

Derivatives High/Low Report

High/Low for 22/08/2008

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
22/08/2008	\$ / R 2008/09/15			Currency Future	7.7358	7.6956	(0.520)	7.7700	7.7000	129,552
22/08/2008	\$ / R 2008/12/12			Currency Future	7.9171	7.8758	(0.522)	7.9200	7.8700	121,234
22/08/2008	\$ / R 2009/03/16			Currency Future	8.0912	8.0493	(0.518)	8.0900	8.0200	11,657
22/08/2008	£ / R 2008/09/15			Currency Future	14.5037	14.2856	(1.504)	14.3400	14.3400	1,832
22/08/2008	£ / R 2008/12/12			Currency Future	14.7441	14.5227	(1.502)	14.6000	14.5500	4,918
22/08/2008	£ / R 2009/03/16			Currency Future	14.9784	14.7558	(1.486)	0.0000	0.0000	9,771
22/08/2008	€ / R 2008/09/15			Currency Future	11.5035	11.3889	(0.996)	11.4100	11.4100	13,199
22/08/2008	€ / R 2008/12/12			Currency Future	11.7137	11.5972	(0.995)	11.6500	11.6200	18,792
22/08/2008	€ / R 2009/03/16			Currency Future	11.9161	11.7994	(0.979)	0.0000	0.0000	4,098
22/08/2008	ALBI 2008/11/06			Index Future	269.6730	269.2220	(0.167)	0.0000	0.0000	622
22/08/2008	ALBI 2008/11/06	265.00	Put	Index Future	7,898.0000	8,814.0000	11.598	0	0	0
22/08/2008	ALBI 2008/11/06	265.00	Call	Index Future	54,628.0000	51,034.0000	(6.579)	0	0	0
22/08/2008	ALBI 2009/02/05			Index Future	277.7770	277.3130	(0.167)	0.0000	0.0000	0
22/08/2008	ALBI 2009/05/07			Index Future	285.8870	285.8660	(0.007)	0.0000	0.0000	0

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22/08/2008	CRD1	2008/11/06			Index Future	115.2280	114.6000	(0.545)	0.0000	0.0000	6
22/08/2008	CRD1	2009/02/05			Index Future	118.6910	118.0440	(0.545)	0.0000	0.0000	0
22/08/2008	CRD1	2009/05/07			Index Future	122.1620	121.4980	(0.544)	0.0000	0.0000	0
22/08/2008	GOVI	2008/11/06			jGovi	272.0940	271.6875	(0.149)	0.0000	0.0000	97
22/08/2008	GOVI	2008/11/06	274.00	Put	jGovi	35,692.0000	38,090.0000	6.719	0	0	0
22/08/2008	GOVI	2008/11/06	274.00	Call	jGovi	16,632.0000	14,965.0000	(10.023)	0	0	0
22/08/2008	GOVI	2009/02/05			jGovi	280.2710	279.8525	(0.149)	0.0000	0.0000	609
22/08/2008	GOVI	2009/05/07			jGovi	288.4680	288.0395	(0.149)	0.0000	0.0000	0
22/08/2008	ILBI	2008/11/06			Index Future	333.2320	331.9230	(0.393)	0.0000	0.0000	1
22/08/2008	ILBI	2009/02/05			Index Future	342.8310	341.4930	(0.390)	0.0000	0.0000	0
22/08/2008	ILBI	2009/05/07			Index Future	351.7890	351.8300	0.012	0.0000	0.0000	0
22/08/2008	J153	2010/08/31			jSwap	11.2430	11.2620	0.169	0.0000	0.0000	0
22/08/2008	J157	2015/09/15			jSwap	10.1100	10.1110	0.010	0.0000	0.0000	0
22/08/2008	J186	2026/12/21			jSwap	9.2260	9.2070	(0.206)	0.0000	0.0000	0
22/08/2008	J201	2014/12/22			jSwap	10.1120	10.1160	0.040	0.0000	0.0000	0
22/08/2008	J203	2017/09/15			jSwap	9.9400	9.9470	0.070	0.0000	0.0000	0
22/08/2008	J204	2018/12/21			jSwap	9.7820	9.7920	0.102	0.0000	0.0000	0
22/08/2008	J207	2020/01/15			jSwap	9.6800	9.6880	0.083	0.0000	0.0000	0

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22/08/2008	JBAR 2005/12/21			jBar	12.0750	12.0830	0.066	0.0000	0.0000	0
22/08/2008	JFRA 2008/11/06			jFra	11.9990	12.0110	0.100	0.0000	0.0000	0
22/08/2008	JFRA 2008/11/06			jFra	0.0000	12.0110	100.000	0.0000	0.0000	0
22/08/2008	JFRA 2009/02/05			jFra	11.6690	11.6890	0.171	0.0000	0.0000	0
22/08/2008	JFRA 2009/02/05			jFra	0.0000	11.6890	100.000	0.0000	0.0000	0
22/08/2008	JFRA 2009/05/07			jFra	11.0470	11.0820	0.317	0.0000	0.0000	0
22/08/2008	JFRA 2009/05/07			jFra	0.0000	11.0820	100.000	0.0000	0.0000	0
22/08/2008	JFRA 2009/08/06			jFra	10.5800	10.6120	0.302	0.0000	0.0000	0
22/08/2008	JFRA 2009/11/05			jFra	10.1260	10.1620	0.356	0.0000	0.0000	0
22/08/2008	JN02 2008/11/06			jNote	10.6080	10.6300	0.207	0.0000	0.0000	0
22/08/2008	JN02 2009/02/05			jNote	10.2790	10.2980	0.185	0.0000	0.0000	0
22/08/2008	JN02 2009/05/07			jNote	9.9880	10.0000	0.120	0.0000	0.0000	0
22/08/2008	JN05 2008/11/07			jNote	9.6510	9.6840	0.342	0.0000	0.0000	0
22/08/2008	JN05 2009/02/05			jNote	9.7420	9.7510	0.092	0.0000	0.0000	0
22/08/2008	JN05 2009/05/07			jNote	9.5990	9.6080	0.094	0.0000	0.0000	0
22/08/2008	JN10 2008/11/07			jNote	9.3380	9.3640	0.278	0.0000	0.0000	0
22/08/2008	JN10 2009/02/05			jNote	9.4070	9.4180	0.117	0.0000	0.0000	0
22/08/2008	JN10 2009/05/07			jNote	9.3010	9.3130	0.129	0.0000	0.0000	0
22/08/2008	JROD 2008/08/29			jRod	11.7120	11.7120	-	0.0000	0.0000	0

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22/08/2008	JROD	2008/09/30			jRod	11.8460	11.8430	(0.025)	0.0000	0.0000	0
22/08/2008	JROD	2008/10/31			jRod	11.9620	11.9570	(0.042)	0.0000	0.0000	0
22/08/2008	JROD	2008/11/28			jRod	11.9110	11.9070	(0.034)	0.0000	0.0000	0
22/08/2008	JROD	2008/12/31			jRod	12.0590	12.0560	(0.025)	0.0000	0.0000	0
22/08/2008	OTH1	2008/11/06			Index Future	257.3200	256.6660	(0.254)	0.0000	0.0000	9
22/08/2008	OTH1	2009/02/05			Index Future	265.0530	264.3800	(0.254)	0.0000	0.0000	0
22/08/2008	OTH1	2009/05/07			Index Future	272.8050	272.1140	(0.253)	0.0000	0.0000	0
22/08/2008	R153	2008/11/06			Bond Future	9.6180	9.6440	0.270	0.0000	0.0000	8,980
22/08/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	957.0000	982.0000	2.612	0	0	0
22/08/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	336.0000	318.0000	(5.357)	0	0	0
22/08/2008	R153	2009/02/05			Bond Future	9.2300	9.2600	0.325	0.0000	0.0000	3
22/08/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	447.0000	458.0000	2.461	0	0	0
22/08/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	1,568.0000	1,535.0000	(2.105)	0	0	0
22/08/2008	R153	2009/05/07			Bond Future	8.7220	8.7580	0.413	0.0000	0.0000	0
22/08/2008	R153	2009/05/07	9.25	Call	Option on Bond Future	2,153.0000	2,124.0000	(1.347)	0	0	0
22/08/2008	R153	2009/05/07	9.25	Put	Option on Bond Future	1,494.0000	1,510.0000	1.071	0	0	0
22/08/2008	R157	2008/11/06			Bond Future	9.1300	9.1620	0.350	0.0000	0.0000	5,908
22/08/2008	R157	2008/11/06	10.25	Put	Option on Bond Future	281.0000	295.0000	4.982	0	0	300
22/08/2008	R157	2008/11/06	10.25	Call	Option on Bond Future	6,457.0000	6,289.0000	(2.602)	0	0	0
22/08/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	3,290.0000	3,400.0000	3.343	0	0	0
22/08/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	1,096.0000	1,024.0000	(6.569)	0	0	700
22/08/2008	R157	2008/11/06	9.50	Call	Option on Bond Future	3,219.0000	3,086.0000	(4.132)	0	0	500
22/08/2008	R157	2008/11/06	9.50	Put	Option on Bond Future	1,131.0000	1,181.0000	4.421	0	0	1,000
22/08/2008	R157	2009/02/05			Bond Future	8.9990	9.0340	0.389	0.0000	0.0000	5,094

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22/08/2008	R157	2009/02/05	9.50	Call	Option on Bond Future	4,610.0000	4,475.0000	(2.928)	0	0	600
22/08/2008	R157	2009/02/05	10.00	Put	Option on Bond Future	1,095.0000	1,133.0000	3.470	0	0	600
22/08/2008	R157	2009/02/05	10.00	Call	Option on Bond Future	6,511.0000	6,355.0000	(2.396)	0	0	0
22/08/2008	R157	2009/02/05	9.50	Put	Option on Bond Future	1,858.0000	1,918.0000	3.229	0	0	0
22/08/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	2,393.0000	2,466.0000	3.051	0	0	0
22/08/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	3,782.0000	3,660.0000	(3.226)	0	0	0
22/08/2008	R157	2009/02/05	8.75	Put	Option on Bond Future	3,786.0000	3,888.0000	2.694	0	0	0
22/08/2008	R157	2009/02/05	8.75	Call	Option on Bond Future	2,388.0000	2,294.0000	(3.936)	0	0	600
22/08/2008	R157	2009/05/07			Bond Future	8.8590	8.8950	0.406	0.0000	0.0000	0
22/08/2008	R157	2009/05/07	9.00	Put	Option on Bond Future	3,251.0000	3,334.0000	2.553	0	0	0
22/08/2008	R157	2009/05/07	9.00	Call	Option on Bond Future	4,016.0000	3,902.0000	(2.839)	0	0	0
22/08/2008	R186	2008/11/06			Bond Future	8.9030	8.9450	0.472	0.0000	0.0000	4,905
22/08/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	4,171.0000	4,557.0000	9.254	0	0	0
22/08/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	85.0000	58.0000	(31.765)	0	0	0
22/08/2008	R186	2009/02/05			Bond Future	8.8040	8.8470	0.488	0.0000	0.0000	2,500
22/08/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	262.0000	319.0000	21.756	0	0	0
22/08/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	4,566.0000	4,198.0000	(8.060)	0	0	0
22/08/2008	R186	2009/05/07			Bond Future	8.7090	8.7530	0.505	0.0000	0.0000	0
22/08/2008	R186	2009/05/07	9.00	Call	Option on Bond Future	3,736.0000	3,422.0000	(8.405)	0	0	0
22/08/2008	R186	2009/05/07	9.00	Put	Option on Bond Future	883.0000	1,008.0000	14.156	0	0	0
22/08/2008	R196	2008/11/06			Bond Future	11.6010	11.5190	(0.707)	0.0000	0.0000	0
22/08/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	572.0000	575.0000	0.524	0	0	0
22/08/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,414.0000	1,393.0000	(1.485)	0	0	0
22/08/2008	R196	2009/02/05			Bond Future	10.9900	10.8770	(1.028)	0.0000	0.0000	0
22/08/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	1,407.0000	1,406.0000	(0.071)	0	0	0
22/08/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	1,419.0000	1,412.0000	(0.493)	0	0	0
22/08/2008	R196	2009/05/07			Bond Future	11.0350	11.0450	0.091	0.0000	0.0000	0
22/08/2008	R196	2009/05/07	11.00	Call	Option on Bond Future	1,702.0000	1,697.0000	(0.294)	0	0	0
22/08/2008	R196	2009/05/07	11.00	Put	Option on Bond Future	1,713.0000	1,711.0000	(0.117)	0	0	0

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22/08/2008	R201	2008/11/06			Bond Future	9.2030	9.2360	0.359	0.0000	0.0000	1,000
22/08/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	2,325.0000	2,443.0000	5.075	0	0	0
22/08/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	242.0000	211.0000	(12.810)	0	0	0
22/08/2008	R201	2009/02/05			Bond Future	9.0590	9.0940	0.386	0.0000	0.0000	0
22/08/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	966.0000	1,024.0000	6.004	0	0	0
22/08/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	1,808.0000	1,712.0000	(5.310)	0	0	0
22/08/2008	R201	2009/05/07			Bond Future	8.9140	8.9500	0.404	0.0000	0.0000	0
22/08/2008	R201	2009/05/07	9.25	Put	Option on Bond Future	1,089.0000	1,143.0000	4.959	0	0	0
22/08/2008	R201	2009/05/07	9.25	Call	Option on Bond Future	2,528.0000	2,427.0000	(3.995)	0	0	0
22/08/2008	R203	2008/11/06			Bond Future	9.1220	9.1550	0.362	0.0000	0.0000	0
22/08/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	3,732.0000	3,912.0000	4.823	0	0	0
22/08/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	48.0000	37.0000	(22.917)	0	0	0
22/08/2008	R203	2009/02/05			Bond Future	8.9920	9.0260	0.378	0.0000	0.0000	0
22/08/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	724.0000	785.0000	8.425	0	0	0
22/08/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	2,188.0000	2,055.0000	(6.079)	0	0	0
22/08/2008	R203	2009/05/07			Bond Future	8.8600	8.8950	0.395	0.0000	0.0000	0
22/08/2008	R203	2009/05/07	9.00	Call	Option on Bond Future	2,061.0000	1,944.0000	(5.677)	0	0	0
22/08/2008	R203	2009/05/07	9.00	Put	Option on Bond Future	1,270.0000	1,352.0000	6.457	0	0	0
22/08/2008	R204	2008/11/06			Bond Future	9.0970	9.1290	0.352	0.0000	0.0000	3,126
22/08/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	3,849.0000	4,038.0000	4.910	0	0	0
22/08/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	42.0000	32.0000	(23.810)	0	0	0
22/08/2008	R204	2009/02/05			Bond Future	8.9760	9.0090	0.368	0.0000	0.0000	9
22/08/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	606.0000	664.0000	9.571	0	0	0
22/08/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	2,281.0000	2,135.0000	(6.401)	0	0	0
22/08/2008	R204	2009/05/07			Bond Future	8.8570	8.8910	0.384	0.0000	0.0000	0
22/08/2008	R204	2009/05/07	9.00	Call	Option on Bond Future	2,107.0000	1,983.0000	(5.885)	0	0	0
22/08/2008	R204	2009/05/07	9.00	Put	Option on Bond Future	1,233.0000	1,317.0000	6.813	0	0	0

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22/08/2008	R206	2008/11/06			Bond Future	9.1870	9.2200	0.359	0.0000	0.0000	610
22/08/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	4,759.0000	4,884.0000	2.627	0	0	0
22/08/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	14.0000	11.0000	(21.429)	0	0	0
22/08/2008	R206	2009/02/05			Bond Future	8.9890	9.0240	0.389	0.0000	0.0000	0
22/08/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	845.0000	892.0000	5.562	0	0	0
22/08/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	1,823.0000	1,738.0000	(4.663)	0	0	0
22/08/2008	R206	2009/05/07			Bond Future	8.7930	8.8300	0.421	0.0000	0.0000	0
22/08/2008	R206	2009/05/07	9.00	Call	Option on Bond Future	2,037.0000	1,956.0000	(3.976)	0	0	0
22/08/2008	R206	2009/05/07	9.00	Put	Option on Bond Future	1,283.0000	1,338.0000	4.287	0	0	0
22/08/2008	R207	2008/11/06			Bond Future	9.0830	9.1150	0.352	0.0000	0.0000	0
22/08/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	3,828.0000	4,023.0000	5.094	0	0	0
22/08/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	29.0000	22.0000	(24.138)	0	0	0
22/08/2008	R207	2009/02/05			Bond Future	8.9690	9.0020	0.368	0.0000	0.0000	0
22/08/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	511.0000	568.0000	11.155	0	0	0
22/08/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	2,266.0000	2,114.0000	(6.708)	0	0	0
22/08/2008	R207	2009/05/07			Bond Future	8.8620	8.8960	0.384	0.0000	0.0000	0
22/08/2008	R207	2009/05/07	9.00	Call	Option on Bond Future	1,999.0000	1,870.0000	(6.453)	0	0	0
22/08/2008	R207	2009/05/07	9.00	Put	Option on Bond Future	1,133.0000	1,219.0000	7.590	0	0	0
22/08/2008	R209	2008/11/06			Bond Future	8.5950	8.6460	0.593	0.0000	0.0000	6,630
22/08/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/08/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	7,619.0000	8,042.0000	5.552	0	0	0
22/08/2008	R209	2009/02/05			Bond Future	8.5120	8.5640	0.611	0.0000	0.0000	0
22/08/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	4,019.0000	3,612.0000	(10.127)	0	0	0
22/08/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	72.0000	103.0000	43.056	0	0	0
22/08/2008	R209	2009/05/07			Bond Future	8.4310	8.4840	0.629	0.0000	0.0000	0
22/08/2008	R209	2009/05/07	9.00	Put	Option on Bond Future	102.0000	136.0000	33.333	0	0	0
22/08/2008	R209	2009/05/07	9.00	Call	Option on Bond Future	4,733.0000	4,316.0000	(8.810)	0	0	0

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22/08/2008	TRT1 2008/11/06			Index Future	268.5130	268.0950	(0.156)	0.0000	0.0000	300
22/08/2008	TRT1 2009/02/05			Index Future	276.5830	276.1520	(0.156)	0.0000	0.0000	0
22/08/2008	TRT1 2009/05/07			Index Future	284.6720	284.2310	(0.155)	0.0000	0.0000	0
22/08/2008	ZAAD 2008/09/15			Currency Future	6.7856	6.6735	(1.652)	0.0000	0.0000	2,241
22/08/2008	ZAAD 2008/12/12			Currency Future	6.8680	6.7543	(1.656)	0.0000	0.0000	5,318
22/08/2008	ZAAD 2009/03/16			Currency Future	6.9530	6.8390	(1.640)	0.0000	0.0000	310
Grand Total:										367,631