

# Derivatives High/Low Report

High/Low for 30/06/2008

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
30/06/2008	\$ / R 2008/09/15			Currency Future	8.0813	7.9904	(1.125)	8.0500	7.9800	127,456
30/06/2008	\$ / R 2008/12/12			Currency Future	8.2797	8.1866	(1.124)	8.2500	8.1900	44,384
30/06/2008	\$ / R 2009/03/16			Currency Future	8.4784	8.3857	(1.093)	8.3900	8.3900	1,272
30/06/2008	£ / R 2008/09/15			Currency Future	16.0075	15.8093	(1.238)	0.0000	0.0000	2,005
30/06/2008	£ / R 2008/12/12			Currency Future	16.2875	16.0847	(1.245)	16.1800	16.1800	1,909
30/06/2008	£ / R 2009/03/16			Currency Future	16.5684	16.3637	(1.235)	0.0000	0.0000	0
30/06/2008	€ / R 2008/09/15			Currency Future	12.6782	12.5404	(1.087)	12.6500	12.6500	16,095
30/06/2008	€ / R 2008/12/12			Currency Future	12.9297	12.7882	(1.094)	12.8800	12.8800	8,718
30/06/2008	€ / R 2009/03/16			Currency Future	13.1819	13.0392	(1.083)	0.0000	0.0000	200
30/06/2008	ALBI 2008/08/07			Index Future	244.2340	244.1090	(0.051)	0.0000	0.0000	0
30/06/2008	ALBI 2008/08/07	265.00	Call	Index Future	0.0000	0.0000	-	0	0	0
30/06/2008	ALBI 2008/08/07	265.00	Put	Index Future	207,660.0000	208,910.0000	0.602	0	0	0
30/06/2008	ALBI 2008/11/06			Index Future	251.6460	251.5170	(0.051)	0.0000	0.0000	594
30/06/2008	ALBI 2008/11/06	265.00	Call	Index Future	1,353.0000	1,220.0000	(9.830)	0	0	0
30/06/2008	ALBI 2008/11/06	265.00	Put	Index Future	134,893.0000	136,050.0000	0.858	0	0	0

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30/06/2008	ALBI	2009/02/05			Index Future	260.1530	259.9180	(0.090)	0.0000	0.0000	0
30/06/2008	CRD1	2008/08/07			Index Future	107.1310	107.0410	(0.084)	0.0000	0.0000	0
30/06/2008	CRD1	2008/11/06			Index Future	110.3820	110.2900	(0.083)	0.0000	0.0000	8
30/06/2008	CRD1	2009/02/05			Index Future	114.0500	113.9530	(0.085)	0.0000	0.0000	0
30/06/2008	GOVI	2008/08/07			jGovi	247.0150	246.9130	(0.041)	0.0000	0.0000	366
30/06/2008	GOVI	2008/08/07	274.00	Call	jGovi	0.0000	0.0000	-	0	0	0
30/06/2008	GOVI	2008/08/07	274.00	Put	jGovi	269,850.0000	270,870.0000	0.378	0	0	0
30/06/2008	GOVI	2008/11/06			jGovi	254.5110	254.4070	(0.041)	0.0000	0.0000	60
30/06/2008	GOVI	2008/11/06	274.00	Call	jGovi	183.0000	159.0000	(13.115)	0	0	0
30/06/2008	GOVI	2008/11/06	274.00	Put	jGovi	195,073.0000	196,089.0000	0.521	0	0	0
30/06/2008	GOVI	2009/02/05			jGovi	262.9680	262.8585	(0.042)	0.0000	0.0000	0
30/06/2008	ILBI	2008/08/07			Index Future	329.0770	309.7680	(5.868)	0.0000	0.0000	1
30/06/2008	ILBI	2008/11/06			Index Future	341.9680	344.1420	0.636	0.0000	0.0000	0
30/06/2008	ILBI	2009/02/05			Index Future	352.9470	355.2060	0.640	0.0000	0.0000	0
30/06/2008	J153	2010/08/31			jSwap	12.6540	12.6670	0.103	0.0000	0.0000	0
30/06/2008	J157	2015/09/15			jSwap	11.7570	11.8220	0.553	0.0000	0.0000	0
30/06/2008	J186	2026/12/21			jSwap	10.9570	10.9900	0.301	0.0000	0.0000	0
30/06/2008	J201	2014/12/22			jSwap	11.8680	11.9220	0.455	0.0000	0.0000	0
30/06/2008	J203	2017/09/15			jSwap	11.5590	11.6390	0.692	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
30/06/2008	J204	2018/12/21			jSwap	11.4510	11.5270	0.664	0.0000	0.0000	0
30/06/2008	J207	2020/01/15			jSwap	11.3770	11.4420	0.571	0.0000	0.0000	0
30/06/2008	JBAR	2005/12/21			jBar	12.3710	12.3750	0.032	0.0000	0.0000	0
30/06/2008	JFRA	2008/08/07			jFra	12.5600	12.5400	(0.159)	0.0000	0.0000	0
30/06/2008	JFRA	2008/11/06			jFra	12.8860	12.8980	0.093	0.0000	0.0000	0
30/06/2008	JFRA	2008/11/06			jFra	0.0000	12.8980	100.000	0.0000	0.0000	0
30/06/2008	JFRA	2009/02/05			jFra	12.8840	12.8950	0.085	0.0000	0.0000	0
30/06/2008	JFRA	2009/02/05			jFra	0.0000	12.8950	100.000	0.0000	0.0000	0
30/06/2008	JFRA	2009/05/07			jFra	12.7620	12.8070	0.353	0.0000	0.0000	0
30/06/2008	JFRA	2009/05/07			jFra	0.0000	12.8070	100.000	0.0000	0.0000	0
30/06/2008	JFRA	2009/08/06			jFra	12.7500	12.7540	0.031	0.0000	0.0000	0
30/06/2008	JFRA	2009/11/05			jFra	12.5280	12.5540	0.208	0.0000	0.0000	0
30/06/2008	JN02	2008/08/07			jNote	12.6210	12.6360	0.119	0.0000	0.0000	0
30/06/2008	JN02	2008/11/06			jNote	12.5630	12.5810	0.143	0.0000	0.0000	0
30/06/2008	JN02	2009/02/05			jNote	12.4330	12.4510	0.145	0.0000	0.0000	0
30/06/2008	JN05	2008/08/07			jNote	11.9020	11.9390	0.311	0.0000	0.0000	0
30/06/2008	JN05	2008/11/07			jNote	11.2630	11.3730	0.977	0.0000	0.0000	0
30/06/2008	JN05	2009/02/05			jNote	11.6950	11.7390	0.376	0.0000	0.0000	0
30/06/2008	JN10	2008/08/07			jNote	11.3090	11.3810	0.637	0.0000	0.0000	0

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30/06/2008	JN10	2008/11/07			jNote	10.7890	10.8710	0.760	0.0000	0.0000	0
30/06/2008	JN10	2009/02/05			jNote	11.1400	11.2230	0.745	0.0000	0.0000	0
30/06/2008	JROD	2008/06/30			jRod	11.2940	11.2938	(0.002)	0.0000	0.0000	0
30/06/2008	JROD	2008/07/31			jRod	11.6270	11.6160	(0.095)	0.0000	0.0000	0
30/06/2008	JROD	2008/08/29			jRod	11.9970	11.9810	(0.133)	0.0000	0.0000	0
30/06/2008	JROD	2008/09/30			jRod	11.8360	12.3760	4.562	0.0000	0.0000	0
30/06/2008	JROD	2008/10/31			jRod	12.1400	12.1380	(0.016)	0.0000	0.0000	0
30/06/2008	JROD	2008/11/28			jRod	12.4130	12.4180	0.040	0.0000	0.0000	0
30/06/2008	JROD	2008/12/31			jRod	12.2080	12.7010	4.038	0.0000	0.0000	0
30/06/2008	OTH1	2008/08/07			Index Future	230.2590	230.0130	(0.107)	0.0000	0.0000	0
30/06/2008	OTH1	2008/11/06			Index Future	237.2470	236.9940	(0.107)	0.0000	0.0000	12
30/06/2008	OTH1	2009/02/05			Index Future	245.1300	244.8670	(0.107)	0.0000	0.0000	0
30/06/2008	R153	2008/08/07			Bond Future	11.7000	11.7200	0.171	11.7300	11.7300	7,457
30/06/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/06/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	6,004.0000	6,040.0000	0.600	0	0	0
30/06/2008	R153	2008/08/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/06/2008	R153	2008/08/07	8.25	Put	Option on Bond Future	6,492.0000	6,528.0000	0.555	0	0	0
30/06/2008	R153	2008/11/06			Bond Future	11.6100	11.6600	0.431	0.0000	0.0000	0
30/06/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	3,915.0000	3,993.0000	1.992	0	0	0
30/06/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	15.0000	13.0000	(13.333)	0	0	0
30/06/2008	R153	2009/02/05			Bond Future	11.3600	11.4100	0.440	0.0000	0.0000	0

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30/06/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	2,844.0000	2,881.0000	1.301	0	0	0
30/06/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	904.0000	870.0000	(3.761)	0	0	0
30/06/2008	R157	2008/08/07			Bond Future	10.6500	10.6800	0.282	0.0000	0.0000	6,773
30/06/2008	R157	2008/08/07	9.50	Call	Option on Bond Future	11.0000	7.0000	(36.364)	0	0	0
30/06/2008	R157	2008/08/07	9.25	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
30/06/2008	R157	2008/08/07	9.25	Put	Option on Bond Future	7,817.0000	7,975.0000	2.021	0	0	500
30/06/2008	R157	2008/08/07	9.00	Put	Option on Bond Future	9,284.0000	9,444.0000	1.723	0	0	0
30/06/2008	R157	2008/08/07	8.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	1,500
30/06/2008	R157	2008/08/07	9.75	Call	Option on Bond Future	43.0000	30.0000	(30.233)	0	0	0
30/06/2008	R157	2008/08/07	750.00	Call	Option on Bond Future	113,006.0000	112,846.0000	(0.142)	0	0	0
30/06/2008	R157	2008/08/07	9.75	Put	Option on Bond Future	4,987.0000	5,134.0000	2.948	0	0	0
30/06/2008	R157	2008/08/07	9.50	Put	Option on Bond Future	6,379.0000	6,535.0000	2.446	0	0	200
30/06/2008	R157	2008/08/07	750.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/06/2008	R157	2008/08/07	9.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/06/2008	R157	2008/08/07	8.50	Put	Option on Bond Future	12,294.0000	12,454.0000	1.301	0	0	0
30/06/2008	R157	2008/08/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	500
30/06/2008	R157	2008/08/07	8.25	Put	Option on Bond Future	13,835.0000	13,995.0000	1.156	0	0	0
30/06/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/06/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	15,401.0000	15,561.0000	1.039	0	0	0
30/06/2008	R157	2008/08/07	8.75	Put	Option on Bond Future	10,777.0000	10,937.0000	1.485	0	0	0
30/06/2008	R157	2008/08/07	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	200
30/06/2008	R157	2008/08/07	10.25	Put	Option on Bond Future	2,506.0000	2,604.0000	3.911	0	0	1,000
30/06/2008	R157	2008/08/07	10.25	Call	Option on Bond Future	343.0000	281.0000	(18.076)	0	0	0
30/06/2008	R157	2008/11/06			Bond Future	10.5700	10.6200	0.473	0.0000	0.0000	2,550
30/06/2008	R157	2008/11/06	9.50	Call	Option on Bond Future	80.0000	63.0000	(21.250)	0	0	700
30/06/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	10,062.0000	10,322.0000	2.584	0	0	0
30/06/2008	R157	2008/11/06	9.50	Put	Option on Bond Future	5,857.0000	6,101.0000	4.166	0	0	1,000
30/06/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	700
30/06/2008	R157	2008/11/06	10.25	Call	Option on Bond Future	717.0000	623.0000	(13.110)	0	0	0
30/06/2008	R157	2008/11/06	10.25	Put	Option on Bond Future	2,406.0000	2,573.0000	6.941	0	0	700
30/06/2008	R157	2009/02/05			Bond Future	10.4500	10.4900	0.383	0.0000	0.0000	5,000
30/06/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	208.0000	184.0000	(11.538)	0	0	0
30/06/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	6,568.0000	6,748.0000	2.741	0	0	0

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30/06/2008	R186	2008/08/07			Bond Future	10.4200	10.4500	0.288	0.0000	0.0000	2,514
30/06/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/06/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	26,055.0000	26,300.0000	0.940	0	0	0
30/06/2008	R186	2008/11/06			Bond Future	10.3500	10.3900	0.386	0.0000	0.0000	2,500
30/06/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/06/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	17,106.0000	17,433.0000	1.912	0	0	0
30/06/2008	R186	2009/02/05			Bond Future	10.2600	10.3000	0.390	0.0000	0.0000	2,500
30/06/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	27.0000	20.0000	(25.926)	0	0	0
30/06/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	8,907.0000	9,230.0000	3.626	0	0	0
30/06/2008	R196	2008/08/07			Bond Future	12.2490	12.3090	0.490	0.0000	0.0000	0
30/06/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	1,961.0000	1,973.0000	0.612	0	0	0
30/06/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	133.0000	114.0000	(14.286)	0	0	0
30/06/2008	R196	2008/11/06			Bond Future	12.0400	12.1220	0.681	0.0000	0.0000	0
30/06/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	797.0000	775.0000	(2.760)	0	0	0
30/06/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,768.0000	1,769.0000	0.057	0	0	0
30/06/2008	R196	2009/02/05			Bond Future	11.7100	11.7720	0.529	0.0000	0.0000	0
30/06/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	1,653.0000	1,643.0000	(0.605)	0	0	0
30/06/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	1,604.0000	1,591.0000	(0.810)	0	0	0
30/06/2008	R201	2008/08/07			Bond Future	10.7400	10.7800	0.372	0.0000	0.0000	0
30/06/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	12,689.0000	12,859.0000	1.340	0	0	0
30/06/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/06/2008	R201	2008/11/06			Bond Future	10.6600	10.7000	0.375	0.0000	0.0000	1,000
30/06/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	8,423.0000	8,589.0000	1.971	0	0	0
30/06/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
30/06/2008	R201	2009/02/05			Bond Future	10.5200	10.5700	0.475	0.0000	0.0000	0
30/06/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	129.0000	111.0000	(13.953)	0	0	0
30/06/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	5,507.0000	5,692.0000	3.359	0	0	0

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30/06/2008	R203	2008/08/07			Bond Future	10.6500	10.6800	0.282	0.0000	0.0000	0
30/06/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	16,987.0000	17,143.0000	0.918	0	0	0
30/06/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/06/2008	R203	2008/11/06			Bond Future	10.5700	10.6100	0.378	0.0000	0.0000	0
30/06/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	11,593.0000	11,799.0000	1.777	0	0	0
30/06/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/06/2008	R203	2009/02/05			Bond Future	10.4600	10.4900	0.287	0.0000	0.0000	0
30/06/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	58.0000	50.0000	(13.793)	0	0	0
30/06/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	6,549.0000	6,694.0000	2.214	0	0	0
30/06/2008	R204	2008/08/07			Bond Future	10.6100	10.6400	0.283	0.0000	0.0000	3,188
30/06/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/06/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	17,932.0000	18,097.0000	0.920	0	0	0
30/06/2008	R204	2008/11/06			Bond Future	10.5400	10.5700	0.285	0.0000	0.0000	0
30/06/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	12,224.0000	12,388.0000	1.342	0	0	0
30/06/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/06/2008	R204	2009/02/05			Bond Future	10.4300	10.4700	0.384	0.0000	0.0000	0
30/06/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	35.0000	29.0000	(17.143)	0	0	0
30/06/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	6,813.0000	7,024.0000	3.097	0	0	0
30/06/2008	R206	2008/08/07			Bond Future	10.8400	10.8700	0.277	0.0000	0.0000	0
30/06/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/06/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	11,269.0000	11,379.0000	0.976	0	0	0
30/06/2008	R206	2008/11/06			Bond Future	10.7300	10.7700	0.373	0.0000	0.0000	610
30/06/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	10,499.0000	10,642.0000	1.362	0	0	0
30/06/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/06/2008	R206	2009/02/05			Bond Future	10.5600	10.6100	0.473	0.0000	0.0000	0
30/06/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	154.0000	135.0000	(12.338)	0	0	0
30/06/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	4,880.0000	5,035.0000	3.176	0	0	0

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30/06/2008	R207	2008/08/07			Bond Future	10.6100	10.6400	0.283	0.0000	0.0000	0
30/06/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/06/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	16,402.0000	16,567.0000	1.006	0	0	0
30/06/2008	R207	2008/11/06			Bond Future	10.5400	10.5800	0.380	0.0000	0.0000	0
30/06/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/06/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	12,409.0000	12,629.0000	1.773	0	0	0
30/06/2008	R207	2009/02/05			Bond Future	10.4400	10.4800	0.383	0.0000	0.0000	0
30/06/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	6,955.0000	7,171.0000	3.106	0	0	0
30/06/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	20.0000	15.0000	(25.000)	0	0	0
30/06/2008	R209	2008/08/07			Bond Future	10.1800	10.2100	0.295	0.0000	0.0000	6,986
30/06/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/06/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	19,138.0000	19,327.0000	0.988	0	0	0
30/06/2008	R209	2008/11/06			Bond Future	10.1200	10.1600	0.395	0.0000	0.0000	260
30/06/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	18,741.0000	18,995.0000	1.355	0	0	0
30/06/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/06/2008	R209	2009/02/05			Bond Future	10.0400	10.0800	0.398	0.0000	0.0000	0
30/06/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	7,356.0000	7,612.0000	3.480	0	0	0
30/06/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
30/06/2008	TRT1	2008/08/07			Index Future	243.7140	243.6090	(0.043)	0.0000	0.0000	0
30/06/2008	TRT1	2008/11/06			Index Future	251.1100	251.0020	(0.043)	0.0000	0.0000	400
30/06/2008	TRT1	2009/02/05			Index Future	259.4540	259.3400	(0.044)	0.0000	0.0000	0
30/06/2008	ZAAD	2008/09/15			Currency Future	7.6977	7.5962	(1.319)	7.6600	7.6600	585
30/06/2008	ZAAD	2008/12/12			Currency Future	7.7924	7.6900	(1.314)	0.0000	0.0000	1,975



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
30/06/2008	ZAAD 2009/03/16			Currency Future	7.8854	7.7844	(1.281)	0.0000	0.0000	5
<b>Grand Total:</b>										<b>254,383</b>