

# Derivatives High/Low Report

High/Low for 13/08/2008

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
13/08/2008	\$ / R 2008/09/15			Currency Future	7.8840	7.9724	1.121	7.9500	7.8500	162,766
13/08/2008	\$ / R 2008/12/12			Currency Future	8.0675	8.1583	1.126	8.1600	8.0500	105,712
13/08/2008	\$ / R 2009/03/16			Currency Future	8.2485	8.3417	1.130	8.2100	8.2100	9,288
13/08/2008	£ / R 2008/09/15			Currency Future	14.9521	14.8316	(0.806)	14.8500	14.8500	2,291
13/08/2008	£ / R 2008/12/12			Currency Future	15.1976	15.0785	(0.784)	15.8300	15.8300	3,968
13/08/2008	£ / R 2009/03/16			Currency Future	15.4442	15.3322	(0.725)	15.3700	15.3700	9,877
13/08/2008	€ / R 2008/09/15			Currency Future	11.7358	11.8322	0.821	0.0000	0.0000	15,184
13/08/2008	€ / R 2008/12/12			Currency Future	11.9522	12.0506	0.823	12.0200	12.0200	19,904
13/08/2008	€ / R 2009/03/16			Currency Future	12.1695	12.2696	0.823	0.0000	0.0000	1,198
13/08/2008	ALBI 2008/11/06			Index Future	269.2470	269.2450	(0.001)	0.0000	0.0000	622
13/08/2008	ALBI 2008/11/06	265.00	Put	Index Future	9,987.0000	9,871.0000	(1.162)	0	0	0
13/08/2008	ALBI 2008/11/06	265.00	Call	Index Future	52,457.0000	52,321.0000	(0.259)	0	0	0
13/08/2008	ALBI 2009/02/05			Index Future	277.3970	277.3970	-	0.0000	0.0000	0
13/08/2008	ALBI 2009/05/07			Index Future	285.6760	285.5890	(0.030)	0.0000	0.0000	0

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13/08/2008	CRD1	2008/11/06			Index Future	115.5010	115.4410	(0.052)	0.0000	0.0000	6
13/08/2008	CRD1	2009/02/05			Index Future	119.0120	118.9500	(0.052)	0.0000	0.0000	0
13/08/2008	CRD1	2009/05/07			Index Future	122.5930	122.5310	(0.051)	0.0000	0.0000	0
13/08/2008	GOVI	2008/11/06			jGovi	271.8600	271.8190	(0.015)	0.0000	0.0000	97
13/08/2008	GOVI	2008/11/06	274.00	Call	jGovi	17,093.0000	16,792.0000	(1.761)	0	0	0
13/08/2008	GOVI	2008/11/06	274.00	Put	jGovi	38,493.0000	38,602.0000	0.283	0	0	0
13/08/2008	GOVI	2009/02/05			jGovi	280.1230	280.0800	(0.015)	0.0000	0.0000	609
13/08/2008	GOVI	2009/05/07			jGovi	288.5530	288.5130	(0.014)	0.0000	0.0000	0
13/08/2008	ILBI	2008/11/06			Index Future	335.0650	335.1060	0.012	0.0000	0.0000	1
13/08/2008	ILBI	2009/02/05			Index Future	344.6930	344.7380	0.013	0.0000	0.0000	0
13/08/2008	ILBI	2009/05/07			Index Future	355.7940	355.8870	0.026	0.0000	0.0000	0
13/08/2008	J153	2010/08/31			jSwap	11.3750	11.3390	(0.316)	0.0000	0.0000	0
13/08/2008	J157	2015/09/15			jSwap	10.2420	10.1830	(0.576)	0.0000	0.0000	0
13/08/2008	J186	2026/12/21			jSwap	9.3590	9.2890	(0.748)	0.0000	0.0000	0
13/08/2008	J201	2014/12/22			jSwap	10.2600	10.1830	(0.750)	0.0000	0.0000	0
13/08/2008	J203	2017/09/15			jSwap	10.0960	10.0110	(0.842)	0.0000	0.0000	0
13/08/2008	J204	2018/12/21			jSwap	9.9520	9.8520	(1.005)	0.0000	0.0000	0
13/08/2008	J207	2020/01/15			jSwap	9.8510	9.7480	(1.046)	0.0000	0.0000	0

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13/08/2008	JBAR 2005/12/21			jBar	12.1920	11.8000	(3.215)	0.0000	0.0000	0
13/08/2008	JFRA 2008/11/06			jFra	12.1240	12.1380	0.115	0.0000	0.0000	0
13/08/2008	JFRA 2008/11/06			jFra	0.0000	12.1380	100.000	0.0000	0.0000	0
13/08/2008	JFRA 2009/02/05			jFra	11.7190	11.7080	(0.094)	0.0000	0.0000	0
13/08/2008	JFRA 2009/02/05			jFra	0.0000	11.7080	100.000	0.0000	0.0000	0
13/08/2008	JFRA 2009/05/07			jFra	11.2430	11.1750	(0.605)	0.0000	0.0000	0
13/08/2008	JFRA 2009/05/07			jFra	0.0000	11.1750	100.000	0.0000	0.0000	0
13/08/2008	JFRA 2009/08/06			jFra	10.7490	10.6770	(0.670)	0.0000	0.0000	0
13/08/2008	JFRA 2009/11/05			jFra	10.3470	10.2890	(0.561)	0.0000	0.0000	0
13/08/2008	JN02 2008/11/06			jNote	10.7840	10.7370	(0.436)	0.0000	0.0000	0
13/08/2008	JN02 2009/02/05			jNote	10.4640	10.4100	(0.516)	0.0000	0.0000	0
13/08/2008	JN02 2009/05/07			jNote	10.1950	10.1320	(0.618)	0.0000	0.0000	0
13/08/2008	JN05 2008/11/07			jNote	9.6720	9.6650	(0.072)	0.0000	0.0000	0
13/08/2008	JN05 2009/02/05			jNote	9.9180	9.8310	(0.877)	0.0000	0.0000	0
13/08/2008	JN05 2009/05/07			jNote	9.7810	9.6830	(1.002)	0.0000	0.0000	0
13/08/2008	JN10 2008/11/07			jNote	9.3870	9.3760	(0.117)	0.0000	0.0000	0
13/08/2008	JN10 2009/02/05			jNote	9.5810	9.4740	(1.117)	0.0000	0.0000	0
13/08/2008	JN10 2009/05/07			jNote	9.4790	9.3690	(1.160)	0.0000	0.0000	0
13/08/2008	JROD 2008/08/29			jRod	11.7250	11.7220	(0.026)	0.0000	0.0000	0

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13/08/2008	JROD	2008/09/30			jRod	11.9150	11.8940	(0.176)	0.0000	0.0000	0
13/08/2008	JROD	2008/10/31			jRod	12.1010	12.0630	(0.314)	0.0000	0.0000	0
13/08/2008	JROD	2008/11/28			jRod	12.0120	11.9900	(0.183)	0.0000	0.0000	0
13/08/2008	JROD	2008/12/31			jRod	12.1920	12.1760	(0.131)	0.0000	0.0000	0
13/08/2008	OTH1	2008/11/06			Index Future	255.8660	256.0500	0.072	0.0000	0.0000	9
13/08/2008	OTH1	2009/02/05			Index Future	263.6420	263.8320	0.072	0.0000	0.0000	0
13/08/2008	OTH1	2009/05/07			Index Future	271.5770	271.7760	0.073	0.0000	0.0000	0
13/08/2008	R153	2008/11/06			Bond Future	9.5820	9.6510	0.720	0.0000	0.0000	11,437
13/08/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	389.0000	345.0000	(11.311)	0	0	0
13/08/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	949.0000	1,021.0000	7.587	0	0	0
13/08/2008	R153	2009/02/05			Bond Future	9.0870	9.1680	0.891	0.0000	0.0000	3
13/08/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	1,737.0000	1,650.0000	(5.009)	0	0	0
13/08/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	406.0000	438.0000	7.882	0	0	0
13/08/2008	R153	2009/05/07			Bond Future	8.3600	8.4570	1.160	0.0000	0.0000	0
13/08/2008	R153	2009/05/07	9.25	Call	Option on Bond Future	2,450.0000	2,373.0000	(3.143)	0	0	0
13/08/2008	R153	2009/05/07	9.25	Put	Option on Bond Future	1,335.0000	1,381.0000	3.446	0	0	0
13/08/2008	R157	2008/11/06			Bond Future	9.1780	9.1600	(0.196)	9.1500	9.1500	7,518
13/08/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	3,575.0000	3,496.0000	(2.210)	0	0	0
13/08/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	1,108.0000	1,131.0000	2.076	0	0	700
13/08/2008	R157	2008/11/06	10.25	Call	Option on Bond Future	6,276.0000	6,359.0000	1.322	0	0	0
13/08/2008	R157	2008/11/06	9.50	Put	Option on Bond Future	1,332.0000	1,284.0000	(3.604)	0	0	1,000
13/08/2008	R157	2008/11/06	9.50	Call	Option on Bond Future	3,146.0000	3,200.0000	1.716	0	0	500
13/08/2008	R157	2008/11/06	10.25	Put	Option on Bond Future	374.0000	354.0000	(5.348)	0	0	300
13/08/2008	R157	2009/02/05			Bond Future	9.0450	9.0270	(0.199)	0.0000	0.0000	5,083

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13/08/2008	R157	2009/02/05	9.50	Put	Option on Bond Future	2,025.0000	1,981.0000	(2.173)	0	0	0
13/08/2008	R157	2009/02/05	9.50	Call	Option on Bond Future	4,521.0000	4,576.0000	1.217	0	0	600
13/08/2008	R157	2009/02/05	10.00	Call	Option on Bond Future	6,381.0000	6,449.0000	1.066	0	0	0
13/08/2008	R157	2009/02/05	10.00	Put	Option on Bond Future	1,220.0000	1,189.0000	(2.541)	0	0	600
13/08/2008	R157	2009/02/05	8.75	Call	Option on Bond Future	2,355.0000	2,390.0000	1.486	7	9	600
13/08/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	2,581.0000	2,529.0000	(2.015)	0	0	0
13/08/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	3,713.0000	3,762.0000	1.320	0	0	0
13/08/2008	R157	2009/02/05	8.75	Put	Option on Bond Future	4,010.0000	3,944.0000	(1.646)	0	0	0
13/08/2008	R157	2009/05/07			Bond Future	8.8870	8.8680	(0.214)	0.0000	0.0000	0
13/08/2008	R157	2009/05/07	9.00	Call	Option on Bond Future	3,995.0000	4,044.0000	1.227	0	0	0
13/08/2008	R157	2009/05/07	9.00	Put	Option on Bond Future	3,383.0000	3,329.0000	(1.596)	0	0	0
13/08/2008	R186	2008/11/06			Bond Future	8.9280	8.9100	(0.202)	0.0000	0.0000	4,905
13/08/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	4,421.0000	4,254.0000	(3.777)	0	0	0
13/08/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	89.0000	99.0000	11.236	0	0	0
13/08/2008	R186	2009/02/05			Bond Future	8.8220	8.8040	(0.204)	0.0000	0.0000	2,500
13/08/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	309.0000	282.0000	(8.738)	0	0	0
13/08/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	4,435.0000	4,586.0000	3.405	0	0	0
13/08/2008	R186	2009/05/07			Bond Future	8.7090	8.6900	(0.218)	0.0000	0.0000	0
13/08/2008	R186	2009/05/07	9.00	Call	Option on Bond Future	3,765.0000	3,900.0000	3.586	0	0	0
13/08/2008	R186	2009/05/07	9.00	Put	Option on Bond Future	913.0000	857.0000	(6.134)	0	0	0
13/08/2008	R196	2008/11/06			Bond Future	10.7050	10.7500	0.420	0.0000	0.0000	0
13/08/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	725.0000	714.0000	(1.517)	0	0	0
13/08/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,304.0000	1,306.0000	0.153	0	0	0
13/08/2008	R196	2009/02/05			Bond Future	10.7050	10.7500	0.420	0.0000	0.0000	0
13/08/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	1,452.0000	1,447.0000	(0.344)	0	0	0
13/08/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	1,450.0000	1,447.0000	(0.207)	0	0	0
13/08/2008	R196	2009/05/07			Bond Future	10.7050	10.7500	0.420	0.0000	0.0000	0
13/08/2008	R196	2009/05/07	11.00	Call	Option on Bond Future	1,782.0000	1,772.0000	(0.561)	0	0	0
13/08/2008	R196	2009/05/07	11.00	Put	Option on Bond Future	1,694.0000	1,697.0000	0.177	0	0	0

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13/08/2008	R201	2008/11/06			Bond Future	9.2190	9.2030	(0.174)	0.0000	0.0000	1,000
13/08/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	2,419.0000	2,357.0000	(2.563)	0	0	0
13/08/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	264.0000	275.0000	4.167	0	0	0
13/08/2008	R201	2009/02/05			Bond Future	9.0450	9.0280	(0.188)	0.0000	0.0000	0
13/08/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	1,880.0000	1,923.0000	2.287	0	0	0
13/08/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	976.0000	943.0000	(3.381)	0	0	0
13/08/2008	R201	2009/05/07			Bond Future	8.8480	8.8300	(0.203)	0.0000	0.0000	0
13/08/2008	R201	2009/05/07	9.25	Call	Option on Bond Future	2,742.0000	2,791.0000	1.787	0	0	0
13/08/2008	R201	2009/05/07	9.25	Put	Option on Bond Future	1,016.0000	987.0000	(2.854)	0	0	0
13/08/2008	R203	2008/11/06			Bond Future	9.1630	9.1460	(0.186)	0.0000	0.0000	0
13/08/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	3,970.0000	3,875.0000	(2.393)	0	0	0
13/08/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	49.0000	52.0000	6.122	0	0	0
13/08/2008	R203	2009/02/05			Bond Future	9.0220	9.0050	(0.188)	0.0000	0.0000	0
13/08/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	2,106.0000	2,166.0000	2.849	0	0	0
13/08/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	814.0000	777.0000	(4.545)	0	0	0
13/08/2008	R203	2009/05/07			Bond Future	8.8650	8.8470	(0.203)	0.0000	0.0000	0
13/08/2008	R203	2009/05/07	9.00	Put	Option on Bond Future	1,310.0000	1,264.0000	(3.511)	0	0	0
13/08/2008	R203	2009/05/07	9.00	Call	Option on Bond Future	2,072.0000	2,129.0000	2.751	0	0	0
13/08/2008	R204	2008/11/06			Bond Future	9.1500	9.1330	(0.186)	0.0000	0.0000	3,126
13/08/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	4,174.0000	4,073.0000	(2.420)	0	0	0
13/08/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	39.0000	42.0000	7.692	0	0	0
13/08/2008	R204	2009/02/05			Bond Future	9.0200	9.0020	(0.200)	0.0000	0.0000	9
13/08/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	2,123.0000	2,195.0000	3.391	0	0	0
13/08/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	720.0000	681.0000	(5.417)	0	0	0
13/08/2008	R204	2009/05/07			Bond Future	8.8780	8.8600	(0.203)	0.0000	0.0000	0
13/08/2008	R204	2009/05/07	9.00	Call	Option on Bond Future	2,059.0000	2,121.0000	3.011	0	0	0
13/08/2008	R204	2009/05/07	9.00	Put	Option on Bond Future	1,314.0000	1,265.0000	(3.729)	0	0	0

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13/08/2008	R206	2008/11/06			Bond Future	9.2080	9.1930	(0.163)	0.0000	0.0000	610
13/08/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	4,845.0000	4,787.0000	(1.197)	0	0	0
13/08/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	19.0000	19.0000	-	0	0	0
13/08/2008	R206	2009/02/05			Bond Future	8.9950	8.9780	(0.189)	0.0000	0.0000	0
13/08/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	886.0000	858.0000	(3.160)	0	0	0
13/08/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	1,841.0000	1,878.0000	2.010	0	0	0
13/08/2008	R206	2009/05/07			Bond Future	8.7590	8.7410	(0.206)	0.0000	0.0000	0
13/08/2008	R206	2009/05/07	9.00	Put	Option on Bond Future	1,259.0000	1,230.0000	(2.303)	0	0	0
13/08/2008	R206	2009/05/07	9.00	Call	Option on Bond Future	2,137.0000	2,173.0000	1.685	0	0	0
13/08/2008	R207	2008/11/06			Bond Future	9.1270	9.1090	(0.197)	0.0000	0.0000	0
13/08/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	29.0000	32.0000	10.345	0	0	0
13/08/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	4,105.0000	3,994.0000	(2.704)	0	0	0
13/08/2008	R207	2009/02/05			Bond Future	9.0040	8.9860	(0.200)	0.0000	0.0000	0
13/08/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	2,135.0000	2,212.0000	3.607	0	0	0
13/08/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	602.0000	565.0000	(6.146)	0	0	0
13/08/2008	R207	2009/05/07			Bond Future	8.8770	8.8580	(0.214)	0.0000	0.0000	0
13/08/2008	R207	2009/05/07	9.00	Call	Option on Bond Future	1,969.0000	2,037.0000	3.454	0	0	0
13/08/2008	R207	2009/05/07	9.00	Put	Option on Bond Future	1,198.0000	1,146.0000	(4.341)	0	0	0
13/08/2008	R209	2008/11/06			Bond Future	8.6420	8.6140	(0.324)	0.0000	0.0000	6,890
13/08/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/08/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	8,009.0000	7,777.0000	(2.897)	0	0	0
13/08/2008	R209	2009/02/05			Bond Future	8.5540	8.5250	(0.339)	0.0000	0.0000	0
13/08/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	3,701.0000	3,925.0000	6.052	0	0	0
13/08/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	108.0000	88.0000	(18.519)	0	0	0
13/08/2008	R209	2009/05/07			Bond Future	8.4600	8.4310	(0.343)	0.0000	0.0000	0
13/08/2008	R209	2009/05/07	9.00	Call	Option on Bond Future	4,512.0000	4,739.0000	5.031	0	0	0
13/08/2008	R209	2009/05/07	9.00	Put	Option on Bond Future	129.0000	109.0000	(15.504)	0	0	0

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13/08/2008	TRT1 2008/11/06			Index Future	268.2530	268.2180	(0.013)	0.0000	0.0000	300
13/08/2008	TRT1 2009/02/05			Index Future	276.4060	276.3700	(0.013)	0.0000	0.0000	0
13/08/2008	TRT1 2009/05/07			Index Future	284.7250	284.6910	(0.012)	0.0000	0.0000	0
13/08/2008	ZAAD 2008/09/15			Currency Future	6.8793	6.8810	0.025	0.0000	0.0000	2,203
13/08/2008	ZAAD 2008/12/12			Currency Future	6.9674	6.9699	0.036	6.9700	6.9300	5,059
13/08/2008	ZAAD 2009/03/16			Currency Future	7.0571	7.0600	0.041	0.0000	0.0000	60
<b>Grand Total:</b>										<b>386,535</b>