

Derivatives High/Low Report

High/Low for 18/08/2008

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
18/08/2008	\$ / R 2008/09/15			Currency Future	7.9518	7.7669	(2.325)	7.9100	7.7400	129,479
18/08/2008	\$ / R 2008/12/12			Currency Future	8.1332	7.9420	(2.351)	8.0600	7.9100	63,791
18/08/2008	\$ / R 2009/03/16			Currency Future	8.3119	8.1119	(2.406)	8.2300	8.1100	11,611
18/08/2008	£ / R 2008/09/15			Currency Future	14.7884	14.4717	(2.142)	14.6000	14.6000	2,284
18/08/2008	£ / R 2008/12/12			Currency Future	15.0223	14.6951	(2.178)	14.7800	14.7000	4,133
18/08/2008	£ / R 2009/03/16			Currency Future	15.2631	14.9226	(2.231)	15.0600	14.9000	9,768
18/08/2008	€ / R 2008/09/15			Currency Future	11.6662	11.4044	(2.244)	11.5600	11.5300	15,186
18/08/2008	€ / R 2008/12/12			Currency Future	11.8726	11.6021	(2.278)	11.6400	11.6100	18,729
18/08/2008	€ / R 2009/03/16			Currency Future	12.0813	11.7993	(2.334)	11.8000	11.8000	4,098
18/08/2008	ALBI 2008/11/06			Index Future	271.1630	273.4570	0.846	0.0000	0.0000	622
18/08/2008	ALBI 2008/11/06	265.00	Put	Index Future	5,698.0000	2,622.0000	(53.984)	0	0	0
18/08/2008	ALBI 2008/11/06	265.00	Call	Index Future	67,328.0000	87,192.0000	29.503	0	0	0
18/08/2008	ALBI 2009/02/05			Index Future	279.3100	281.6730	0.846	0.0000	0.0000	0
18/08/2008	ALBI 2009/05/07			Index Future	287.4650	287.4650	-	0.0000	0.0000	0

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18/08/2008	CRD1	2008/11/06			Index Future	115.7070	116.1140	0.352	0.0000	0.0000	6
18/08/2008	CRD1	2009/02/05			Index Future	119.1830	119.6020	0.352	0.0000	0.0000	0
18/08/2008	CRD1	2009/05/07			Index Future	122.6640	123.0960	0.352	0.0000	0.0000	0
18/08/2008	GOVI	2008/11/06			jGovi	273.5850	275.7000	0.773	0.0000	0.0000	97
18/08/2008	GOVI	2008/11/06	274.00	Put	jGovi	28,170.0000	18,057.0000	(35.900)	0	0	0
18/08/2008	GOVI	2008/11/06	274.00	Call	jGovi	24,020.0000	35,057.0000	45.949	0	0	0
18/08/2008	GOVI	2009/02/05			jGovi	281.8050	283.9835	0.773	0.0000	0.0000	609
18/08/2008	GOVI	2009/05/07			jGovi	290.0360	292.2800	0.774	0.0000	0.0000	0
18/08/2008	ILBI	2008/11/06			Index Future	334.9690	334.0600	(0.271)	0.0000	0.0000	1
18/08/2008	ILBI	2009/02/05			Index Future	344.6050	343.6800	(0.268)	0.0000	0.0000	0
18/08/2008	ILBI	2009/05/07			Index Future	354.3220	354.3220	-	0.0000	0.0000	0
18/08/2008	J153	2010/08/31			jSwap	11.2100	11.0550	(1.383)	0.0000	0.0000	0
18/08/2008	J157	2015/09/15			jSwap	10.0120	9.8620	(1.498)	0.0000	0.0000	0
18/08/2008	J186	2026/12/21			jSwap	9.1180	8.9350	(2.007)	0.0000	0.0000	0
18/08/2008	J201	2014/12/22			jSwap	10.0120	9.8510	(1.608)	0.0000	0.0000	0
18/08/2008	J203	2017/09/15			jSwap	9.8510	9.6870	(1.665)	0.0000	0.0000	0
18/08/2008	J204	2018/12/21			jSwap	9.6890	9.5170	(1.775)	0.0000	0.0000	0
18/08/2008	J207	2020/01/15			jSwap	9.5850	9.4110	(1.815)	0.0000	0.0000	0

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18/08/2008	JBAR	2005/12/21			jBar	12.0750	12.0750	-	0.0000	0.0000	0
18/08/2008	JFRA	2008/11/06			jFra	12.0140	11.9320	(0.683)	0.0000	0.0000	0
18/08/2008	JFRA	2008/11/06			jFra	0.0000	11.9320	100.000	0.0000	0.0000	0
18/08/2008	JFRA	2009/02/05			jFra	11.5960	11.4720	(1.069)	0.0000	0.0000	0
18/08/2008	JFRA	2009/02/05			jFra	0.0000	11.4720	100.000	0.0000	0.0000	0
18/08/2008	JFRA	2009/05/07			jFra	11.0250	10.8730	(1.379)	0.0000	0.0000	0
18/08/2008	JFRA	2009/05/07			jFra	0.0000	10.8730	100.000	0.0000	0.0000	0
18/08/2008	JFRA	2009/08/06			jFra	10.5150	10.2480	(2.539)	0.0000	0.0000	0
18/08/2008	JFRA	2009/11/05			jFra	10.0680	9.8360	(2.304)	0.0000	0.0000	0
18/08/2008	JN02	2008/11/06			jNote	10.5540	10.3480	(1.952)	0.0000	0.0000	0
18/08/2008	JN02	2009/02/05			jNote	10.2020	9.9900	(2.078)	0.0000	0.0000	0
18/08/2008	JN02	2009/05/07			jNote	9.8990	9.6940	(2.071)	0.0000	0.0000	0
18/08/2008	JN05	2008/11/07			jNote	9.5060	9.3380	(1.767)	0.0000	0.0000	0
18/08/2008	JN05	2009/02/05			jNote	9.6420	9.4610	(1.877)	0.0000	0.0000	0
18/08/2008	JN05	2009/05/07			jNote	9.4960	9.3130	(1.927)	0.0000	0.0000	0
18/08/2008	JN10	2008/11/07			jNote	9.2220	9.0500	(1.865)	0.0000	0.0000	0
18/08/2008	JN10	2009/02/05			jNote	9.3070	9.1290	(1.913)	0.0000	0.0000	0
18/08/2008	JN10	2009/05/07			jNote	9.1990	9.0200	(1.946)	0.0000	0.0000	0
18/08/2008	JROD	2008/08/29			jRod	11.7150	11.7130	(0.017)	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
18/08/2008	JROD	2008/09/30			jRod	11.8640	11.8580	(0.051)	0.0000	0.0000	0
18/08/2008	JROD	2008/10/31			jRod	11.9870	11.9800	(0.058)	0.0000	0.0000	0
18/08/2008	JROD	2008/11/28			jRod	11.9210	11.9170	(0.034)	0.0000	0.0000	0
18/08/2008	JROD	2008/12/31			jRod	12.0590	12.0540	(0.041)	0.0000	0.0000	0
18/08/2008	OTH1	2008/11/06			Index Future	258.7940	261.8720	1.189	0.0000	0.0000	9
18/08/2008	OTH1	2009/02/05			Index Future	266.5690	269.7400	1.190	0.0000	0.0000	0
18/08/2008	OTH1	2009/05/07			Index Future	274.3550	277.6200	1.190	0.0000	0.0000	0
18/08/2008	R153	2008/11/06			Bond Future	9.4700	9.3170	(1.616)	9.4100	9.4100	8,980
18/08/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	823.0000	667.0000	(18.955)	0	0	0
18/08/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	451.0000	553.0000	22.616	0	0	0
18/08/2008	R153	2009/02/05			Bond Future	9.0580	8.8770	(1.998)	0.0000	0.0000	3
18/08/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	388.0000	314.0000	(19.072)	0	0	0
18/08/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	1,761.0000	1,955.0000	11.016	0	0	0
18/08/2008	R153	2009/05/07			Bond Future	8.5190	8.3000	(2.571)	0.0000	0.0000	0
18/08/2008	R153	2009/05/07	9.25	Call	Option on Bond Future	2,320.0000	2,475.0000	6.681	0	0	0
18/08/2008	R153	2009/05/07	9.25	Put	Option on Bond Future	1,406.0000	1,286.0000	(8.535)	0	0	0
18/08/2008	R157	2008/11/06			Bond Future	9.0070	8.8410	(1.843)	0.0000	0.0000	7,518
18/08/2008	R157	2008/11/06	10.25	Put	Option on Bond Future	245.0000	155.0000	(36.735)	0	0	300
18/08/2008	R157	2008/11/06	10.25	Call	Option on Bond Future	7,126.0000	7,995.0000	12.195	0	0	0
18/08/2008	R157	2008/11/06	9.50	Put	Option on Bond Future	981.0000	703.0000	(28.338)	0	0	1,000
18/08/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	1,427.0000	1,803.0000	26.349	0	0	700
18/08/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	2,916.0000	2,333.0000	(19.993)	0	0	0
18/08/2008	R157	2008/11/06	9.50	Call	Option on Bond Future	3,774.0000	4,454.0000	18.018	0	0	500
18/08/2008	R157	2009/02/05			Bond Future	8.8700	8.6960	(1.962)	0.0000	0.0000	5,083

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18/08/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	2,158.0000	1,782.0000	(17.424)	0	0	0
18/08/2008	R157	2009/02/05	9.50	Call	Option on Bond Future	5,142.0000	5,812.0000	13.030	0	0	600
18/08/2008	R157	2009/02/05	10.00	Put	Option on Bond Future	977.0000	771.0000	(21.085)	0	0	600
18/08/2008	R157	2009/02/05	10.00	Call	Option on Bond Future	7,116.0000	7,892.0000	10.905	0	0	0
18/08/2008	R157	2009/02/05	9.50	Put	Option on Bond Future	1,668.0000	1,356.0000	(18.705)	0	0	0
18/08/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	4,269.0000	4,875.0000	14.195	0	0	0
18/08/2008	R157	2009/02/05	8.75	Put	Option on Bond Future	3,448.0000	2,933.0000	(14.936)	0	0	0
18/08/2008	R157	2009/02/05	8.75	Call	Option on Bond Future	2,772.0000	3,239.0000	16.847	0	0	600
18/08/2008	R157	2009/05/07			Bond Future	8.7240	8.5400	(2.109)	0.0000	0.0000	0
18/08/2008	R157	2009/05/07	9.00	Put	Option on Bond Future	2,971.0000	2,546.0000	(14.305)	0	0	0
18/08/2008	R157	2009/05/07	9.00	Call	Option on Bond Future	4,473.0000	5,062.0000	13.168	0	0	0
18/08/2008	R186	2008/11/06			Bond Future	8.7750	8.6120	(1.858)	0.0000	0.0000	4,905
18/08/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	3,064.0000	1,809.0000	(40.960)	0	0	0
18/08/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	252.0000	651.0000	158.333	0	0	0
18/08/2008	R186	2009/02/05			Bond Future	8.6730	8.5070	(1.914)	0.0000	0.0000	2,500
18/08/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	141.0000	51.0000	(63.830)	0	0	0
18/08/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	5,758.0000	7,364.0000	27.892	0	0	0
18/08/2008	R186	2009/05/07			Bond Future	8.5750	8.4050	(1.983)	0.0000	0.0000	0
18/08/2008	R186	2009/05/07	9.00	Call	Option on Bond Future	4,785.0000	6,253.0000	30.679	0	0	0
18/08/2008	R186	2009/05/07	9.00	Put	Option on Bond Future	582.0000	304.0000	(47.766)	0	0	0
18/08/2008	R196	2008/11/06			Bond Future	10.8000	11.5550	6.991	0.0000	0.0000	0
18/08/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	697.0000	594.0000	(14.778)	0	0	0
18/08/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,304.0000	1,423.0000	9.126	0	0	0
18/08/2008	R196	2009/02/05			Bond Future	10.8000	10.9090	1.009	0.0000	0.0000	0
18/08/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	1,437.0000	1,422.0000	(1.044)	0	0	0
18/08/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	1,440.0000	1,430.0000	(0.694)	0	0	0
18/08/2008	R196	2009/05/07			Bond Future	10.8000	10.6800	(1.111)	0.0000	0.0000	0
18/08/2008	R196	2009/05/07	11.00	Call	Option on Bond Future	1,758.0000	1,766.0000	0.455	0	0	0
18/08/2008	R196	2009/05/07	11.00	Put	Option on Bond Future	1,698.0000	1,671.0000	(1.590)	0	0	0

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18/08/2008	R201	2008/11/06			Bond Future	9.0690	8.9140	(1.709)	0.0000	0.0000	1,000
18/08/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	1,884.0000	1,390.0000	(26.221)	0	0	0
18/08/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	412.0000	629.0000	52.670	0	0	0
18/08/2008	R201	2009/02/05			Bond Future	8.9190	8.7550	(1.839)	0.0000	0.0000	0
18/08/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	763.0000	538.0000	(29.489)	0	0	0
18/08/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	2,229.0000	2,740.0000	22.925	0	0	0
18/08/2008	R201	2009/05/07			Bond Future	8.7670	8.5940	(1.973)	0.0000	0.0000	0
18/08/2008	R201	2009/05/07	9.25	Put	Option on Bond Future	893.0000	673.0000	(24.636)	0	0	0
18/08/2008	R201	2009/05/07	9.25	Call	Option on Bond Future	2,971.0000	3,508.0000	18.075	0	0	0
18/08/2008	R203	2008/11/06			Bond Future	9.0110	8.8370	(1.931)	0.0000	0.0000	0
18/08/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	3,147.0000	2,262.0000	(28.122)	0	0	0
18/08/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	107.0000	244.0000	128.037	0	0	0
18/08/2008	R203	2009/02/05			Bond Future	8.8770	8.6960	(2.039)	0.0000	0.0000	0
18/08/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	551.0000	318.0000	(42.287)	0	0	0
18/08/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	2,677.0000	3,498.0000	30.669	0	0	0
18/08/2008	R203	2009/05/07			Bond Future	8.7410	8.5520	(2.162)	0.0000	0.0000	0
18/08/2008	R203	2009/05/07	9.00	Call	Option on Bond Future	2,497.0000	3,245.0000	29.956	0	0	0
18/08/2008	R203	2009/05/07	9.00	Put	Option on Bond Future	1,028.0000	684.0000	(33.463)	0	0	0
18/08/2008	R204	2008/11/06			Bond Future	8.9870	8.8240	(1.814)	0.0000	0.0000	3,126
18/08/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	3,220.0000	2,321.0000	(27.919)	0	0	0
18/08/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	99.0000	230.0000	132.323	0	0	0
18/08/2008	R204	2009/02/05			Bond Future	8.8620	8.6930	(1.907)	0.0000	0.0000	9
18/08/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	440.0000	240.0000	(45.455)	0	0	0
18/08/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	2,824.0000	3,687.0000	30.559	0	0	0
18/08/2008	R204	2009/05/07			Bond Future	8.7400	8.5640	(2.014)	0.0000	0.0000	0
18/08/2008	R204	2009/05/07	9.00	Call	Option on Bond Future	2,578.0000	3,346.0000	29.791	0	0	0
18/08/2008	R204	2009/05/07	9.00	Put	Option on Bond Future	980.0000	646.0000	(34.082)	0	0	0

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18/08/2008	R206	2008/11/06			Bond Future	9.0500	8.8940	(1.724)	0.0000	0.0000	610
18/08/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	4,245.0000	3,659.0000	(13.804)	0	0	0
18/08/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	34.0000	59.0000	73.529	0	0	0
18/08/2008	R206	2009/02/05			Bond Future	8.8450	8.6800	(1.865)	0.0000	0.0000	0
18/08/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	679.0000	493.0000	(27.393)	0	0	0
18/08/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	2,202.0000	2,645.0000	20.118	0	0	0
18/08/2008	R206	2009/05/07			Bond Future	8.6400	8.4650	(2.025)	0.0000	0.0000	0
18/08/2008	R206	2009/05/07	9.00	Call	Option on Bond Future	2,396.0000	2,815.0000	17.487	0	0	0
18/08/2008	R206	2009/05/07	9.00	Put	Option on Bond Future	1,081.0000	853.0000	(21.092)	0	0	0
18/08/2008	R207	2008/11/06			Bond Future	8.9840	8.8110	(1.926)	0.0000	0.0000	0
18/08/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	3,241.0000	2,251.0000	(30.546)	0	0	0
18/08/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	72.0000	198.0000	175.000	0	0	0
18/08/2008	R207	2009/02/05			Bond Future	8.8670	8.6880	(2.019)	0.0000	0.0000	0
18/08/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	372.0000	180.0000	(51.613)	0	0	0
18/08/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	2,775.0000	3,737.0000	34.667	0	0	0
18/08/2008	R207	2009/05/07			Bond Future	8.7570	8.5730	(2.101)	0.0000	0.0000	0
18/08/2008	R207	2009/05/07	9.00	Call	Option on Bond Future	2,435.0000	3,272.0000	34.374	0	0	0
18/08/2008	R207	2009/05/07	9.00	Put	Option on Bond Future	904.0000	558.0000	(38.274)	0	0	0
18/08/2008	R209	2008/11/06			Bond Future	8.4680	8.3060	(1.913)	0.0000	0.0000	6,890
18/08/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	0.0000	2.0000	100.000	0	0	0
18/08/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	6,549.0000	5,148.0000	(21.393)	0	0	0
18/08/2008	R209	2009/02/05			Bond Future	8.3830	8.2190	(1.956)	0.0000	0.0000	0
18/08/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	5,079.0000	6,496.0000	27.899	0	0	0
18/08/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	29.0000	6.0000	(79.310)	0	0	0
18/08/2008	R209	2009/05/07			Bond Future	8.3010	8.1340	(2.012)	0.0000	0.0000	0
18/08/2008	R209	2009/05/07	9.00	Put	Option on Bond Future	48.0000	14.0000	(70.833)	0	0	0
18/08/2008	R209	2009/05/07	9.00	Call	Option on Bond Future	5,806.0000	7,259.0000	25.026	0	0	0

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18/08/2008	TRT1 2008/11/06			Index Future	269.9830	272.0930	0.782	0.0000	0.0000	300
18/08/2008	TRT1 2009/02/05			Index Future	278.0950	280.2680	0.781	0.0000	0.0000	0
18/08/2008	TRT1 2009/05/07			Index Future	286.2170	288.4560	0.782	0.0000	0.0000	0
18/08/2008	ZAAD 2008/09/15			Currency Future	6.8496	6.7333	(1.698)	6.7900	6.7900	2,241
18/08/2008	ZAAD 2008/12/12			Currency Future	6.9304	6.8089	(1.753)	6.8900	6.7700	5,188
18/08/2008	ZAAD 2009/03/16			Currency Future	7.0193	6.8910	(1.828)	7.0500	7.0000	160
Grand Total:										313,236