

Derivatives High/Low Report

High/Low for 27/05/2008

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
27/05/2008	\$ / R 2008/06/13			Currency Future	7.7433	7.7942	0.657	7.8200	7.7000	66,462
27/05/2008	\$ / R 2008/09/15			Currency Future	7.9311	7.9837	0.663	8.0300	7.9200	70,730
27/05/2008	\$ / R 2008/12/12			Currency Future	8.1240	8.1770	0.652	8.1800	8.1800	9,045
27/05/2008	£ / R 2008/06/13			Currency Future	15.3241	15.3797	0.363	15.3000	15.3000	6,370
27/05/2008	£ / R 2008/09/15			Currency Future	15.5762	15.6349	0.377	15.5900	15.5800	817
27/05/2008	£ / R 2008/12/12			Currency Future	15.8417	15.8999	0.367	16.0000	15.9300	629
27/05/2008	€ / R 2008/06/13			Currency Future	12.2052	12.2443	0.320	12.3200	12.1200	15,145
27/05/2008	€ / R 2008/09/15			Currency Future	12.4377	12.4790	0.332	12.5700	12.4400	9,485
27/05/2008	€ / R 2008/12/12			Currency Future	12.6792	12.7206	0.327	12.7800	12.7800	5,125
27/05/2008	ALBI 2008/08/07			Index Future	255.9060	255.5770	(0.129)	0.0000	0.0000	0
27/05/2008	ALBI 2008/08/07	265.00	Call	Index Future	1,481.0000	1,250.0000	(15.598)	0	0	0
27/05/2008	ALBI 2008/08/07	265.00	Put	Index Future	92,421.0000	95,480.0000	3.310	0	0	0
27/05/2008	ALBI 2008/11/06			Index Future	263.4110	263.0715	(0.129)	0.0000	0.0000	594
27/05/2008	ALBI 2008/11/06	265.00	Call	Index Future	27,947.0000	26,389.0000	(5.575)	0	0	0
27/05/2008	ALBI 2008/11/06	265.00	Put	Index Future	43,837.0000	45,674.0000	4.191	0	0	0

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27/05/2008	ALBI	2009/02/05			Index Future	273.4960	272.0320	(0.535)	0.0000	0.0000	0
27/05/2008	CRD1	2008/08/07			Index Future	110.9630	110.8470	(0.105)	0.0000	0.0000	0
27/05/2008	CRD1	2008/11/06			Index Future	114.2170	114.0980	(0.104)	0.0000	0.0000	8
27/05/2008	CRD1	2009/02/05			Index Future	117.5840	117.4620	(0.104)	0.0000	0.0000	0
27/05/2008	GOVI	2008/08/07			jGovi	258.3045	257.9780	(0.126)	0.0000	0.0000	189
27/05/2008	GOVI	2008/08/07	274.00	Call	jGovi	77.0000	60.0000	(22.078)	0	0	0
27/05/2008	GOVI	2008/08/07	274.00	Put	jGovi	157,032.0000	160,280.0000	2.068	0	0	0
27/05/2008	GOVI	2008/11/06			jGovi	265.8795	265.5435	(0.126)	0.0000	0.0000	60
27/05/2008	GOVI	2008/11/06	274.00	Put	jGovi	90,329.0000	92,999.0000	2.956	0	0	0
27/05/2008	GOVI	2008/11/06	274.00	Call	jGovi	9,124.0000	8,434.0000	(7.562)	0	0	0
27/05/2008	GOVI	2009/02/05			jGovi	273.7175	273.3725	(0.126)	0.0000	0.0000	0
27/05/2008	ILBI	2008/08/07			Index Future	321.3550	321.3550	-	0.0000	0.0000	1
27/05/2008	ILBI	2008/11/06			Index Future	331.3930	331.3610	(0.010)	0.0000	0.0000	0
27/05/2008	ILBI	2009/02/05			Index Future	341.6970	341.6820	(0.004)	0.0000	0.0000	0
27/05/2008	J153	2010/08/31			jSwap	11.9950	12.0650	0.584	0.0000	0.0000	0
27/05/2008	J157	2015/09/15			jSwap	10.6500	10.7200	0.657	0.0000	0.0000	0
27/05/2008	J186	2026/12/21			jSwap	9.9160	9.9510	0.353	0.0000	0.0000	0
27/05/2008	J201	2014/12/22			jSwap	10.8020	10.8730	0.657	0.0000	0.0000	0
27/05/2008	J203	2017/09/15			jSwap	10.4080	10.4830	0.721	0.0000	0.0000	0

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27/05/2008	J204	2018/12/21			jSwap	10.3110	10.3900	0.766	0.0000	0.0000	0
27/05/2008	J207	2020/01/15			jSwap	10.2030	10.2810	0.764	0.0000	0.0000	0
27/05/2008	JBAR	2005/12/21			jBar	12.0750	12.0750	-	0.0000	0.0000	0
27/05/2008	JFRA	2008/08/07			jFra	12.4090	12.4310	0.177	0.0000	0.0000	0
27/05/2008	JFRA	2008/11/06			jFra	12.4660	12.4870	0.168	0.0000	0.0000	0
27/05/2008	JFRA	2008/11/06			jFra	0.0000	12.4870	100.000	0.0000	0.0000	0
27/05/2008	JFRA	2009/02/05			jFra	12.4050	12.4470	0.339	0.0000	0.0000	0
27/05/2008	JFRA	2009/02/05			jFra	0.0000	12.4470	100.000	0.0000	0.0000	0
27/05/2008	JFRA	2009/05/07			jFra	12.2150	12.2920	0.630	0.0000	0.0000	0
27/05/2008	JFRA	2009/05/07			jFra	0.0000	12.2920	100.000	0.0000	0.0000	0
27/05/2008	JFRA	2009/08/06			jFra	11.8400	11.9360	0.811	0.0000	0.0000	0
27/05/2008	JFRA	2009/11/05			jFra	11.5120	11.6560	1.251	0.0000	0.0000	0
27/05/2008	JN02	2008/08/07			jNote	11.9050	11.9900	0.714	0.0000	0.0000	0
27/05/2008	JN02	2008/11/06			jNote	11.6980	11.7980	0.855	0.0000	0.0000	0
27/05/2008	JN02	2009/02/05			jNote	11.4570	11.5690	0.978	0.0000	0.0000	0
27/05/2008	JN05	2008/08/07			jNote	10.8290	10.9170	0.813	0.0000	0.0000	0
27/05/2008	JN05	2008/11/07			jNote	10.0250	10.1540	1.287	0.0000	0.0000	0
27/05/2008	JN05	2009/02/05			jNote	10.4920	10.5830	0.867	0.0000	0.0000	0
27/05/2008	JN10	2008/08/07			jNote	10.0880	10.1740	0.852	0.0000	0.0000	0

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27/05/2008	JN10	2008/11/07			jNote	9.6510	9.7740	1.274	0.0000	0.0000	0
27/05/2008	JN10	2009/02/05			jNote	9.8430	9.9300	0.884	0.0000	0.0000	0
27/05/2008	JROD	2008/05/30			jRod	11.0010	11.0010	-	0.0000	0.0000	0
27/05/2008	JROD	2008/06/30			jRod	11.3270	11.3170	(0.088)	0.0000	0.0000	0
27/05/2008	JROD	2008/07/31			jRod	11.7130	11.6970	(0.137)	0.0000	0.0000	0
27/05/2008	JROD	2008/08/29			jRod	11.5540	11.5480	(0.052)	0.0000	0.0000	0
27/05/2008	JROD	2008/09/30			jRod	11.9050	11.9090	0.034	0.0000	0.0000	0
27/05/2008	JROD	2008/10/31			jRod	12.2010	12.2220	0.172	0.0000	0.0000	0
27/05/2008	JROD	2008/11/28			jRod	11.9600	11.9830	0.192	0.0000	0.0000	0
27/05/2008	JROD	2008/12/31			jRod	12.2240	12.2580	0.278	0.0000	0.0000	0
27/05/2008	OTH1	2008/08/07			Index Future	244.0240	243.6770	(0.142)	0.0000	0.0000	0
27/05/2008	OTH1	2008/11/06			Index Future	251.1810	250.8230	(0.143)	0.0000	0.0000	12
27/05/2008	OTH1	2009/02/05			Index Future	258.5850	258.2180	(0.142)	0.0000	0.0000	0
27/05/2008	R153	2008/08/07			Bond Future	10.7200	10.7700	0.466	0.0000	0.0000	8,254
27/05/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/05/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	4,213.0000	4,305.0000	2.184	0	0	0
27/05/2008	R153	2008/08/07	8.25	Put	Option on Bond Future	4,701.0000	4,793.0000	1.957	0	0	0
27/05/2008	R153	2008/08/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/05/2008	R153	2008/11/06			Bond Future	10.5100	10.5600	0.476	0.0000	0.0000	0
27/05/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	624.0000	597.0000	(4.327)	0	0	0
27/05/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	2,730.0000	2,786.0000	2.051	0	0	0

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27/05/2008	R153	2009/02/05			Bond Future	10.3600	10.4100	0.483	0.0000	0.0000	0
27/05/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	2,101.0000	2,136.0000	1.666	0	0	0
27/05/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	1,583.0000	1,546.0000	(2.337)	0	0	0
27/05/2008	R157	2008/08/07			Bond Future	9.6470	9.6670	0.207	0.0000	0.0000	6,542
27/05/2008	R157	2008/08/07	9.25	Call	Option on Bond Future	660.0000	620.0000	(6.061)	0	0	0
27/05/2008	R157	2008/08/07	9.25	Put	Option on Bond Future	2,946.0000	3,020.0000	2.512	0	0	500
27/05/2008	R157	2008/08/07	9.50	Put	Option on Bond Future	1,988.0000	2,045.0000	2.867	0	0	200
27/05/2008	R157	2008/08/07	10.25	Put	Option on Bond Future	385.0000	399.0000	3.636	0	0	1,000
27/05/2008	R157	2008/08/07	9.50	Call	Option on Bond Future	1,149.0000	1,091.0000	(5.048)	0	0	0
27/05/2008	R157	2008/08/07	9.00	Put	Option on Bond Future	4,079.0000	4,169.0000	2.206	0	0	0
27/05/2008	R157	2008/08/07	9.00	Call	Option on Bond Future	324.0000	299.0000	(7.716)	0	0	0
27/05/2008	R157	2008/08/07	750.00	Call	Option on Bond Future	118,533.0000	118,420.0000	(0.095)	0	0	0
27/05/2008	R157	2008/08/07	10.25	Call	Option on Bond Future	3,750.0000	3,651.0000	(2.640)	0	0	0
27/05/2008	R157	2008/08/07	750.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/05/2008	R157	2008/08/07	8.75	Put	Option on Bond Future	5,384.0000	5,485.0000	1.876	0	0	0
27/05/2008	R157	2008/08/07	8.50	Call	Option on Bond Future	47.0000	42.0000	(10.638)	0	0	200
27/05/2008	R157	2008/08/07	8.50	Put	Option on Bond Future	6,813.0000	6,921.0000	1.585	0	0	0
27/05/2008	R157	2008/08/07	8.25	Call	Option on Bond Future	13.0000	11.0000	(15.385)	0	0	500
27/05/2008	R157	2008/08/07	8.25	Put	Option on Bond Future	8,320.0000	8,432.0000	1.346	0	0	0
27/05/2008	R157	2008/08/07	8.75	Call	Option on Bond Future	136.0000	123.0000	(9.559)	0	0	1,500
27/05/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	9,876.0000	9,990.0000	1.154	0	0	0
27/05/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
27/05/2008	R157	2008/08/07	9.75	Put	Option on Bond Future	1,249.0000	1,289.0000	3.203	0	0	0
27/05/2008	R157	2008/08/07	9.75	Call	Option on Bond Future	1,833.0000	1,759.0000	(4.037)	0	0	0
27/05/2008	R157	2008/11/06			Bond Future	9.5250	9.5450	0.210	0.0000	0.0000	0
27/05/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	306.0000	287.0000	(6.209)	0	0	0
27/05/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	4,727.0000	4,819.0000	1.946	0	0	0
27/05/2008	R157	2008/11/06	9.50	Call	Option on Bond Future	1,560.0000	1,501.0000	(3.782)	0	0	0
27/05/2008	R157	2008/11/06	9.50	Put	Option on Bond Future	1,699.0000	1,751.0000	3.061	0	0	1,000
27/05/2008	R157	2009/02/05			Bond Future	9.4310	9.4510	0.212	0.0000	0.0000	2,500
27/05/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	2,626.0000	2,684.0000	2.209	0	0	0
27/05/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	1,637.0000	1,586.0000	(3.115)	0	0	0

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27/05/2008	R186	2008/08/07			Bond Future	9.4450	9.4750	0.318	0.0000	0.0000	2,410
27/05/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	17,588.0000	17,864.0000	1.569	0	0	0
27/05/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	3.0000	3.0000	-	0	0	0
27/05/2008	R186	2008/11/06			Bond Future	9.3550	9.3850	0.321	0.0000	0.0000	0
27/05/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	8,442.0000	8,716.0000	3.246	0	0	0
27/05/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	24.0000	19.0000	(20.833)	0	0	0
27/05/2008	R186	2009/02/05			Bond Future	9.2870	9.3170	0.323	0.0000	0.0000	0
27/05/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	2,047.0000	2,192.0000	7.084	0	0	0
27/05/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	1,701.0000	1,567.0000	(7.878)	0	0	0
27/05/2008	R196	2008/08/07			Bond Future	11.7120	11.7350	0.196	0.0000	0.0000	0
27/05/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	354.0000	346.0000	(2.260)	0	0	0
27/05/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	1,905.0000	1,909.0000	0.210	0	0	0
27/05/2008	R196	2008/11/06			Bond Future	11.3940	11.4530	0.518	0.0000	0.0000	0
27/05/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	1,008.0000	996.0000	(1.190)	0	0	0
27/05/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,789.0000	1,795.0000	0.335	0	0	0
27/05/2008	R196	2009/02/05			Bond Future	10.9440	11.0420	0.895	0.0000	0.0000	0
27/05/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	1,746.0000	1,745.0000	(0.057)	0	0	0
27/05/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	1,736.0000	1,730.0000	(0.346)	0	0	0
27/05/2008	R201	2008/08/07			Bond Future	9.7050	9.7250	0.206	0.0000	0.0000	0
27/05/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
27/05/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	8,140.0000	8,230.0000	1.106	0	0	0
27/05/2008	R201	2008/11/06			Bond Future	9.5640	9.5840	0.209	0.0000	0.0000	0
27/05/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	239.0000	224.0000	(6.276)	0	0	0
27/05/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	3,942.0000	4,016.0000	1.877	0	0	0
27/05/2008	R201	2009/02/05			Bond Future	9.4540	9.4740	0.212	0.0000	0.0000	0
27/05/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	1,236.0000	1,197.0000	(3.155)	0	0	0
27/05/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	2,126.0000	2,173.0000	2.211	0	0	0

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27/05/2008	R203	2008/08/07			Bond Future	9.6130	9.6330	0.208	0.0000	0.0000	0
27/05/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	11,364.0000	11,477.0000	0.994	0	0	0
27/05/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/05/2008	R203	2008/11/06			Bond Future	9.4950	9.5150	0.211	0.0000	0.0000	0
27/05/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	5,856.0000	5,963.0000	1.827	0	0	0
27/05/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	47.0000	43.0000	(8.511)	0	0	0
27/05/2008	R203	2009/02/05			Bond Future	9.4030	9.4230	0.213	0.0000	0.0000	0
27/05/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	2,082.0000	2,143.0000	2.930	0	0	0
27/05/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	1,227.0000	1,178.0000	(3.993)	0	0	0
27/05/2008	R204	2008/08/07			Bond Future	9.5920	9.6120	0.209	0.0000	0.0000	3,188
27/05/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/05/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	12,070.0000	12,190.0000	0.994	0	0	0
27/05/2008	R204	2008/11/06			Bond Future	9.4810	9.5010	0.211	0.0000	0.0000	0
27/05/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	6,188.0000	6,304.0000	1.875	0	0	0
27/05/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	36.0000	32.0000	(11.111)	0	0	0
27/05/2008	R204	2009/02/05			Bond Future	9.3960	9.4160	0.213	0.0000	0.0000	0
27/05/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	2,023.0000	2,090.0000	3.312	0	0	0
27/05/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	1,146.0000	1,094.0000	(4.538)	0	0	0
27/05/2008	R206	2008/08/07			Bond Future	9.7400	9.7600	0.205	0.0000	0.0000	0
27/05/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	7,104.0000	7,182.0000	1.098	0	0	0
27/05/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/05/2008	R206	2008/11/06			Bond Future	9.5710	9.5910	0.209	0.0000	0.0000	610
27/05/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	6,254.0000	6,328.0000	1.183	0	0	0
27/05/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	35.0000	32.0000	(8.571)	0	0	0
27/05/2008	R206	2009/02/05			Bond Future	9.4300	9.4500	0.212	0.0000	0.0000	0
27/05/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	1,246.0000	1,211.0000	(2.809)	0	0	0
27/05/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	1,913.0000	1,952.0000	2.039	0	0	0

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27/05/2008	R207	2008/08/07			Bond Future	9.5570	9.5770	0.209	0.0000	0.0000	0
27/05/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/05/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	10,284.0000	10,406.0000	1.186	0	0	0
27/05/2008	R207	2008/11/06			Bond Future	9.4540	9.4740	0.212	0.0000	0.0000	0
27/05/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	25.0000	21.0000	(16.000)	0	0	0
27/05/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	6,131.0000	6,250.0000	1.941	0	0	0
27/05/2008	R207	2009/02/05			Bond Future	9.3740	9.3940	0.213	0.0000	0.0000	0
27/05/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	1,854.0000	1,922.0000	3.668	0	0	0
27/05/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	1,095.0000	1,041.0000	(4.932)	0	0	0
27/05/2008	R209	2008/08/07			Bond Future	9.2440	9.2640	0.216	0.0000	0.0000	7,012
27/05/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	12,737.0000	12,885.0000	1.162	0	0	0
27/05/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/05/2008	R209	2008/11/06			Bond Future	9.1700	9.1900	0.218	0.0000	0.0000	260
27/05/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	12,169.0000	12,319.0000	1.233	0	0	0
27/05/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/05/2008	R209	2009/02/05			Bond Future	9.1120	9.1320	0.219	0.0000	0.0000	0
27/05/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	1,711.0000	1,801.0000	5.260	0	0	0
27/05/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	853.0000	792.0000	(7.151)	0	0	0
27/05/2008	TRT1	2008/08/07			Index Future	254.9290	254.6060	(0.127)	0.0000	0.0000	0
27/05/2008	TRT1	2008/11/06			Index Future	262.4050	262.0730	(0.127)	0.0000	0.0000	400
27/05/2008	TRT1	2009/02/05			Index Future	270.1410	269.7990	(0.127)	0.0000	0.0000	0
27/05/2008	ZAAD	2008/06/13			Currency Future	7.4239	7.4689	0.606	0.0000	0.0000	10
27/05/2008	ZAAD	2008/09/15			Currency Future	7.5042	7.5522	0.640	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
27/05/2008	ZAAD 2008/12/12			Currency Future	7.5924	7.6392	0.616	0.0000	0.0000	0
Grand Total:										220,758