

# Derivatives High/Low Report

High/Low for 14/08/2008

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
14/08/2008	\$ / R 2008/09/15			Currency Future	7.9724	7.8610	(1.397)	7.9300	7.8300	149,736
14/08/2008	\$ / R 2008/12/12			Currency Future	8.1583	8.0406	(1.443)	8.1300	8.0100	106,951
14/08/2008	\$ / R 2009/03/16			Currency Future	8.3417	8.2170	(1.495)	8.2800	8.1800	7,521
14/08/2008	£ / R 2008/09/15			Currency Future	14.8316	14.7191	(0.759)	0.0000	0.0000	2,291
14/08/2008	£ / R 2008/12/12			Currency Future	15.0785	14.9557	(0.814)	15.8300	15.0100	4,068
14/08/2008	£ / R 2009/03/16			Currency Future	15.3322	15.1973	(0.880)	15.1300	15.1300	9,765
14/08/2008	€ / R 2008/09/15			Currency Future	11.8322	11.6958	(1.153)	0.0000	0.0000	15,184
14/08/2008	€ / R 2008/12/12			Currency Future	12.0506	11.9057	(1.202)	11.9700	11.9700	19,914
14/08/2008	€ / R 2009/03/16			Currency Future	12.2696	12.1158	(1.254)	0.0000	0.0000	1,198
14/08/2008	ALBI 2008/11/06			Index Future	269.2450	270.2870	0.387	0.0000	0.0000	622
14/08/2008	ALBI 2008/11/06	265.00	Put	Index Future	9,871.0000	7,401.0000	(25.023)	0	0	0
14/08/2008	ALBI 2008/11/06	265.00	Call	Index Future	52,321.0000	60,271.0000	15.195	0	0	0
14/08/2008	ALBI 2009/02/05			Index Future	277.3970	278.4070	0.364	0.0000	0.0000	0
14/08/2008	ALBI 2009/05/07			Index Future	285.5890	286.8080	0.427	0.0000	0.0000	0

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14/08/2008	CRD1	2008/11/06			Index Future	115.4410	115.8620	0.365	0.0000	0.0000	6
14/08/2008	CRD1	2009/02/05			Index Future	118.9500	119.3430	0.330	0.0000	0.0000	0
14/08/2008	CRD1	2009/05/07			Index Future	122.5310	122.8280	0.242	0.0000	0.0000	0
14/08/2008	GOVI	2008/11/06			jGovi	271.8190	272.8650	0.385	0.0000	0.0000	97
14/08/2008	GOVI	2008/11/06	274.00	Put	jGovi	38,602.0000	32,230.0000	(16.507)	0	0	0
14/08/2008	GOVI	2008/11/06	274.00	Call	jGovi	16,792.0000	20,880.0000	24.345	0	0	0
14/08/2008	GOVI	2009/02/05			jGovi	280.0800	281.0620	0.351	0.0000	0.0000	609
14/08/2008	GOVI	2009/05/07			jGovi	288.5130	289.2690	0.262	0.0000	0.0000	0
14/08/2008	ILBI	2008/11/06			Index Future	335.1060	335.4780	0.111	0.0000	0.0000	1
14/08/2008	ILBI	2009/02/05			Index Future	344.7380	345.1270	0.113	0.0000	0.0000	0
14/08/2008	ILBI	2009/05/07			Index Future	355.8870	355.3970	(0.138)	0.0000	0.0000	0
14/08/2008	J153	2010/08/31			jSwap	11.3390	11.3580	0.168	0.0000	0.0000	0
14/08/2008	J157	2015/09/15			jSwap	10.1830	10.1650	(0.177)	0.0000	0.0000	0
14/08/2008	J186	2026/12/21			jSwap	9.2890	9.2490	(0.431)	0.0000	0.0000	0
14/08/2008	J201	2014/12/22			jSwap	10.1830	10.1650	(0.177)	0.0000	0.0000	0
14/08/2008	J203	2017/09/15			jSwap	10.0110	9.9900	(0.210)	0.0000	0.0000	0
14/08/2008	J204	2018/12/21			jSwap	9.8520	9.8330	(0.193)	0.0000	0.0000	0
14/08/2008	J207	2020/01/15			jSwap	9.7480	9.7300	(0.185)	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
14/08/2008	JBAR	2005/12/21			jBar	11.8000	12.1580	3.034	0.0000	0.0000	0
14/08/2008	JFRA	2008/11/06			jFra	12.1380	12.1690	0.255	0.0000	0.0000	0
14/08/2008	JFRA	2008/11/06			jFra	0.0000	12.1690	100.000	0.0000	0.0000	0
14/08/2008	JFRA	2009/02/05			jFra	11.7080	11.7420	0.290	0.0000	0.0000	0
14/08/2008	JFRA	2009/02/05			jFra	0.0000	11.7420	100.000	0.0000	0.0000	0
14/08/2008	JFRA	2009/05/07			jFra	11.1750	11.2080	0.295	0.0000	0.0000	0
14/08/2008	JFRA	2009/05/07			jFra	0.0000	11.2080	100.000	0.0000	0.0000	0
14/08/2008	JFRA	2009/08/06			jFra	10.6770	10.7010	0.225	0.0000	0.0000	0
14/08/2008	JFRA	2009/11/05			jFra	10.2890	10.3080	0.185	0.0000	0.0000	0
14/08/2008	JN02	2008/11/06			jNote	10.7370	10.7530	0.149	0.0000	0.0000	0
14/08/2008	JN02	2009/02/05			jNote	10.4100	10.4110	0.010	0.0000	0.0000	0
14/08/2008	JN02	2009/05/07			jNote	10.1320	10.1150	(0.168)	0.0000	0.0000	0
14/08/2008	JN05	2008/11/07			jNote	9.6650	9.5420	(1.273)	0.0000	0.0000	0
14/08/2008	JN05	2009/02/05			jNote	9.8310	9.8060	(0.254)	0.0000	0.0000	0
14/08/2008	JN05	2009/05/07			jNote	9.6830	9.6550	(0.289)	0.0000	0.0000	0
14/08/2008	JN10	2008/11/07			jNote	9.3760	9.2850	(0.971)	0.0000	0.0000	0
14/08/2008	JN10	2009/02/05			jNote	9.4740	9.4530	(0.222)	0.0000	0.0000	0
14/08/2008	JN10	2009/05/07			jNote	9.3690	9.3480	(0.224)	0.0000	0.0000	0
14/08/2008	JROD	2008/08/29			jRod	11.7220	11.7190	(0.026)	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
14/08/2008	JROD	2008/09/30			jRod	11.8940	11.8890	(0.042)	0.0000	0.0000	0
14/08/2008	JROD	2008/10/31			jRod	12.0630	12.0560	(0.058)	0.0000	0.0000	0
14/08/2008	JROD	2008/11/28			jRod	11.9900	11.9860	(0.033)	0.0000	0.0000	0
14/08/2008	JROD	2008/12/31			jRod	12.1760	12.1690	(0.057)	0.0000	0.0000	0
14/08/2008	OTH1	2008/11/06			Index Future	256.0500	257.2330	0.462	0.0000	0.0000	9
14/08/2008	OTH1	2009/02/05			Index Future	263.8320	264.9600	0.428	0.0000	0.0000	0
14/08/2008	OTH1	2009/05/07			Index Future	271.7760	272.6980	0.339	0.0000	0.0000	0
14/08/2008	R153	2008/11/06			Bond Future	9.6510	9.5120	(1.440)	0.0000	0.0000	11,437
14/08/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	1,021.0000	869.0000	(14.887)	0	0	0
14/08/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	345.0000	426.0000	23.478	0	0	0
14/08/2008	R153	2009/02/05			Bond Future	9.1680	9.1080	(0.654)	0.0000	0.0000	3
14/08/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	438.0000	410.0000	(6.393)	0	0	0
14/08/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	1,650.0000	1,710.0000	3.636	0	0	0
14/08/2008	R153	2009/05/07			Bond Future	8.4570	8.5790	1.443	0.0000	0.0000	0
14/08/2008	R153	2009/05/07	9.25	Call	Option on Bond Future	2,373.0000	2,279.0000	(3.961)	0	0	0
14/08/2008	R153	2009/05/07	9.25	Put	Option on Bond Future	1,381.0000	1,441.0000	4.345	0	0	0
14/08/2008	R157	2008/11/06			Bond Future	9.1600	9.0580	(1.114)	0.0000	0.0000	7,518
14/08/2008	R157	2008/11/06	10.25	Put	Option on Bond Future	354.0000	280.0000	(20.904)	0	0	300
14/08/2008	R157	2008/11/06	10.25	Call	Option on Bond Future	6,359.0000	6,868.0000	8.004	0	0	0
14/08/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	1,131.0000	1,326.0000	17.241	0	0	700
14/08/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	3,496.0000	3,108.0000	(11.098)	0	0	0
14/08/2008	R157	2008/11/06	9.50	Call	Option on Bond Future	3,200.0000	3,579.0000	11.844	0	0	500
14/08/2008	R157	2008/11/06	9.50	Put	Option on Bond Future	1,284.0000	1,080.0000	(15.888)	0	0	1,000
14/08/2008	R157	2009/02/05			Bond Future	9.0270	8.9240	(1.141)	0.0000	0.0000	5,083

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14/08/2008	R157	2009/02/05	8.75	Put	Option on Bond Future	3,944.0000	3,618.0000	(8.266)	0	0	0
14/08/2008	R157	2009/02/05	9.50	Put	Option on Bond Future	1,981.0000	1,774.0000	(10.449)	0	0	0
14/08/2008	R157	2009/02/05	9.50	Call	Option on Bond Future	4,576.0000	4,945.0000	8.064	0	0	600
14/08/2008	R157	2009/02/05	8.75	Call	Option on Bond Future	2,390.0000	2,638.0000	10.377	0	0	600
14/08/2008	R157	2009/02/05	10.00	Put	Option on Bond Future	1,189.0000	1,049.0000	(11.775)	0	0	600
14/08/2008	R157	2009/02/05	10.00	Call	Option on Bond Future	6,449.0000	6,885.0000	6.761	0	0	0
14/08/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	2,529.0000	2,284.0000	(9.688)	0	0	0
14/08/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	3,762.0000	4,092.0000	8.772	0	0	0
14/08/2008	R157	2009/05/07			Bond Future	8.8680	8.7800	(0.992)	0.0000	0.0000	0
14/08/2008	R157	2009/05/07	9.00	Put	Option on Bond Future	3,329.0000	3,109.0000	(6.609)	0	0	0
14/08/2008	R157	2009/05/07	9.00	Call	Option on Bond Future	4,044.0000	4,304.0000	6.429	0	0	0
14/08/2008	R186	2008/11/06			Bond Future	8.9100	8.8550	(0.617)	8.9600	8.9600	4,905
14/08/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	4,254.0000	3,757.0000	(11.683)	0	0	0
14/08/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	99.0000	147.0000	48.485	0	0	0
14/08/2008	R186	2009/02/05			Bond Future	8.8040	8.7560	(0.545)	0.0000	0.0000	2,500
14/08/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	282.0000	220.0000	(21.986)	0	0	0
14/08/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	4,586.0000	5,003.0000	9.093	0	0	0
14/08/2008	R186	2009/05/07			Bond Future	8.6900	8.6600	(0.345)	0.0000	0.0000	0
14/08/2008	R186	2009/05/07	9.00	Call	Option on Bond Future	3,900.0000	4,120.0000	5.641	0	0	0
14/08/2008	R186	2009/05/07	9.00	Put	Option on Bond Future	857.0000	777.0000	(9.335)	0	0	0
14/08/2008	R196	2008/11/06			Bond Future	10.7500	10.5950	(1.442)	0.0000	0.0000	0
14/08/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	714.0000	728.0000	1.961	0	0	0
14/08/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,306.0000	1,274.0000	(2.450)	0	0	0
14/08/2008	R196	2009/02/05			Bond Future	10.7500	10.5950	(1.442)	0.0000	0.0000	0
14/08/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	1,447.0000	1,447.0000	-	0	0	0
14/08/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	1,447.0000	1,439.0000	(0.553)	0	0	0
14/08/2008	R196	2009/05/07			Bond Future	10.7500	10.5950	(1.442)	0.0000	0.0000	0
14/08/2008	R196	2009/05/07	11.00	Call	Option on Bond Future	1,772.0000	1,792.0000	1.129	0	0	0
14/08/2008	R196	2009/05/07	11.00	Put	Option on Bond Future	1,697.0000	1,672.0000	(1.473)	0	0	0

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14/08/2008	R201	2008/11/06			Bond Future	9.2030	9.1200	(0.902)	0.0000	0.0000	1,000
14/08/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	2,357.0000	2,060.0000	(12.601)	0	0	0
14/08/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	275.0000	356.0000	29.455	0	0	0
14/08/2008	R201	2009/02/05			Bond Future	9.0280	8.9720	(0.620)	0.0000	0.0000	0
14/08/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	943.0000	847.0000	(10.180)	0	0	0
14/08/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	1,923.0000	2,077.0000	8.008	0	0	0
14/08/2008	R201	2009/05/07			Bond Future	8.8300	8.8240	(0.068)	0.0000	0.0000	0
14/08/2008	R201	2009/05/07	9.25	Put	Option on Bond Future	987.0000	976.0000	(1.114)	0	0	0
14/08/2008	R201	2009/05/07	9.25	Call	Option on Bond Future	2,791.0000	2,805.0000	0.502	0	0	0
14/08/2008	R203	2008/11/06			Bond Future	9.1460	9.0620	(0.918)	0.0000	0.0000	0
14/08/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	3,875.0000	3,420.0000	(11.742)	0	0	0
14/08/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	52.0000	83.0000	59.615	0	0	0
14/08/2008	R203	2009/02/05			Bond Future	9.0050	8.9290	(0.844)	0.0000	0.0000	0
14/08/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	777.0000	637.0000	(18.018)	0	0	0
14/08/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	2,166.0000	2,463.0000	13.712	0	0	0
14/08/2008	R203	2009/05/07			Bond Future	8.8470	8.7950	(0.588)	0.0000	0.0000	0
14/08/2008	R203	2009/05/07	9.00	Call	Option on Bond Future	2,129.0000	2,305.0000	8.267	0	0	0
14/08/2008	R203	2009/05/07	9.00	Put	Option on Bond Future	1,264.0000	1,144.0000	(9.494)	0	0	0
14/08/2008	R204	2008/11/06			Bond Future	9.1330	9.0580	(0.821)	0.0000	0.0000	3,126
14/08/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	4,073.0000	3,631.0000	(10.852)	0	0	0
14/08/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	42.0000	66.0000	57.143	0	0	0
14/08/2008	R204	2009/02/05			Bond Future	9.0020	8.9360	(0.733)	0.0000	0.0000	9
14/08/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	681.0000	558.0000	(18.062)	0	0	0
14/08/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	2,195.0000	2,481.0000	13.030	0	0	0
14/08/2008	R204	2009/05/07			Bond Future	8.8600	8.8160	(0.497)	0.0000	0.0000	0
14/08/2008	R204	2009/05/07	9.00	Call	Option on Bond Future	2,121.0000	2,281.0000	7.544	0	0	0
14/08/2008	R204	2009/05/07	9.00	Put	Option on Bond Future	1,265.0000	1,154.0000	(8.775)	0	0	0

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14/08/2008	R206	2008/11/06			Bond Future	9.1930	9.0900	(1.120)	0.0000	0.0000	610
14/08/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	4,787.0000	4,397.0000	(8.147)	0	0	0
14/08/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	19.0000	29.0000	52.632	0	0	0
14/08/2008	R206	2009/02/05			Bond Future	8.9780	8.8870	(1.014)	0.0000	0.0000	0
14/08/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	858.0000	734.0000	(14.452)	0	0	0
14/08/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	1,878.0000	2,098.0000	11.715	0	0	0
14/08/2008	R206	2009/05/07			Bond Future	8.7410	8.6860	(0.629)	0.0000	0.0000	0
14/08/2008	R206	2009/05/07	9.00	Call	Option on Bond Future	2,173.0000	2,293.0000	5.522	0	0	0
14/08/2008	R206	2009/05/07	9.00	Put	Option on Bond Future	1,230.0000	1,147.0000	(6.748)	0	0	0
14/08/2008	R207	2008/11/06			Bond Future	9.1090	9.0450	(0.703)	0.0000	0.0000	0
14/08/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	3,994.0000	3,606.0000	(9.715)	0	0	0
14/08/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	32.0000	49.0000	53.125	0	0	0
14/08/2008	R207	2009/02/05			Bond Future	8.9860	8.9300	(0.623)	0.0000	0.0000	0
14/08/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	565.0000	467.0000	(17.345)	0	0	0
14/08/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	2,212.0000	2,469.0000	11.618	0	0	0
14/08/2008	R207	2009/05/07			Bond Future	8.8580	8.8220	(0.406)	0.0000	0.0000	0
14/08/2008	R207	2009/05/07	9.00	Call	Option on Bond Future	2,037.0000	2,173.0000	6.676	0	0	0
14/08/2008	R207	2009/05/07	9.00	Put	Option on Bond Future	1,146.0000	1,055.0000	(7.941)	0	0	0
14/08/2008	R209	2008/11/06			Bond Future	8.6140	8.5680	(0.534)	0.0000	0.0000	6,890
14/08/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/08/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	7,777.0000	7,394.0000	(4.925)	0	0	0
14/08/2008	R209	2009/02/05			Bond Future	8.5250	8.4850	(0.469)	0.0000	0.0000	0
14/08/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	3,925.0000	4,241.0000	8.051	0	0	0
14/08/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	88.0000	65.0000	(26.136)	0	0	0
14/08/2008	R209	2009/05/07			Bond Future	8.4310	8.4050	(0.308)	0.0000	0.0000	0
14/08/2008	R209	2009/05/07	9.00	Put	Option on Bond Future	109.0000	93.0000	(14.679)	0	0	0
14/08/2008	R209	2009/05/07	9.00	Call	Option on Bond Future	4,739.0000	4,947.0000	4.389	0	0	0

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14/08/2008	TRT1 2008/11/06			Index Future	268.2180	269.2550	0.387	0.0000	0.0000	300
14/08/2008	TRT1 2009/02/05			Index Future	276.3700	277.3440	0.352	0.0000	0.0000	0
14/08/2008	TRT1 2009/05/07			Index Future	284.6910	285.4430	0.264	0.0000	0.0000	0
14/08/2008	ZAAD 2008/09/15			Currency Future	6.8810	6.8446	(0.529)	6.9100	6.9100	2,209
14/08/2008	ZAAD 2008/12/12			Currency Future	6.9699	6.9279	(0.603)	0.0000	0.0000	5,059
14/08/2008	ZAAD 2009/03/16			Currency Future	7.0600	7.0156	(0.629)	0.0000	0.0000	60
<b>Grand Total:</b>										<b>372,981</b>