	0.0000	0
26/05/2008	JN02	2008/11/06			jNote	11.6910	11.6980	0.060	0.0000	0.0000	0
26/05/2008	JN02	2009/02/05			jNote	11.4500	11.4570	0.061	0.0000	0.0000	0
26/05/2008	JN05	2008/08/07			jNote	10.8240	10.8290	0.046	0.0000	0.0000	0
26/05/2008	JN05	2008/11/07			jNote	10.0250	10.0250	-	0.0000	0.0000	0
26/05/2008	JN05	2009/02/05			jNote	10.4860	10.4920	0.057	0.0000	0.0000	0
26/05/2008	JN10	2008/08/07			jNote	10.0840	10.0880	0.040	0.0000	0.0000	0

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26/05/2008	JN10	2008/11/07			jNote	9.6500	9.6510	0.010	0.0000	0.0000	0
26/05/2008	JN10	2009/02/05			jNote	9.8390	9.8430	0.041	0.0000	0.0000	0
26/05/2008	JROD	2008/05/30			jRod	11.0030	11.0010	(0.018)	0.0000	0.0000	0
26/05/2008	JROD	2008/06/30			jRod	11.3440	11.3270	(0.150)	0.0000	0.0000	0
26/05/2008	JROD	2008/07/31			jRod	11.7370	11.7130	(0.204)	0.0000	0.0000	0
26/05/2008	JROD	2008/08/29			jRod	11.5680	11.5540	(0.121)	0.0000	0.0000	0
26/05/2008	JROD	2008/09/30			jRod	11.9210	11.9050	(0.134)	0.0000	0.0000	0
26/05/2008	JROD	2008/10/31			jRod	12.2200	12.2010	(0.155)	0.0000	0.0000	0
26/05/2008	JROD	2008/11/28			jRod	11.9740	11.9600	(0.117)	0.0000	0.0000	0
26/05/2008	JROD	2008/12/31			jRod	12.2400	12.2240	(0.131)	0.0000	0.0000	0
26/05/2008	OTH1	2008/08/07			Index Future	244.9840	244.0240	(0.392)	0.0000	0.0000	0
26/05/2008	OTH1	2008/11/06			Index Future	252.1690	251.1810	(0.392)	0.0000	0.0000	12
26/05/2008	OTH1	2009/02/05			Index Future	259.6020	258.5850	(0.392)	0.0000	0.0000	0
26/05/2008	R153	2008/08/07			Bond Future	10.6200	10.7200	0.942	0.0000	0.0000	8,254
26/05/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/05/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	4,028.0000	4,213.0000	4.593	0	0	0
26/05/2008	R153	2008/08/07	8.25	Put	Option on Bond Future	4,516.0000	4,701.0000	4.097	0	0	0
26/05/2008	R153	2008/08/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/05/2008	R153	2008/11/06			Bond Future	10.4100	10.5100	0.961	0.0000	0.0000	0
26/05/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	684.0000	624.0000	(8.772)	0	0	0
26/05/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	2,625.0000	2,730.0000	4.000	0	0	0

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26/05/2008	R153	2009/02/05			Bond Future	10.2600	10.3600	0.975	0.0000	0.0000	0
26/05/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	2,036.0000	2,101.0000	3.193	0	0	0
26/05/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	1,661.0000	1,583.0000	(4.696)	0	0	0
26/05/2008	R157	2008/08/07			Bond Future	9.5670	9.6470	0.836	9.6100	9.5900	6,542
26/05/2008	R157	2008/08/07	9.75	Call	Option on Bond Future	2,132.0000	1,833.0000	(14.024)	0	0	0
26/05/2008	R157	2008/08/07	9.25	Call	Option on Bond Future	826.0000	660.0000	(20.097)	0	0	0
26/05/2008	R157	2008/08/07	9.25	Put	Option on Bond Future	2,656.0000	2,946.0000	10.919	0	0	500
26/05/2008	R157	2008/08/07	9.75	Put	Option on Bond Future	1,092.0000	1,249.0000	14.377	0	0	0
26/05/2008	R157	2008/08/07	10.25	Put	Option on Bond Future	328.0000	385.0000	17.378	0	0	1,000
26/05/2008	R157	2008/08/07	8.75	Put	Option on Bond Future	4,984.0000	5,384.0000	8.026	0	0	0
26/05/2008	R157	2008/08/07	10.25	Call	Option on Bond Future	4,149.0000	3,750.0000	(9.617)	0	0	0
26/05/2008	R157	2008/08/07	750.00	Call	Option on Bond Future	118,990.0000	118,533.0000	(0.384)	0	0	0
26/05/2008	R157	2008/08/07	8.75	Call	Option on Bond Future	191.0000	136.0000	(28.796)	0	0	1,500
26/05/2008	R157	2008/08/07	750.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/05/2008	R157	2008/08/07	9.00	Put	Option on Bond Future	3,727.0000	4,079.0000	9.445	0	0	0
26/05/2008	R157	2008/08/07	8.50	Call	Option on Bond Future	72.0000	47.0000	(34.722)	0	0	200
26/05/2008	R157	2008/08/07	8.50	Put	Option on Bond Future	6,382.0000	6,813.0000	6.753	0	0	0
26/05/2008	R157	2008/08/07	8.25	Call	Option on Bond Future	22.0000	13.0000	(40.909)	0	0	500
26/05/2008	R157	2008/08/07	8.25	Put	Option on Bond Future	7,873.0000	8,320.0000	5.678	0	0	0
26/05/2008	R157	2008/08/07	9.00	Call	Option on Bond Future	427.0000	324.0000	(24.122)	0	0	0
26/05/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	9,423.0000	9,876.0000	4.807	0	0	0
26/05/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	5.0000	3.0000	(40.000)	0	0	0
26/05/2008	R157	2008/08/07	9.50	Put	Option on Bond Future	1,765.0000	1,988.0000	12.635	0	0	200
26/05/2008	R157	2008/08/07	9.50	Call	Option on Bond Future	1,382.0000	1,149.0000	(16.860)	0	0	0
26/05/2008	R157	2008/11/06			Bond Future	9.4450	9.5250	0.847	0.0000	0.0000	0
26/05/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	4,361.0000	4,727.0000	8.393	0	0	0
26/05/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	387.0000	306.0000	(20.930)	0	0	0
26/05/2008	R157	2008/11/06	9.50	Call	Option on Bond Future	1,805.0000	1,560.0000	(13.573)	0	0	0
26/05/2008	R157	2008/11/06	9.50	Put	Option on Bond Future	1,497.0000	1,699.0000	13.494	0	0	1,000
26/05/2008	R157	2009/02/05			Bond Future	9.3510	9.4310	0.856	0.0000	0.0000	2,500
26/05/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	2,398.0000	2,626.0000	9.508	0	0	0
26/05/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	1,845.0000	1,637.0000	(11.274)	0	0	0

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26/05/2008	R186	2008/08/07			Bond Future	9.3750	9.4450	0.747	0.0000	0.0000	2,410
26/05/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	16,940.0000	17,588.0000	3.825	0	0	0
26/05/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	6.0000	3.0000	(50.000)	0	0	0
26/05/2008	R186	2008/11/06			Bond Future	9.2850	9.3550	0.754	0.0000	0.0000	0
26/05/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	7,804.0000	8,442.0000	8.175	0	0	0
26/05/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	40.0000	24.0000	(40.000)	0	0	0
26/05/2008	R186	2009/02/05			Bond Future	9.2170	9.2870	0.759	0.0000	0.0000	0
26/05/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	1,734.0000	2,047.0000	18.051	0	0	0
26/05/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	2,044.0000	1,701.0000	(16.781)	0	0	0
26/05/2008	R196	2008/08/07			Bond Future	11.6790	11.7120	0.283	0.0000	0.0000	0
26/05/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	373.0000	354.0000	(5.094)	0	0	0
26/05/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	1,908.0000	1,905.0000	(0.157)	0	0	0
26/05/2008	R196	2008/11/06			Bond Future	11.3650	11.3940	0.255	0.0000	0.0000	0
26/05/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	1,023.0000	1,008.0000	(1.466)	0	0	0
26/05/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,796.0000	1,789.0000	(0.390)	0	0	0
26/05/2008	R196	2009/02/05			Bond Future	10.9200	10.9440	0.220	0.0000	0.0000	0
26/05/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	1,756.0000	1,746.0000	(0.569)	0	0	0
26/05/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	1,747.0000	1,736.0000	(0.630)	0	0	0
26/05/2008	R201	2008/08/07			Bond Future	9.6250	9.7050	0.831	0.0000	0.0000	0
26/05/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	3.0000	1.0000	(66.667)	0	0	0
26/05/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	7,778.0000	8,140.0000	4.654	0	0	0
26/05/2008	R201	2008/11/06			Bond Future	9.4840	9.5640	0.844	0.0000	0.0000	0
26/05/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	302.0000	239.0000	(20.861)	0	0	0
26/05/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	3,648.0000	3,942.0000	8.059	0	0	0
26/05/2008	R201	2009/02/05			Bond Future	9.3740	9.4540	0.853	0.0000	0.0000	0
26/05/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	1,398.0000	1,236.0000	(11.588)	0	0	0
26/05/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	1,940.0000	2,126.0000	9.588	0	0	0

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26/05/2008	R203	2008/08/07			Bond Future	9.5330	9.6130	0.839	0.0000	0.0000	0
26/05/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	10,910.0000	11,364.0000	4.161	0	0	0
26/05/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/05/2008	R203	2008/11/06			Bond Future	9.4150	9.4950	0.850	0.0000	0.0000	0
26/05/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	5,429.0000	5,856.0000	7.865	0	0	0
26/05/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	71.0000	47.0000	(33.803)	0	0	0
26/05/2008	R203	2009/02/05			Bond Future	9.3230	9.4030	0.858	0.0000	0.0000	0
26/05/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	1,845.0000	2,082.0000	12.846	0	0	0
26/05/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	1,436.0000	1,227.0000	(14.554)	0	0	0
26/05/2008	R204	2008/08/07			Bond Future	9.5120	9.5920	0.841	0.0000	0.0000	3,188
26/05/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/05/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	11,586.0000	12,070.0000	4.177	0	0	0
26/05/2008	R204	2008/11/06			Bond Future	9.4010	9.4810	0.851	0.0000	0.0000	0
26/05/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	5,726.0000	6,188.0000	8.068	0	0	0
26/05/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	56.0000	36.0000	(35.714)	0	0	0
26/05/2008	R204	2009/02/05			Bond Future	9.3160	9.3960	0.859	0.0000	0.0000	0
26/05/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	1,765.0000	2,023.0000	14.618	0	0	0
26/05/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	1,368.0000	1,146.0000	(16.228)	0	0	0
26/05/2008	R206	2008/08/07			Bond Future	9.6600	9.7400	0.828	0.0000	0.0000	0
26/05/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	6,792.0000	7,104.0000	4.594	0	0	0
26/05/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
26/05/2008	R206	2008/11/06			Bond Future	9.4910	9.5710	0.843	0.0000	0.0000	610
26/05/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	5,962.0000	6,254.0000	4.898	0	0	0
26/05/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	47.0000	35.0000	(25.532)	0	0	0
26/05/2008	R206	2009/02/05			Bond Future	9.3500	9.4300	0.856	0.0000	0.0000	0
26/05/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	1,390.0000	1,246.0000	(10.360)	0	0	0
26/05/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	1,761.0000	1,913.0000	8.631	0	0	0

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26/05/2008	R207	2008/08/07			Bond Future	9.4870	9.5570	0.738	0.0000	0.0000	0
26/05/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/05/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	9,854.0000	10,284.0000	4.364	0	0	0
26/05/2008	R207	2008/11/06			Bond Future	9.3840	9.4540	0.746	0.0000	0.0000	0
26/05/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	38.0000	25.0000	(34.211)	0	0	0
26/05/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	5,715.0000	6,131.0000	7.279	0	0	0
26/05/2008	R207	2009/02/05			Bond Future	9.3040	9.3740	0.752	0.0000	0.0000	0
26/05/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	1,627.0000	1,854.0000	13.952	0	0	0
26/05/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	1,295.0000	1,095.0000	(15.444)	0	0	0
26/05/2008	R209	2008/08/07			Bond Future	9.1740	9.2440	0.763	0.0000	0.0000	7,012
26/05/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	12,215.0000	12,737.0000	4.273	0	0	0
26/05/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/05/2008	R209	2008/11/06			Bond Future	9.1000	9.1700	0.769	0.0000	0.0000	260
26/05/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	11,640.0000	12,169.0000	4.545	0	0	0
26/05/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/05/2008	R209	2009/02/05			Bond Future	9.0420	9.1120	0.774	0.0000	0.0000	0
26/05/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	1,415.0000	1,711.0000	20.919	0	0	0
26/05/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	1,092.0000	853.0000	(21.886)	0	0	0
26/05/2008	TRT1	2008/08/07			Index Future	255.7560	254.9290	(0.323)	0.0000	0.0000	0
26/05/2008	TRT1	2008/11/06			Index Future	263.2570	262.4050	(0.324)	0.0000	0.0000	400
26/05/2008	TRT1	2009/02/05			Index Future	271.0170	270.1410	(0.323)	0.0000	0.0000	0
26/05/2008	ZAAD	2008/06/13			Currency Future	7.3841	7.4239	0.539	0.0000	0.0000	10
26/05/2008	ZAAD	2008/09/15			Currency Future	7.4655	7.5042	0.518	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
26/05/2008	ZAAD 2008/12/12			Currency Future	7.5531	7.5924	0.520	0.0000	0.0000	0
<b>Grand Total:</b>										<b>215,527</b>