



# Derivatives High/Low Report

High/Low for 25/08/2008

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
25/08/2008	\$ / R 2008/09/15			Currency Future	7.6956	7.7610	0.850	7.8000	7.7500	129,585
25/08/2008	\$ / R 2008/12/12			Currency Future	7.8758	7.9432	0.856	7.9500	7.8900	127,544
25/08/2008	\$ / R 2009/03/16			Currency Future	8.0493	8.1164	0.834	8.0600	8.0600	11,627
25/08/2008	£ / R 2008/09/15			Currency Future	14.2856	14.3609	0.527	0.0000	0.0000	1,832
25/08/2008	£ / R 2008/12/12			Currency Future	14.5227	14.5975	0.515	14.6300	14.5900	5,138
25/08/2008	£ / R 2009/03/16			Currency Future	14.7558	14.8294	0.499	0.0000	0.0000	9,771
25/08/2008	€ / R 2008/09/15			Currency Future	11.3889	11.4613	0.636	0.0000	0.0000	13,199
25/08/2008	€ / R 2008/12/12			Currency Future	11.5972	11.6707	0.634	11.7000	11.6700	20,892
25/08/2008	€ / R 2009/03/16			Currency Future	11.7994	11.8720	0.615	0.0000	0.0000	4,098
25/08/2008	ALBI 2008/11/06			Index Future	269.2220	269.1850	(0.014)	0.0000	0.0000	622
25/08/2008	ALBI 2008/11/06	265.00	Put	Index Future	8,814.0000	8,522.0000	(3.313)	0	0	0
25/08/2008	ALBI 2008/11/06	265.00	Call	Index Future	51,034.0000	50,372.0000	(1.297)	0	0	0
25/08/2008	ALBI 2009/02/05			Index Future	277.3130	277.2760	(0.013)	0.0000	0.0000	0
25/08/2008	ALBI 2009/05/07			Index Future	285.8660	285.4510	(0.145)	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
25/08/2008	CRD1	2008/11/06			Index Future	114.6000	114.6050	0.004	0.0000	0.0000	6
25/08/2008	CRD1	2009/02/05			Index Future	118.0440	118.0490	0.004	0.0000	0.0000	0
25/08/2008	CRD1	2009/05/07			Index Future	121.4980	121.5040	0.005	0.0000	0.0000	0
25/08/2008	GOVI	2008/11/06			jGovi	271.6875	271.6545	(0.012)	0.0000	0.0000	97
25/08/2008	GOVI	2008/11/06	274.00	Put	jGovi	38,090.0000	37,842.0000	(0.651)	0	0	0
25/08/2008	GOVI	2008/11/06	274.00	Call	jGovi	14,965.0000	14,387.0000	(3.862)	0	0	0
25/08/2008	GOVI	2009/02/05			jGovi	279.8525	279.8190	(0.012)	0.0000	0.0000	609
25/08/2008	GOVI	2009/05/07			jGovi	288.0395	288.0065	(0.011)	0.0000	0.0000	0
25/08/2008	ILBI	2008/11/06			Index Future	331.9230	331.9230	-	0.0000	0.0000	1
25/08/2008	ILBI	2009/02/05			Index Future	341.4930	341.4930	-	0.0000	0.0000	0
25/08/2008	ILBI	2009/05/07			Index Future	351.8300	349.1680	(0.757)	0.0000	0.0000	0
25/08/2008	J153	2010/08/31			jSwap	11.2620	11.2710	0.080	0.0000	0.0000	0
25/08/2008	J157	2015/09/15			jSwap	10.1110	10.1190	0.079	0.0000	0.0000	0
25/08/2008	J186	2026/12/21			jSwap	9.2070	9.2140	0.076	0.0000	0.0000	0
25/08/2008	J201	2014/12/22			jSwap	10.1160	10.1240	0.079	0.0000	0.0000	0
25/08/2008	J203	2017/09/15			jSwap	9.9470	9.9510	0.040	0.0000	0.0000	0
25/08/2008	J204	2018/12/21			jSwap	9.7920	9.7980	0.061	0.0000	0.0000	0
25/08/2008	J207	2020/01/15			jSwap	9.6880	9.6960	0.083	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
25/08/2008	JBAR	2005/12/21			jBar	12.0830	11.6300	(3.749)	0.0000	0.0000	0
25/08/2008	JFRA	2008/11/06			jFra	12.0110	12.0170	0.050	0.0000	0.0000	0
25/08/2008	JFRA	2008/11/06			jFra	0.0000	12.0170	100.000	0.0000	0.0000	0
25/08/2008	JFRA	2009/02/05			jFra	11.6890	11.7040	0.128	0.0000	0.0000	0
25/08/2008	JFRA	2009/02/05			jFra	0.0000	11.7040	100.000	0.0000	0.0000	0
25/08/2008	JFRA	2009/05/07			jFra	11.0820	11.1320	0.451	0.0000	0.0000	0
25/08/2008	JFRA	2009/05/07			jFra	0.0000	11.1320	100.000	0.0000	0.0000	0
25/08/2008	JFRA	2009/08/06			jFra	10.6120	10.5940	(0.170)	0.0000	0.0000	0
25/08/2008	JFRA	2009/11/05			jFra	10.1620	10.1890	0.266	0.0000	0.0000	0
25/08/2008	JN02	2008/11/06			jNote	10.6300	10.6450	0.141	0.0000	0.0000	0
25/08/2008	JN02	2009/02/05			jNote	10.2980	10.3180	0.194	0.0000	0.0000	0
25/08/2008	JN02	2009/05/07			jNote	10.0000	10.0260	0.260	0.0000	0.0000	0
25/08/2008	JN05	2008/11/07			jNote	9.6840	9.6980	0.145	0.0000	0.0000	0
25/08/2008	JN05	2009/02/05			jNote	9.7510	9.7580	0.072	0.0000	0.0000	0
25/08/2008	JN05	2009/05/07			jNote	9.6080	9.6140	0.062	0.0000	0.0000	0
25/08/2008	JN10	2008/11/07			jNote	9.3640	9.3760	0.128	0.0000	0.0000	0
25/08/2008	JN10	2009/02/05			jNote	9.4180	9.4230	0.053	0.0000	0.0000	0
25/08/2008	JN10	2009/05/07			jNote	9.3130	9.3180	0.054	0.0000	0.0000	0
25/08/2008	JROD	2008/08/29			jRod	11.7120	11.7110	(0.009)	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
25/08/2008	JROD	2008/09/30			jRod	11.8430	11.8380	(0.042)	0.0000	0.0000	0
25/08/2008	JROD	2008/10/31			jRod	11.9570	11.9480	(0.075)	0.0000	0.0000	0
25/08/2008	JROD	2008/11/28			jRod	11.9070	11.9020	(0.042)	0.0000	0.0000	0
25/08/2008	JROD	2008/12/31			jRod	12.0560	12.0470	(0.075)	0.0000	0.0000	0
25/08/2008	OTH1	2008/11/06			Index Future	256.6660	256.6190	(0.018)	0.0000	0.0000	9
25/08/2008	OTH1	2009/02/05			Index Future	264.3800	264.3310	(0.019)	0.0000	0.0000	0
25/08/2008	OTH1	2009/05/07			Index Future	272.1140	272.0660	(0.018)	0.0000	0.0000	0
25/08/2008	R153	2008/11/06			Bond Future	9.6440	9.6700	0.270	0.0000	0.0000	8,980
25/08/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	982.0000	1,001.0000	1.935	0	0	0
25/08/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	318.0000	293.0000	(7.862)	0	0	0
25/08/2008	R153	2009/02/05			Bond Future	9.2600	9.2910	0.335	0.0000	0.0000	3
25/08/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	458.0000	465.0000	1.528	0	0	0
25/08/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	1,535.0000	1,497.0000	(2.476)	0	0	0
25/08/2008	R153	2009/05/07			Bond Future	8.7580	8.7930	0.400	0.0000	0.0000	0
25/08/2008	R153	2009/05/07	9.25	Call	Option on Bond Future	2,124.0000	2,089.0000	(1.648)	0	0	0
25/08/2008	R153	2009/05/07	9.25	Put	Option on Bond Future	1,510.0000	1,519.0000	0.596	0	0	0
25/08/2008	R157	2008/11/06			Bond Future	9.1620	9.1740	0.131	0.0000	0.0000	5,908
25/08/2008	R157	2008/11/06	10.25	Put	Option on Bond Future	295.0000	283.0000	(4.068)	0	0	300
25/08/2008	R157	2008/11/06	10.25	Call	Option on Bond Future	6,289.0000	6,208.0000	(1.288)	0	0	0
25/08/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	3,400.0000	3,412.0000	0.353	0	0	0
25/08/2008	R157	2008/11/06	9.50	Call	Option on Bond Future	3,086.0000	3,004.0000	(2.657)	0	0	500
25/08/2008	R157	2008/11/06	9.50	Put	Option on Bond Future	1,181.0000	1,168.0000	(1.101)	0	0	1,000
25/08/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	1,024.0000	967.0000	(5.566)	0	0	700
25/08/2008	R157	2009/02/05			Bond Future	9.0340	9.0460	0.133	0.0000	0.0000	5,094

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25/08/2008	R157	2009/02/05	8.75	Put	Option on Bond Future	3,888.0000	3,900.0000	0.309	0	0	0
25/08/2008	R157	2009/02/05	9.50	Call	Option on Bond Future	4,475.0000	4,406.0000	(1.542)	0	0	600
25/08/2008	R157	2009/02/05	10.00	Put	Option on Bond Future	1,133.0000	1,127.0000	(0.530)	0	0	600
25/08/2008	R157	2009/02/05	10.00	Call	Option on Bond Future	6,355.0000	6,282.0000	(1.149)	0	0	0
25/08/2008	R157	2009/02/05	9.50	Put	Option on Bond Future	1,918.0000	1,917.0000	(0.052)	0	0	0
25/08/2008	R157	2009/02/05	8.75	Call	Option on Bond Future	2,294.0000	2,239.0000	(2.398)	0	0	600
25/08/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	2,466.0000	2,468.0000	0.081	0	0	0
25/08/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	3,660.0000	3,595.0000	(1.776)	0	0	0
25/08/2008	R157	2009/05/07			Bond Future	8.8950	8.9080	0.146	0.0000	0.0000	0
25/08/2008	R157	2009/05/07	9.00	Put	Option on Bond Future	3,334.0000	3,345.0000	0.330	0	0	0
25/08/2008	R157	2009/05/07	9.00	Call	Option on Bond Future	3,902.0000	3,843.0000	(1.512)	0	0	0
25/08/2008	R186	2008/11/06			Bond Future	8.9450	8.9560	0.123	0.0000	0.0000	4,905
25/08/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	4,557.0000	4,654.0000	2.129	0	0	0
25/08/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	58.0000	47.0000	(18.966)	0	0	0
25/08/2008	R186	2009/02/05			Bond Future	8.8470	8.8580	0.124	0.0000	0.0000	2,500
25/08/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	319.0000	328.0000	2.821	0	0	0
25/08/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	4,198.0000	4,098.0000	(2.382)	0	0	0
25/08/2008	R186	2009/05/07			Bond Future	8.7530	8.7640	0.126	0.0000	0.0000	0
25/08/2008	R186	2009/05/07	9.00	Call	Option on Bond Future	3,422.0000	3,336.0000	(2.513)	0	0	0
25/08/2008	R186	2009/05/07	9.00	Put	Option on Bond Future	1,008.0000	1,031.0000	2.282	0	0	0
25/08/2008	R196	2008/11/06			Bond Future	11.5190	11.5820	0.547	0.0000	0.0000	0
25/08/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	575.0000	551.0000	(4.174)	0	0	0
25/08/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,393.0000	1,388.0000	(0.359)	0	0	0
25/08/2008	R196	2009/02/05			Bond Future	10.8770	10.9620	0.781	0.0000	0.0000	0
25/08/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	1,406.0000	1,391.0000	(1.067)	0	0	0
25/08/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	1,412.0000	1,402.0000	(0.708)	0	0	0
25/08/2008	R196	2009/05/07			Bond Future	11.0450	11.0650	0.181	0.0000	0.0000	0
25/08/2008	R196	2009/05/07	11.00	Call	Option on Bond Future	1,697.0000	1,685.0000	(0.707)	0	0	0
25/08/2008	R196	2009/05/07	11.00	Put	Option on Bond Future	1,711.0000	1,704.0000	(0.409)	0	0	0

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25/08/2008	R201	2008/11/06			Bond Future	9.2360	9.2580	0.238	0.0000	0.0000	1,000
25/08/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	2,443.0000	2,515.0000	2.947	0	0	0
25/08/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	211.0000	183.0000	(13.270)	0	0	0
25/08/2008	R201	2009/02/05			Bond Future	9.0940	9.1170	0.253	0.0000	0.0000	0
25/08/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	1,024.0000	1,055.0000	3.027	0	0	0
25/08/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	1,712.0000	1,641.0000	(4.147)	0	0	0
25/08/2008	R201	2009/05/07			Bond Future	8.9500	8.9750	0.279	0.0000	0.0000	0
25/08/2008	R201	2009/05/07	9.25	Put	Option on Bond Future	1,143.0000	1,174.0000	2.712	0	0	0
25/08/2008	R201	2009/05/07	9.25	Call	Option on Bond Future	2,427.0000	2,350.0000	(3.173)	0	0	0
25/08/2008	R203	2008/11/06			Bond Future	9.1550	9.1660	0.120	0.0000	0.0000	0
25/08/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	3,912.0000	3,969.0000	1.457	0	0	0
25/08/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	37.0000	31.0000	(16.216)	0	0	0
25/08/2008	R203	2009/02/05			Bond Future	9.0260	9.0380	0.133	0.0000	0.0000	0
25/08/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	785.0000	798.0000	1.656	0	0	0
25/08/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	2,055.0000	1,999.0000	(2.725)	0	0	0
25/08/2008	R203	2009/05/07			Bond Future	8.8950	8.9070	0.135	0.0000	0.0000	0
25/08/2008	R203	2009/05/07	9.00	Call	Option on Bond Future	1,944.0000	1,896.0000	(2.469)	0	0	0
25/08/2008	R203	2009/05/07	9.00	Put	Option on Bond Future	1,352.0000	1,372.0000	1.479	0	0	0
25/08/2008	R204	2008/11/06			Bond Future	9.1290	9.1410	0.131	0.0000	0.0000	3,126
25/08/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	4,038.0000	4,106.0000	1.684	0	0	0
25/08/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	32.0000	26.0000	(18.750)	0	0	0
25/08/2008	R204	2009/02/05			Bond Future	9.0090	9.0210	0.133	0.0000	0.0000	9
25/08/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	664.0000	678.0000	2.108	0	0	0
25/08/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	2,135.0000	2,075.0000	(2.810)	0	0	0
25/08/2008	R204	2009/05/07			Bond Future	8.8910	8.9030	0.135	0.0000	0.0000	0
25/08/2008	R204	2009/05/07	9.00	Call	Option on Bond Future	1,983.0000	1,931.0000	(2.622)	0	0	0
25/08/2008	R204	2009/05/07	9.00	Put	Option on Bond Future	1,317.0000	1,339.0000	1.670	0	0	0

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25/08/2008	R206	2008/11/06			Bond Future	9.2200	9.2320	0.130	0.0000	0.0000	610
25/08/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	4,884.0000	4,928.0000	0.901	0	0	0
25/08/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	11.0000	9.0000	(18.182)	0	0	0
25/08/2008	R206	2009/02/05			Bond Future	9.0240	9.0370	0.144	0.0000	0.0000	0
25/08/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	892.0000	900.0000	0.897	0	0	0
25/08/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	1,738.0000	1,697.0000	(2.359)	0	0	0
25/08/2008	R206	2009/05/07			Bond Future	8.8300	8.8440	0.159	0.0000	0.0000	0
25/08/2008	R206	2009/05/07	9.00	Call	Option on Bond Future	1,956.0000	1,917.0000	(1.994)	0	0	0
25/08/2008	R206	2009/05/07	9.00	Put	Option on Bond Future	1,338.0000	1,350.0000	0.897	0	0	0
25/08/2008	R207	2008/11/06			Bond Future	9.1150	9.1260	0.121	0.0000	0.0000	0
25/08/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	4,023.0000	4,088.0000	1.616	0	0	0
25/08/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	22.0000	18.0000	(18.182)	0	0	0
25/08/2008	R207	2009/02/05			Bond Future	9.0020	9.0140	0.133	0.0000	0.0000	0
25/08/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	568.0000	581.0000	2.289	0	0	0
25/08/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	2,114.0000	2,051.0000	(2.980)	0	0	0
25/08/2008	R207	2009/05/07			Bond Future	8.8960	8.9080	0.135	0.0000	0.0000	0
25/08/2008	R207	2009/05/07	9.00	Call	Option on Bond Future	1,870.0000	1,818.0000	(2.781)	0	0	0
25/08/2008	R207	2009/05/07	9.00	Put	Option on Bond Future	1,219.0000	1,243.0000	1.969	0	0	0
25/08/2008	R209	2008/11/06			Bond Future	8.6460	8.6570	0.127	0.0000	0.0000	6,630
25/08/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/08/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	8,042.0000	8,133.0000	1.132	0	0	0
25/08/2008	R209	2009/02/05			Bond Future	8.5640	8.5750	0.128	0.0000	0.0000	0
25/08/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	3,612.0000	3,524.0000	(2.436)	0	0	0
25/08/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	103.0000	107.0000	3.883	0	0	0
25/08/2008	R209	2009/05/07			Bond Future	8.4840	8.4950	0.130	0.0000	0.0000	0
25/08/2008	R209	2009/05/07	9.00	Put	Option on Bond Future	136.0000	142.0000	4.412	0	0	0
25/08/2008	R209	2009/05/07	9.00	Call	Option on Bond Future	4,316.0000	4,228.0000	(2.039)	0	0	0

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25/08/2008	TRT1 2008/11/06			Index Future	268.0950	268.0620	(0.012)	0.0000	0.0000	300
25/08/2008	TRT1 2009/02/05			Index Future	276.1520	276.1190	(0.012)	0.0000	0.0000	0
25/08/2008	TRT1 2009/05/07			Index Future	284.2310	284.1980	(0.012)	0.0000	0.0000	0
25/08/2008	ZAAD 2008/09/15			Currency Future	6.6735	6.7068	0.499	0.0000	0.0000	2,241
25/08/2008	ZAAD 2008/12/12			Currency Future	6.7543	6.7888	0.511	0.0000	0.0000	5,318
25/08/2008	ZAAD 2009/03/16			Currency Future	6.8390	6.8728	0.494	0.0000	0.0000	310
<b>Grand Total:</b>										<b>376,264</b>