

Derivatives High/Low Report

High/Low for 15/08/2008

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
15/08/2008	\$ / R 2008/09/15			Currency Future	7.8610	7.9518	1.155	8.1400	7.9400	147,589
15/08/2008	\$ / R 2008/12/12			Currency Future	8.0406	8.1332	1.152	8.2100	8.1200	106,846
15/08/2008	\$ / R 2009/03/16			Currency Future	8.2170	8.3119	1.155	8.3900	8.3100	8,435
15/08/2008	£ / R 2008/09/15			Currency Future	14.7191	14.7884	0.471	14.7500	14.7500	2,284
15/08/2008	£ / R 2008/12/12			Currency Future	14.9557	15.0223	0.445	0.0000	0.0000	4,068
15/08/2008	£ / R 2009/03/16			Currency Future	15.1973	15.2631	0.433	0.0000	0.0000	9,765
15/08/2008	€ / R 2008/09/15			Currency Future	11.6958	11.6662	(0.253)	11.7700	11.6000	15,161
15/08/2008	€ / R 2008/12/12			Currency Future	11.9057	11.8726	(0.278)	11.8400	11.8400	19,904
15/08/2008	€ / R 2009/03/16			Currency Future	12.1158	12.0813	(0.285)	0.0000	0.0000	1,198
15/08/2008	ALBI 2008/11/06			Index Future	270.2870	271.1630	0.324	0.0000	0.0000	622
15/08/2008	ALBI 2008/11/06	265.00	Put	Index Future	7,401.0000	5,698.0000	(23.010)	0	0	0
15/08/2008	ALBI 2008/11/06	265.00	Call	Index Future	60,271.0000	67,328.0000	11.709	0	0	0
15/08/2008	ALBI 2009/02/05			Index Future	278.4070	279.3100	0.324	0.0000	0.0000	0
15/08/2008	ALBI 2009/05/07			Index Future	286.8080	287.4650	0.229	0.0000	0.0000	0

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15/08/2008	CRD1	2008/11/06			Index Future	115.8620	115.7070	(0.134)	0.0000	0.0000	6
15/08/2008	CRD1	2009/02/05			Index Future	119.3430	119.1830	(0.134)	0.0000	0.0000	0
15/08/2008	CRD1	2009/05/07			Index Future	122.8280	122.6640	(0.134)	0.0000	0.0000	0
15/08/2008	GOVI	2008/11/06			jGovi	272.8650	273.5850	0.264	0.0000	0.0000	97
15/08/2008	GOVI	2008/11/06	274.00	Put	jGovi	32,230.0000	28,170.0000	(12.597)	0	0	0
15/08/2008	GOVI	2008/11/06	274.00	Call	jGovi	20,880.0000	24,020.0000	15.038	0	0	0
15/08/2008	GOVI	2009/02/05			jGovi	281.0620	281.8050	0.264	0.0000	0.0000	609
15/08/2008	GOVI	2009/05/07			jGovi	289.2690	290.0360	0.265	0.0000	0.0000	0
15/08/2008	ILBI	2008/11/06			Index Future	335.4780	334.9690	(0.152)	0.0000	0.0000	1
15/08/2008	ILBI	2009/02/05			Index Future	345.1270	344.6050	(0.151)	0.0000	0.0000	0
15/08/2008	ILBI	2009/05/07			Index Future	355.3970	354.3220	(0.302)	0.0000	0.0000	0
15/08/2008	J153	2010/08/31			jSwap	11.3580	11.2100	(1.303)	0.0000	0.0000	0
15/08/2008	J157	2015/09/15			jSwap	10.1650	10.0120	(1.505)	0.0000	0.0000	0
15/08/2008	J186	2026/12/21			jSwap	9.2490	9.1180	(1.416)	0.0000	0.0000	0
15/08/2008	J201	2014/12/22			jSwap	10.1650	10.0120	(1.505)	0.0000	0.0000	0
15/08/2008	J203	2017/09/15			jSwap	9.9900	9.8510	(1.391)	0.0000	0.0000	0
15/08/2008	J204	2018/12/21			jSwap	9.8330	9.6890	(1.464)	0.0000	0.0000	0
15/08/2008	J207	2020/01/15			jSwap	9.7300	9.5850	(1.490)	0.0000	0.0000	0

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15/08/2008	JBAR 2005/12/21			jBar	12.1580	12.0750	(0.683)	0.0000	0.0000	0
15/08/2008	JFRA 2008/11/06			jFra	12.1690	12.0140	(1.274)	0.0000	0.0000	0
15/08/2008	JFRA 2008/11/06			jFra	0.0000	12.0140	100.000	0.0000	0.0000	0
15/08/2008	JFRA 2009/02/05			jFra	11.7420	11.5960	(1.243)	0.0000	0.0000	0
15/08/2008	JFRA 2009/02/05			jFra	0.0000	11.5960	100.000	0.0000	0.0000	0
15/08/2008	JFRA 2009/05/07			jFra	11.2080	11.0250	(1.633)	0.0000	0.0000	0
15/08/2008	JFRA 2009/05/07			jFra	0.0000	11.0250	100.000	0.0000	0.0000	0
15/08/2008	JFRA 2009/08/06			jFra	10.7010	10.5150	(1.738)	0.0000	0.0000	0
15/08/2008	JFRA 2009/11/05			jFra	10.3080	10.0680	(2.328)	0.0000	0.0000	0
15/08/2008	JN02 2008/11/06			jNote	10.7530	10.5540	(1.851)	0.0000	0.0000	0
15/08/2008	JN02 2009/02/05			jNote	10.4110	10.2020	(2.007)	0.0000	0.0000	0
15/08/2008	JN02 2009/05/07			jNote	10.1150	9.8990	(2.135)	0.0000	0.0000	0
15/08/2008	JN05 2008/11/07			jNote	9.5420	9.5060	(0.377)	0.0000	0.0000	0
15/08/2008	JN05 2009/02/05			jNote	9.8060	9.6420	(1.672)	0.0000	0.0000	0
15/08/2008	JN05 2009/05/07			jNote	9.6550	9.4960	(1.647)	0.0000	0.0000	0
15/08/2008	JN10 2008/11/07			jNote	9.2850	9.2220	(0.679)	0.0000	0.0000	0
15/08/2008	JN10 2009/02/05			jNote	9.4530	9.3070	(1.544)	0.0000	0.0000	0
15/08/2008	JN10 2009/05/07			jNote	9.3480	9.1990	(1.594)	0.0000	0.0000	0
15/08/2008	JROD 2008/08/29			jRod	11.7190	11.7150	(0.034)	0.0000	0.0000	0

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15/08/2008	JROD	2008/09/30			jRod	11.8890	11.8640	(0.210)	0.0000	0.0000	0
15/08/2008	JROD	2008/10/31			jRod	12.0560	11.9870	(0.572)	0.0000	0.0000	0
15/08/2008	JROD	2008/11/28			jRod	11.9860	11.9210	(0.542)	0.0000	0.0000	0
15/08/2008	JROD	2008/12/31			jRod	12.1690	12.0590	(0.904)	0.0000	0.0000	0
15/08/2008	OTH1	2008/11/06			Index Future	257.2330	258.7940	0.607	0.0000	0.0000	9
15/08/2008	OTH1	2009/02/05			Index Future	264.9600	266.5690	0.607	0.0000	0.0000	0
15/08/2008	OTH1	2009/05/07			Index Future	272.6980	274.3550	0.608	0.0000	0.0000	0
15/08/2008	R153	2008/11/06			Bond Future	9.5120	9.4700	(0.442)	9.5700	9.6000	8,984
15/08/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	869.0000	823.0000	(5.293)	0	0	0
15/08/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	426.0000	451.0000	5.869	0	0	0
15/08/2008	R153	2009/02/05			Bond Future	9.1080	9.0580	(0.549)	0.0000	0.0000	3
15/08/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	410.0000	388.0000	(5.366)	0	0	0
15/08/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	1,710.0000	1,761.0000	2.982	0	0	0
15/08/2008	R153	2009/05/07			Bond Future	8.5790	8.5190	(0.699)	0.0000	0.0000	0
15/08/2008	R153	2009/05/07	9.25	Call	Option on Bond Future	2,279.0000	2,320.0000	1.799	0	0	0
15/08/2008	R153	2009/05/07	9.25	Put	Option on Bond Future	1,441.0000	1,406.0000	(2.429)	0	0	0
15/08/2008	R157	2008/11/06			Bond Future	9.0580	9.0070	(0.563)	9.0400	9.0400	7,518
15/08/2008	R157	2008/11/06	10.25	Put	Option on Bond Future	280.0000	245.0000	(12.500)	0	0	300
15/08/2008	R157	2008/11/06	10.25	Call	Option on Bond Future	6,868.0000	7,126.0000	3.757	0	0	0
15/08/2008	R157	2008/11/06	9.50	Put	Option on Bond Future	1,080.0000	981.0000	(9.167)	0	0	1,000
15/08/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	1,326.0000	1,427.0000	7.617	0	0	700
15/08/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	3,108.0000	2,916.0000	(6.178)	0	0	0
15/08/2008	R157	2008/11/06	9.50	Call	Option on Bond Future	3,579.0000	3,774.0000	5.448	0	0	500
15/08/2008	R157	2009/02/05			Bond Future	8.9240	8.8700	(0.605)	0.0000	0.0000	5,083

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15/08/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	2,284.0000	2,158.0000	(5.517)	0	0	0
15/08/2008	R157	2009/02/05	9.50	Call	Option on Bond Future	4,945.0000	5,142.0000	3.984	0	0	600
15/08/2008	R157	2009/02/05	10.00	Put	Option on Bond Future	1,049.0000	977.0000	(6.864)	0	0	600
15/08/2008	R157	2009/02/05	10.00	Call	Option on Bond Future	6,885.0000	7,116.0000	3.355	0	0	0
15/08/2008	R157	2009/02/05	9.50	Put	Option on Bond Future	1,774.0000	1,668.0000	(5.975)	0	0	0
15/08/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	4,092.0000	4,269.0000	4.326	0	0	0
15/08/2008	R157	2009/02/05	8.75	Put	Option on Bond Future	3,618.0000	3,448.0000	(4.699)	0	0	0
15/08/2008	R157	2009/02/05	8.75	Call	Option on Bond Future	2,638.0000	2,772.0000	5.080	0	0	600
15/08/2008	R157	2009/05/07			Bond Future	8.7800	8.7240	(0.638)	0.0000	0.0000	0
15/08/2008	R157	2009/05/07	9.00	Put	Option on Bond Future	3,109.0000	2,971.0000	(4.439)	0	0	0
15/08/2008	R157	2009/05/07	9.00	Call	Option on Bond Future	4,304.0000	4,473.0000	3.927	0	0	0
15/08/2008	R186	2008/11/06			Bond Future	8.8550	8.7750	(0.903)	0.0000	0.0000	4,905
15/08/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	3,757.0000	3,064.0000	(18.446)	0	0	0
15/08/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	147.0000	252.0000	71.429	0	0	0
15/08/2008	R186	2009/02/05			Bond Future	8.7560	8.6730	(0.948)	0.0000	0.0000	2,500
15/08/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	220.0000	141.0000	(35.909)	0	0	0
15/08/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	5,003.0000	5,758.0000	15.091	0	0	0
15/08/2008	R186	2009/05/07			Bond Future	8.6600	8.5750	(0.982)	0.0000	0.0000	0
15/08/2008	R186	2009/05/07	9.00	Call	Option on Bond Future	4,120.0000	4,785.0000	16.141	0	0	0
15/08/2008	R186	2009/05/07	9.00	Put	Option on Bond Future	777.0000	582.0000	(25.097)	0	0	0
15/08/2008	R196	2008/11/06			Bond Future	10.5950	10.8000	1.935	0.0000	0.0000	0
15/08/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	728.0000	697.0000	(4.258)	0	0	0
15/08/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,274.0000	1,304.0000	2.355	0	0	0
15/08/2008	R196	2009/02/05			Bond Future	10.5950	10.8000	1.935	0.0000	0.0000	0
15/08/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	1,447.0000	1,437.0000	(0.691)	0	0	0
15/08/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	1,439.0000	1,440.0000	0.069	0	0	0
15/08/2008	R196	2009/05/07			Bond Future	10.5950	10.8000	1.935	0.0000	0.0000	0
15/08/2008	R196	2009/05/07	11.00	Call	Option on Bond Future	1,792.0000	1,758.0000	(1.897)	0	0	0
15/08/2008	R196	2009/05/07	11.00	Put	Option on Bond Future	1,672.0000	1,698.0000	1.555	0	0	0

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15/08/2008	R201	2008/11/06			Bond Future	9.1200	9.0690	(0.559)	0.0000	0.0000	1,000
15/08/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	2,060.0000	1,884.0000	(8.544)	0	0	0
15/08/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	356.0000	412.0000	15.730	0	0	0
15/08/2008	R201	2009/02/05			Bond Future	8.9720	8.9190	(0.591)	0.0000	0.0000	0
15/08/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	847.0000	763.0000	(9.917)	0	0	0
15/08/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	2,077.0000	2,229.0000	7.318	0	0	0
15/08/2008	R201	2009/05/07			Bond Future	8.8240	8.7670	(0.646)	0.0000	0.0000	0
15/08/2008	R201	2009/05/07	9.25	Put	Option on Bond Future	976.0000	893.0000	(8.504)	0	0	0
15/08/2008	R201	2009/05/07	9.25	Call	Option on Bond Future	2,805.0000	2,971.0000	5.918	0	0	0
15/08/2008	R203	2008/11/06			Bond Future	9.0620	9.0110	(0.563)	0.0000	0.0000	0
15/08/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	3,420.0000	3,147.0000	(7.982)	0	0	0
15/08/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	83.0000	107.0000	28.916	0	0	0
15/08/2008	R203	2009/02/05			Bond Future	8.9290	8.8770	(0.582)	0.0000	0.0000	0
15/08/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	637.0000	551.0000	(13.501)	0	0	0
15/08/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	2,463.0000	2,677.0000	8.689	0	0	0
15/08/2008	R203	2009/05/07			Bond Future	8.7950	8.7410	(0.614)	0.0000	0.0000	0
15/08/2008	R203	2009/05/07	9.00	Call	Option on Bond Future	2,305.0000	2,497.0000	8.330	0	0	0
15/08/2008	R203	2009/05/07	9.00	Put	Option on Bond Future	1,144.0000	1,028.0000	(10.140)	0	0	0
15/08/2008	R204	2008/11/06			Bond Future	9.0580	8.9870	(0.784)	0.0000	0.0000	3,126
15/08/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	3,631.0000	3,220.0000	(11.319)	0	0	0
15/08/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	66.0000	99.0000	50.000	0	0	0
15/08/2008	R204	2009/02/05			Bond Future	8.9360	8.8620	(0.828)	0.0000	0.0000	9
15/08/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	558.0000	440.0000	(21.147)	0	0	0
15/08/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	2,481.0000	2,824.0000	13.825	0	0	0
15/08/2008	R204	2009/05/07			Bond Future	8.8160	8.7400	(0.862)	0.0000	0.0000	0
15/08/2008	R204	2009/05/07	9.00	Call	Option on Bond Future	2,281.0000	2,578.0000	13.021	0	0	0
15/08/2008	R204	2009/05/07	9.00	Put	Option on Bond Future	1,154.0000	980.0000	(15.078)	0	0	0

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15/08/2008	R206	2008/11/06			Bond Future	9.0900	9.0500	(0.440)	0.0000	0.0000	610
15/08/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	4,397.0000	4,245.0000	(3.457)	0	0	0
15/08/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	29.0000	34.0000	17.241	0	0	0
15/08/2008	R206	2009/02/05			Bond Future	8.8870	8.8450	(0.473)	0.0000	0.0000	0
15/08/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	734.0000	679.0000	(7.493)	0	0	0
15/08/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	2,098.0000	2,202.0000	4.957	0	0	0
15/08/2008	R206	2009/05/07			Bond Future	8.6860	8.6400	(0.530)	0.0000	0.0000	0
15/08/2008	R206	2009/05/07	9.00	Call	Option on Bond Future	2,293.0000	2,396.0000	4.492	0	0	0
15/08/2008	R206	2009/05/07	9.00	Put	Option on Bond Future	1,147.0000	1,081.0000	(5.754)	0	0	0
15/08/2008	R207	2008/11/06			Bond Future	9.0450	8.9840	(0.674)	0.0000	0.0000	0
15/08/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	3,606.0000	3,241.0000	(10.122)	0	0	0
15/08/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	49.0000	72.0000	46.939	0	0	0
15/08/2008	R207	2009/02/05			Bond Future	8.9300	8.8670	(0.705)	0.0000	0.0000	0
15/08/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	467.0000	372.0000	(20.343)	0	0	0
15/08/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	2,469.0000	2,775.0000	12.394	0	0	0
15/08/2008	R207	2009/05/07			Bond Future	8.8220	8.7570	(0.737)	0.0000	0.0000	0
15/08/2008	R207	2009/05/07	9.00	Call	Option on Bond Future	2,173.0000	2,435.0000	12.057	0	0	0
15/08/2008	R207	2009/05/07	9.00	Put	Option on Bond Future	1,055.0000	904.0000	(14.313)	0	0	0
15/08/2008	R209	2008/11/06			Bond Future	8.5680	8.4680	(1.167)	0.0000	0.0000	6,890
15/08/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/08/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	7,394.0000	6,549.0000	(11.428)	0	0	0
15/08/2008	R209	2009/02/05			Bond Future	8.4850	8.3830	(1.202)	0.0000	0.0000	0
15/08/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	4,241.0000	5,079.0000	19.759	0	0	0
15/08/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	65.0000	29.0000	(55.385)	0	0	0
15/08/2008	R209	2009/05/07			Bond Future	8.4050	8.3010	(1.237)	0.0000	0.0000	0
15/08/2008	R209	2009/05/07	9.00	Put	Option on Bond Future	93.0000	48.0000	(48.387)	0	0	0
15/08/2008	R209	2009/05/07	9.00	Call	Option on Bond Future	4,947.0000	5,806.0000	17.364	0	0	0

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15/08/2008	TRT1 2008/11/06			Index Future	269.2550	269.9830	0.270	0.0000	0.0000	300
15/08/2008	TRT1 2009/02/05			Index Future	277.3440	278.0950	0.271	0.0000	0.0000	0
15/08/2008	TRT1 2009/05/07			Index Future	285.4430	286.2170	0.271	0.0000	0.0000	0
15/08/2008	ZAAD 2008/09/15			Currency Future	6.8446	6.8496	0.073	6.9200	6.9200	2,213
15/08/2008	ZAAD 2008/12/12			Currency Future	6.9279	6.9304	0.036	6.9400	6.9400	5,158
15/08/2008	ZAAD 2009/03/16			Currency Future	7.0156	7.0193	0.053	0.0000	0.0000	60
Grand Total:										369,253