

Derivatives High/Low Report

High/Low for 28/08/2008

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
28/08/2008	\$ / R 2008/09/15			Currency Future	7.7999	7.7384	(0.788)	7.7500	7.7100	130,296
28/08/2008	\$ / R 2008/12/12			Currency Future	7.9812	7.9180	(0.792)	7.9500	7.9100	123,948
28/08/2008	\$ / R 2009/03/16			Currency Future	8.1551	8.0901	(0.797)	8.1000	8.0800	17,359
28/08/2008	£ / R 2008/09/15			Currency Future	14.3304	14.1410	(1.322)	14.2000	14.1800	1,833
28/08/2008	£ / R 2008/12/12			Currency Future	14.5649	14.3752	(1.302)	14.5000	14.4000	5,223
28/08/2008	£ / R 2009/03/16			Currency Future	14.7985	14.6030	(1.321)	14.7300	14.6400	12,696
28/08/2008	€ / R 2008/09/15			Currency Future	11.4640	11.3800	(0.733)	0.0000	0.0000	13,049
28/08/2008	€ / R 2008/12/12			Currency Future	11.6720	11.5888	(0.713)	0.0000	0.0000	20,892
28/08/2008	€ / R 2009/03/16			Currency Future	11.8734	11.7874	(0.724)	0.0000	0.0000	7,779
28/08/2008	ALBI 2008/11/06			Index Future	271.1260	271.2600	0.049	0.0000	0.0000	622
28/08/2008	ALBI 2008/11/06	265.00	Put	Index Future	4,593.0000	4,304.0000	(6.292)	0	0	0
28/08/2008	ALBI 2008/11/06	265.00	Call	Index Future	65,853.0000	66,904.0000	1.596	0	0	0
28/08/2008	ALBI 2009/02/05			Index Future	279.2760	279.4140	0.049	0.0000	0.0000	0
28/08/2008	ALBI 2009/05/07			Index Future	285.0650	287.5530	0.873	0.0000	0.0000	0

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28/08/2008	CRD1	2008/11/06			Index Future	115.1940	115.0720	(0.106)	0.0000	0.0000	6
28/08/2008	CRD1	2009/02/05			Index Future	118.6570	118.5320	(0.105)	0.0000	0.0000	0
28/08/2008	CRD1	2009/05/07			Index Future	122.1320	122.0040	(0.105)	0.0000	0.0000	0
28/08/2008	GOVI	2008/11/06			jGovi	273.3720	273.4530	0.030	0.0000	0.0000	120
28/08/2008	GOVI	2008/11/06	274.00	Put	jGovi	27,347.0000	26,745.0000	(2.201)	0	0	0
28/08/2008	GOVI	2008/11/06	274.00	Call	jGovi	21,067.0000	21,275.0000	0.987	0	0	0
28/08/2008	GOVI	2009/02/05			jGovi	281.5900	281.6735	0.030	0.0000	0.0000	609
28/08/2008	GOVI	2009/05/07			jGovi	289.8370	289.9250	0.030	0.0000	0.0000	0
28/08/2008	ILBI	2008/11/06			Index Future	331.7920	316.3460	(4.655)	0.0000	0.0000	1
28/08/2008	ILBI	2009/02/05			Index Future	341.3720	325.4850	(4.654)	0.0000	0.0000	0
28/08/2008	ILBI	2009/05/07			Index Future	347.9780	347.0490	(0.267)	0.0000	0.0000	0
28/08/2008	J153	2010/08/31			jSwap	11.1580	11.1560	(0.018)	0.0000	0.0000	0
28/08/2008	J157	2015/09/15			jSwap	9.9410	9.8990	(0.422)	0.0000	0.0000	0
28/08/2008	J186	2026/12/21			jSwap	9.0450	8.9930	(0.575)	0.0000	0.0000	0
28/08/2008	J201	2014/12/22			jSwap	9.9350	9.8970	(0.382)	0.0000	0.0000	0
28/08/2008	J203	2017/09/15			jSwap	9.7770	9.7290	(0.491)	0.0000	0.0000	0
28/08/2008	J204	2018/12/21			jSwap	9.6180	9.5630	(0.572)	0.0000	0.0000	0
28/08/2008	J207	2020/01/15			jSwap	9.5160	9.4580	(0.609)	0.0000	0.0000	0

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28/08/2008	JBAR 2005/12/21			jBar	12.0750	12.0670	(0.066)	0.0000	0.0000	0
28/08/2008	JFRA 2008/11/06			jFra	11.9680	11.9790	0.092	0.0000	0.0000	0
28/08/2008	JFRA 2008/11/06			jFra	0.0000	11.9790	100.000	0.0000	0.0000	0
28/08/2008	JFRA 2009/02/05			jFra	11.6440	11.6600	0.137	0.0000	0.0000	0
28/08/2008	JFRA 2009/02/05			jFra	0.0000	11.6600	100.000	0.0000	0.0000	0
28/08/2008	JFRA 2009/05/07			jFra	10.9860	10.9980	0.109	0.0000	0.0000	0
28/08/2008	JFRA 2009/05/07			jFra	0.0000	10.9980	100.000	0.0000	0.0000	0
28/08/2008	JFRA 2009/08/06			jFra	10.4060	10.4220	0.154	0.0000	0.0000	0
28/08/2008	JFRA 2009/11/05			jFra	9.9790	9.9600	(0.190)	0.0000	0.0000	0
28/08/2008	JN02 2008/11/06			jNote	10.4820	10.4780	(0.038)	0.0000	0.0000	0
28/08/2008	JN02 2009/02/05			jNote	10.1300	10.1210	(0.089)	0.0000	0.0000	0
28/08/2008	JN02 2009/05/07			jNote	9.8120	9.7960	(0.163)	0.0000	0.0000	0
28/08/2008	JN05 2008/11/07			jNote	9.5370	9.5260	(0.115)	0.0000	0.0000	0
28/08/2008	JN05 2009/02/05			jNote	9.5520	9.5130	(0.408)	0.0000	0.0000	0
28/08/2008	JN05 2009/05/07			jNote	9.3980	9.3560	(0.447)	0.0000	0.0000	0
28/08/2008	JN10 2008/11/07			jNote	9.2180	9.2150	(0.033)	0.0000	0.0000	0
28/08/2008	JN10 2009/02/05			jNote	9.2340	9.1760	(0.628)	0.0000	0.0000	0
28/08/2008	JN10 2009/05/07			jNote	9.1240	9.0650	(0.647)	0.0000	0.0000	0
28/08/2008	JROD 2008/08/29			jRod	11.7120	11.7120	-	0.0000	0.0000	0

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28/08/2008	JROD	2008/09/30			jRod	11.8330	11.8290	(0.034)	0.0000	0.0000	0
28/08/2008	JROD	2008/10/31			jRod	11.9380	11.9280	(0.084)	0.0000	0.0000	0
28/08/2008	JROD	2008/11/28			jRod	11.8940	11.8880	(0.050)	0.0000	0.0000	0
28/08/2008	JROD	2008/12/31			jRod	12.0390	12.0320	(0.058)	0.0000	0.0000	0
28/08/2008	OTH1	2008/11/06			Index Future	259.5380	259.9060	0.142	0.0000	0.0000	9
28/08/2008	OTH1	2009/02/05			Index Future	267.3390	267.7190	0.142	0.0000	0.0000	0
28/08/2008	OTH1	2009/05/07			Index Future	275.1690	275.5610	0.142	0.0000	0.0000	0
28/08/2008	R153	2008/11/06			Bond Future	9.4700	9.4730	0.032	0.0000	0.0000	8,980
28/08/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	406.0000	400.0000	(1.478)	0	0	0
28/08/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	778.0000	777.0000	(0.129)	0	0	0
28/08/2008	R153	2008/11/06	9.00	Call	Option on Bond Future	0.0000	256.0000	100.000	16	16	700
28/08/2008	R153	2008/11/06	9.00	Put	Option on Bond Future	0.0000	1,058.0000	100.000	0	0	0
28/08/2008	R153	2009/02/05			Bond Future	9.0540	9.0570	0.033	0.0000	0.0000	3
28/08/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	359.0000	358.0000	(0.279)	0	0	0
28/08/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	1,739.0000	1,733.0000	(0.345)	0	0	0
28/08/2008	R153	2009/05/07			Bond Future	8.5060	8.5100	0.047	0.0000	0.0000	0
28/08/2008	R153	2009/05/07	9.25	Call	Option on Bond Future	2,289.0000	2,282.0000	(0.306)	0	0	0
28/08/2008	R153	2009/05/07	9.25	Put	Option on Bond Future	1,359.0000	1,357.0000	(0.147)	0	0	0
28/08/2008	R157	2008/11/06			Bond Future	9.0230	9.0140	(0.100)	9.0100	9.0100	5,890
28/08/2008	R157	2008/11/06	10.25	Put	Option on Bond Future	188.0000	179.0000	(4.787)	0	0	300
28/08/2008	R157	2008/11/06	10.25	Call	Option on Bond Future	6,977.0000	7,019.0000	0.602	0	0	0
28/08/2008	R157	2008/11/06	9.50	Put	Option on Bond Future	873.0000	847.0000	(2.978)	0	0	1,000
28/08/2008	R157	2008/11/06	9.50	Call	Option on Bond Future	3,573.0000	3,598.0000	0.700	0	0	500
28/08/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	2,823.0000	2,778.0000	(1.594)	0	0	0
28/08/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	1,242.0000	1,248.0000	0.483	0	0	700

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28/08/2008	R157	2009/02/05			Bond Future	8.8870	8.8780	(0.101)	0.0000	0.0000	5,094
28/08/2008	R157	2009/02/05	9.50	Put	Option on Bond Future	1,600.0000	1,576.0000	(1.500)	0	0	0
28/08/2008	R157	2009/02/05	10.00	Put	Option on Bond Future	916.0000	899.0000	(1.856)	0	0	600
28/08/2008	R157	2009/02/05	10.00	Call	Option on Bond Future	6,960.0000	6,993.0000	0.474	0	0	0
28/08/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	4,105.0000	4,127.0000	0.536	0	0	0
28/08/2008	R157	2009/02/05	9.50	Call	Option on Bond Future	4,978.0000	5,004.0000	0.522	0	0	600
28/08/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	2,090.0000	2,062.0000	(1.340)	0	0	0
28/08/2008	R157	2009/02/05	8.75	Put	Option on Bond Future	3,390.0000	3,355.0000	(1.032)	0	0	0
28/08/2008	R157	2009/02/05	8.75	Call	Option on Bond Future	2,618.0000	2,633.0000	0.573	0	0	600
28/08/2008	R157	2009/05/07			Bond Future	8.7400	8.7300	(0.114)	0.0000	0.0000	0
28/08/2008	R157	2009/05/07	9.00	Put	Option on Bond Future	2,925.0000	2,895.0000	(1.026)	0	0	0
28/08/2008	R157	2009/05/07	9.00	Call	Option on Bond Future	4,339.0000	4,364.0000	0.576	0	0	0
28/08/2008	R186	2008/11/06			Bond Future	8.8070	8.7980	(0.102)	0.0000	0.0000	4,905
28/08/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	3,289.0000	3,207.0000	(2.493)	0	0	0
28/08/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	157.0000	165.0000	5.096	0	0	0
28/08/2008	R186	2009/02/05			Bond Future	8.7060	8.6960	(0.115)	0.0000	0.0000	2,500
28/08/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	146.0000	137.0000	(6.164)	0	0	0
28/08/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	5,431.0000	5,522.0000	1.676	0	0	0
28/08/2008	R186	2009/05/07			Bond Future	8.6080	8.5980	(0.116)	0.0000	0.0000	0
28/08/2008	R186	2009/05/07	9.00	Call	Option on Bond Future	4,485.0000	4,562.0000	1.717	0	0	0
28/08/2008	R186	2009/05/07	9.00	Put	Option on Bond Future	617.0000	593.0000	(3.890)	0	0	0
28/08/2008	R196	2008/11/06			Bond Future	11.5900	11.5810	(0.078)	0.0000	0.0000	0
28/08/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	539.0000	534.0000	(0.928)	0	0	0
28/08/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,378.0000	1,370.0000	(0.581)	0	0	0
28/08/2008	R196	2009/02/05			Bond Future	10.9460	10.9410	(0.046)	0.0000	0.0000	0
28/08/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	1,383.0000	1,379.0000	(0.289)	0	0	0
28/08/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	1,393.0000	1,388.0000	(0.359)	0	0	0
28/08/2008	R196	2009/05/07			Bond Future	10.8800	10.8900	0.092	0.0000	0.0000	0

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28/08/2008	R196	2009/05/07	11.00	Call	Option on Bond Future	1,706.0000	1,701.0000	(0.293)	0	0	0
28/08/2008	R196	2009/05/07	11.00	Put	Option on Bond Future	1,670.0000	1,668.0000	(0.120)	0	0	0
28/08/2008	R201	2008/11/06			Bond Future	9.1080	9.0990	(0.099)	0.0000	0.0000	1,000
28/08/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	307.0000	312.0000	1.629	0	0	0
28/08/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	1,957.0000	1,921.0000	(1.840)	0	0	0
28/08/2008	R201	2009/02/05			Bond Future	8.9580	8.9490	(0.100)	0.0000	0.0000	0
28/08/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	777.0000	760.0000	(2.188)	0	0	0
28/08/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	2,069.0000	2,091.0000	1.063	0	0	0
28/08/2008	R201	2009/05/07			Bond Future	8.8070	8.7960	(0.125)	0.0000	0.0000	0
28/08/2008	R201	2009/05/07	9.25	Put	Option on Bond Future	912.0000	894.0000	(1.974)	0	0	0
28/08/2008	R201	2009/05/07	9.25	Call	Option on Bond Future	2,816.0000	2,845.0000	1.030	0	0	0
28/08/2008	R203	2008/11/06			Bond Future	9.0170	9.0180	0.011	0.0000	0.0000	0
28/08/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	3,151.0000	3,154.0000	0.095	0	0	0
28/08/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	76.0000	73.0000	(3.947)	0	0	0
28/08/2008	R203	2009/02/05			Bond Future	8.8820	8.8840	0.023	0.0000	0.0000	0
28/08/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	520.0000	519.0000	(0.192)	0	0	0
28/08/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	2,617.0000	2,605.0000	(0.459)	0	0	0
28/08/2008	R203	2009/05/07			Bond Future	8.7450	8.7470	0.023	0.0000	0.0000	0
28/08/2008	R203	2009/05/07	9.00	Call	Option on Bond Future	2,447.0000	2,437.0000	(0.409)	0	0	0
28/08/2008	R203	2009/05/07	9.00	Put	Option on Bond Future	1,000.0000	1,001.0000	0.100	0	0	0
28/08/2008	R204	2008/11/06			Bond Future	8.9810	8.9720	(0.100)	0.0000	0.0000	3,126
28/08/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	75.0000	78.0000	4.000	0	0	0
28/08/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	3,158.0000	3,104.0000	(1.710)	0	0	0
28/08/2008	R204	2009/02/05			Bond Future	8.8550	8.8460	(0.102)	0.0000	0.0000	9
28/08/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	396.0000	382.0000	(3.535)	0	0	0
28/08/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	2,824.0000	2,865.0000	1.452	0	0	0
28/08/2008	R204	2009/05/07			Bond Future	8.7310	8.7220	(0.103)	0.0000	0.0000	0

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28/08/2008	R204	2009/05/07	9.00	Call	Option on Bond Future	2,580.0000	2,614.0000	1.318	0	0	0
28/08/2008	R204	2009/05/07	9.00	Put	Option on Bond Future	926.0000	905.0000	(2.268)	0	0	0
28/08/2008	R206	2008/11/06			Bond Future	9.0930	9.0840	(0.099)	0.0000	0.0000	610
28/08/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	4,397.0000	4,362.0000	(0.796)	0	0	0
28/08/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	17.0000	17.0000	-	0	0	0
28/08/2008	R206	2009/02/05			Bond Future	8.8900	8.8800	(0.112)	0.0000	0.0000	0
28/08/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	692.0000	677.0000	(2.168)	0	0	0
28/08/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	2,045.0000	2,067.0000	1.076	0	0	0
28/08/2008	R206	2009/05/07			Bond Future	8.6860	8.6760	(0.115)	0.0000	0.0000	0
28/08/2008	R206	2009/05/07	9.00	Call	Option on Bond Future	2,254.0000	2,273.0000	0.843	0	0	0
28/08/2008	R206	2009/05/07	9.00	Put	Option on Bond Future	1,108.0000	1,091.0000	(1.534)	0	0	0
28/08/2008	R207	2008/11/06			Bond Future	8.9770	8.9680	(0.100)	0.0000	0.0000	0
28/08/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	3,177.0000	3,122.0000	(1.731)	0	0	0
28/08/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	54.0000	56.0000	3.704	0	0	0
28/08/2008	R207	2009/02/05			Bond Future	8.8600	8.8500	(0.113)	0.0000	0.0000	0
28/08/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	333.0000	318.0000	(4.505)	0	0	0
28/08/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	2,780.0000	2,829.0000	1.763	0	0	0
28/08/2008	R207	2009/05/07			Bond Future	8.7480	8.7390	(0.103)	0.0000	0.0000	0
28/08/2008	R207	2009/05/07	9.00	Call	Option on Bond Future	2,441.0000	2,477.0000	1.475	0	0	0
28/08/2008	R207	2009/05/07	9.00	Put	Option on Bond Future	852.0000	830.0000	(2.582)	0	0	0
28/08/2008	R209	2008/11/06			Bond Future	8.4880	8.4890	0.012	0.0000	0.0000	6,630
28/08/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/08/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	6,719.0000	6,727.0000	0.119	0	0	0
28/08/2008	R209	2009/02/05			Bond Future	8.4030	8.4040	0.012	0.0000	0.0000	0
28/08/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	4,905.0000	4,896.0000	(0.183)	0	0	0
28/08/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	28.0000	28.0000	-	0	0	0
28/08/2008	R209	2009/05/07			Bond Future	8.3210	8.3220	0.012	0.0000	0.0000	0

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28/08/2008	R209 2009/05/07	9.00	Put	Option on Bond Future	49.0000	48.0000	(2.041)	0	0	0
28/08/2008	R209 2009/05/07	9.00	Call	Option on Bond Future	5,631.0000	5,622.0000	(0.160)	0	0	0
28/08/2008	TRT1 2008/11/06			Index Future	269.7930	269.8790	0.032	0.0000	0.0000	300
28/08/2008	TRT1 2009/02/05			Index Future	277.9040	277.9920	0.032	0.0000	0.0000	0
28/08/2008	TRT1 2009/05/07			Index Future	286.0430	286.1350	0.032	0.0000	0.0000	0
28/08/2008	ZAAD 2008/09/15			Currency Future	6.6863	6.6751	(0.168)	0.0000	0.0000	2,241
28/08/2008	ZAAD 2008/12/12			Currency Future	6.7683	6.7583	(0.148)	0.0000	0.0000	5,318
28/08/2008	ZAAD 2009/03/16			Currency Future	6.8534	6.8404	(0.190)	0.0000	0.0000	310
Grand Total:										386,358