

Derivatives High/Low Report

High/Low for 27/08/2008

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
27/08/2008	\$ / R 2008/09/15			Currency Future	7.8359	7.7999	(0.459)	7.8300	7.8100	130,325
27/08/2008	\$ / R 2008/12/12			Currency Future	8.0186	7.9812	(0.466)	8.0200	7.9900	123,498
27/08/2008	\$ / R 2009/03/16			Currency Future	8.1946	8.1551	(0.482)	8.1900	8.1600	17,319
27/08/2008	£ / R 2008/09/15			Currency Future	14.3954	14.3304	(0.452)	14.4600	14.3000	1,832
27/08/2008	£ / R 2008/12/12			Currency Future	14.6305	14.5649	(0.448)	0.0000	0.0000	5,138
27/08/2008	£ / R 2009/03/16			Currency Future	14.8654	14.7985	(0.450)	0.0000	0.0000	12,689
27/08/2008	€ / R 2008/09/15			Currency Future	11.4754	11.4640	(0.099)	11.4900	11.4900	13,049
27/08/2008	€ / R 2008/12/12			Currency Future	11.6837	11.6720	(0.100)	0.0000	0.0000	20,892
27/08/2008	€ / R 2009/03/16			Currency Future	11.8871	11.8734	(0.115)	11.8900	11.8900	7,779
27/08/2008	ALBI 2008/11/06			Index Future	269.0380	271.1260	0.776	0.0000	0.0000	622
27/08/2008	ALBI 2008/11/06	265.00	Put	Index Future	8,748.0000	4,593.0000	(47.497)	0	0	0
27/08/2008	ALBI 2008/11/06	265.00	Call	Index Future	49,128.0000	65,853.0000	34.044	0	0	0
27/08/2008	ALBI 2009/02/05			Index Future	277.1250	279.2760	0.776	0.0000	0.0000	0
27/08/2008	ALBI 2009/05/07			Index Future	285.2700	285.0650	(0.072)	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
27/08/2008	CRD1	2008/11/06			Index Future	114.5450	115.1940	0.567	0.0000	0.0000	6
27/08/2008	CRD1	2009/02/05			Index Future	117.9880	118.6570	0.567	0.0000	0.0000	0
27/08/2008	CRD1	2009/05/07			Index Future	121.4410	122.1320	0.569	0.0000	0.0000	0
27/08/2008	GOVI	2008/11/06			jGovi	271.4660	273.3720	0.702	0.0000	0.0000	120
27/08/2008	GOVI	2008/11/06	274.00	Put	jGovi	38,916.0000	27,347.0000	(29.728)	0	0	0
27/08/2008	GOVI	2008/11/06	274.00	Call	jGovi	13,576.0000	21,067.0000	55.178	0	0	0
27/08/2008	GOVI	2009/02/05			jGovi	279.6255	281.5900	0.703	0.0000	0.0000	609
27/08/2008	GOVI	2009/05/07			jGovi	287.8095	289.8370	0.704	0.0000	0.0000	0
27/08/2008	ILBI	2008/11/06			Index Future	331.7920	331.7920	-	0.0000	0.0000	1
27/08/2008	ILBI	2009/02/05			Index Future	341.3720	341.3720	-	0.0000	0.0000	0
27/08/2008	ILBI	2009/05/07			Index Future	347.8540	347.9780	0.036	0.0000	0.0000	0
27/08/2008	J153	2010/08/31			jSwap	11.2890	11.1580	(1.160)	0.0000	0.0000	0
27/08/2008	J157	2015/09/15			jSwap	10.1510	9.9410	(2.069)	0.0000	0.0000	0
27/08/2008	J186	2026/12/21			jSwap	9.2550	9.0450	(2.269)	0.0000	0.0000	0
27/08/2008	J201	2014/12/22			jSwap	10.1560	9.9350	(2.176)	0.0000	0.0000	0
27/08/2008	J203	2017/09/15			jSwap	9.9750	9.7770	(1.985)	0.0000	0.0000	0
27/08/2008	J204	2018/12/21			jSwap	9.8230	9.6180	(2.087)	0.0000	0.0000	0
27/08/2008	J207	2020/01/15			jSwap	9.7220	9.5160	(2.119)	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
27/08/2008	JBAR 2005/12/21			jBar	11.7220	12.0750	3.011	0.0000	0.0000	0
27/08/2008	JFRA 2008/11/06			jFra	12.0190	11.9680	(0.424)	0.0000	0.0000	0
27/08/2008	JFRA 2008/11/06			jFra	0.0000	11.9680	100.000	0.0000	0.0000	0
27/08/2008	JFRA 2009/02/05			jFra	11.7110	11.6440	(0.572)	0.0000	0.0000	0
27/08/2008	JFRA 2009/02/05			jFra	0.0000	11.6440	100.000	0.0000	0.0000	0
27/08/2008	JFRA 2009/05/07			jFra	11.1470	10.9860	(1.444)	0.0000	0.0000	0
27/08/2008	JFRA 2009/05/07			jFra	0.0000	10.9860	100.000	0.0000	0.0000	0
27/08/2008	JFRA 2009/08/06			jFra	10.6580	10.4060	(2.364)	0.0000	0.0000	0
27/08/2008	JFRA 2009/11/05			jFra	10.2190	9.9790	(2.349)	0.0000	0.0000	0
27/08/2008	JN02 2008/11/06			jNote	10.6740	10.4820	(1.799)	0.0000	0.0000	0
27/08/2008	JN02 2009/02/05			jNote	10.3570	10.1300	(2.192)	0.0000	0.0000	0
27/08/2008	JN02 2009/05/07			jNote	10.0730	9.8120	(2.591)	0.0000	0.0000	0
27/08/2008	JN05 2008/11/07			jNote	9.7280	9.5370	(1.963)	0.0000	0.0000	0
27/08/2008	JN05 2009/02/05			jNote	9.7790	9.5520	(2.321)	0.0000	0.0000	0
27/08/2008	JN05 2009/05/07			jNote	9.6410	9.3980	(2.520)	0.0000	0.0000	0
27/08/2008	JN10 2008/11/07			jNote	9.3940	9.2180	(1.874)	0.0000	0.0000	0
27/08/2008	JN10 2009/02/05			jNote	9.4490	9.2340	(2.275)	0.0000	0.0000	0
27/08/2008	JN10 2009/05/07			jNote	9.3450	9.1240	(2.365)	0.0000	0.0000	0
27/08/2008	JROD 2008/08/29			jRod	11.7120	11.7120	-	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
27/08/2008	JROD	2008/09/30			jRod	11.8350	11.8330	(0.017)	0.0000	0.0000	0
27/08/2008	JROD	2008/10/31			jRod	11.9420	11.9380	(0.033)	0.0000	0.0000	0
27/08/2008	JROD	2008/11/28			jRod	11.8970	11.8940	(0.025)	0.0000	0.0000	0
27/08/2008	JROD	2008/12/31			jRod	12.0420	12.0390	(0.025)	0.0000	0.0000	0
27/08/2008	OTH1	2008/11/06			Index Future	256.6550	259.5380	1.123	0.0000	0.0000	9
27/08/2008	OTH1	2009/02/05			Index Future	264.3690	267.3390	1.123	0.0000	0.0000	0
27/08/2008	OTH1	2009/05/07			Index Future	272.1060	275.1690	1.126	0.0000	0.0000	0
27/08/2008	R153	2008/11/06			Bond Future	9.6730	9.4700	(2.099)	0.0000	0.0000	8,980
27/08/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	1,001.0000	778.0000	(22.278)	0	0	0
27/08/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	288.0000	406.0000	40.972	0	0	0
27/08/2008	R153	2009/02/05			Bond Future	9.2940	9.0540	(2.582)	0.0000	0.0000	3
27/08/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	464.0000	359.0000	(22.629)	0	0	0
27/08/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	1,491.0000	1,739.0000	16.633	0	0	0
27/08/2008	R153	2009/05/07			Bond Future	8.7970	8.5060	(3.308)	0.0000	0.0000	0
27/08/2008	R153	2009/05/07	9.25	Call	Option on Bond Future	2,082.0000	2,289.0000	9.942	0	0	0
27/08/2008	R153	2009/05/07	9.25	Put	Option on Bond Future	1,518.0000	1,359.0000	(10.474)	0	0	0
27/08/2008	R157	2008/11/06			Bond Future	9.1960	9.0230	(1.881)	9.0200	9.1900	5,890
27/08/2008	R157	2008/11/06	10.25	Put	Option on Bond Future	290.0000	188.0000	(35.172)	0	0	300
27/08/2008	R157	2008/11/06	10.25	Call	Option on Bond Future	6,091.0000	6,977.0000	14.546	0	0	0
27/08/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	3,486.0000	2,823.0000	(19.019)	0	0	0
27/08/2008	R157	2008/11/06	9.50	Call	Option on Bond Future	2,910.0000	3,573.0000	22.784	0	0	500
27/08/2008	R157	2008/11/06	9.50	Put	Option on Bond Future	1,199.0000	873.0000	(27.189)	0	0	1,000
27/08/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	916.0000	1,242.0000	35.590	0	0	700
27/08/2008	R157	2009/02/05			Bond Future	9.0690	8.8870	(2.007)	0.0000	0.0000	5,094

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
27/08/2008	R157	2009/02/05	8.75	Put	Option on Bond Future	3,965.0000	3,390.0000	(14.502)	0	0	0
27/08/2008	R157	2009/02/05	9.50	Call	Option on Bond Future	4,316.0000	4,978.0000	15.338	0	0	600
27/08/2008	R157	2009/02/05	10.00	Put	Option on Bond Future	1,151.0000	916.0000	(20.417)	0	0	600
27/08/2008	R157	2009/02/05	10.00	Call	Option on Bond Future	6,178.0000	6,960.0000	12.658	0	0	0
27/08/2008	R157	2009/02/05	9.50	Put	Option on Bond Future	1,954.0000	1,600.0000	(18.117)	0	0	0
27/08/2008	R157	2009/02/05	8.75	Call	Option on Bond Future	2,177.0000	2,618.0000	20.257	0	0	600
27/08/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	2,514.0000	2,090.0000	(16.866)	0	0	0
27/08/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	3,513.0000	4,105.0000	16.852	0	0	0
27/08/2008	R157	2009/05/07			Bond Future	8.9320	8.7400	(2.150)	0.0000	0.0000	0
27/08/2008	R157	2009/05/07	9.00	Put	Option on Bond Future	3,399.0000	2,925.0000	(13.945)	0	0	0
27/08/2008	R157	2009/05/07	9.00	Call	Option on Bond Future	3,767.0000	4,339.0000	15.184	0	0	0
27/08/2008	R186	2008/11/06			Bond Future	8.9670	8.8070	(1.784)	0.0000	0.0000	4,905
27/08/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	4,756.0000	3,289.0000	(30.845)	0	0	0
27/08/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	41.0000	157.0000	282.927	0	0	0
27/08/2008	R186	2009/02/05			Bond Future	8.8700	8.7060	(1.849)	0.0000	0.0000	2,500
27/08/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	344.0000	146.0000	(57.558)	0	0	0
27/08/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	3,995.0000	5,431.0000	35.945	0	0	0
27/08/2008	R186	2009/05/07			Bond Future	8.7760	8.6080	(1.914)	0.0000	0.0000	0
27/08/2008	R186	2009/05/07	9.00	Call	Option on Bond Future	3,251.0000	4,485.0000	37.958	0	0	0
27/08/2008	R186	2009/05/07	9.00	Put	Option on Bond Future	1,065.0000	617.0000	(42.066)	0	0	0
27/08/2008	R196	2008/11/06			Bond Future	11.5850	11.5900	0.043	0.0000	0.0000	0
27/08/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	545.0000	539.0000	(1.101)	0	0	0
27/08/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,383.0000	1,378.0000	(0.362)	0	0	0
27/08/2008	R196	2009/02/05			Bond Future	10.9660	10.9460	(0.182)	0.0000	0.0000	0
27/08/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	1,387.0000	1,383.0000	(0.288)	0	0	0
27/08/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	1,398.0000	1,393.0000	(0.358)	0	0	0
27/08/2008	R196	2009/05/07			Bond Future	11.0700	10.8800	(1.716)	0.0000	0.0000	0
27/08/2008	R196	2009/05/07	11.00	Call	Option on Bond Future	1,680.0000	1,706.0000	1.548	0	0	0
27/08/2008	R196	2009/05/07	11.00	Put	Option on Bond Future	1,701.0000	1,670.0000	(1.822)	0	0	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
27/08/2008	R201	2008/11/06			Bond Future	9.2810	9.1080	(1.864)	0.0000	0.0000	1,000
27/08/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	2,599.0000	1,957.0000	(24.702)	0	0	0
27/08/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	164.0000	307.0000	87.195	0	0	0
27/08/2008	R201	2009/02/05			Bond Future	9.1400	8.9580	(1.991)	0.0000	0.0000	0
27/08/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	1,095.0000	777.0000	(29.041)	0	0	0
27/08/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	1,579.0000	2,069.0000	31.032	0	0	0
27/08/2008	R201	2009/05/07			Bond Future	8.9990	8.8070	(2.134)	0.0000	0.0000	0
27/08/2008	R201	2009/05/07	9.25	Put	Option on Bond Future	1,211.0000	912.0000	(24.690)	0	0	0
27/08/2008	R201	2009/05/07	9.25	Call	Option on Bond Future	2,284.0000	2,816.0000	23.292	0	0	0
27/08/2008	R203	2008/11/06			Bond Future	9.1880	9.0170	(1.861)	0.0000	0.0000	0
27/08/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	4,091.0000	3,151.0000	(22.977)	0	0	0
27/08/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	26.0000	76.0000	192.308	0	0	0
27/08/2008	R203	2009/02/05			Bond Future	9.0600	8.8820	(1.965)	0.0000	0.0000	0
27/08/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	839.0000	520.0000	(38.021)	0	0	0
27/08/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	1,914.0000	2,617.0000	36.729	0	0	0
27/08/2008	R203	2009/05/07			Bond Future	8.9300	8.7450	(2.072)	0.0000	0.0000	0
27/08/2008	R203	2009/05/07	9.00	Call	Option on Bond Future	1,821.0000	2,447.0000	34.377	0	0	0
27/08/2008	R203	2009/05/07	9.00	Put	Option on Bond Future	1,427.0000	1,000.0000	(29.923)	0	0	0
27/08/2008	R204	2008/11/06			Bond Future	9.1520	8.9810	(1.868)	0.0000	0.0000	3,126
27/08/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	4,171.0000	3,158.0000	(24.287)	0	0	0
27/08/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	23.0000	75.0000	226.087	0	0	0
27/08/2008	R204	2009/02/05			Bond Future	9.0330	8.8550	(1.971)	0.0000	0.0000	9
27/08/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	698.0000	396.0000	(43.266)	0	0	0
27/08/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	2,022.0000	2,824.0000	39.664	0	0	0
27/08/2008	R204	2009/05/07			Bond Future	8.9150	8.7310	(2.064)	0.0000	0.0000	0
27/08/2008	R204	2009/05/07	9.00	Call	Option on Bond Future	1,887.0000	2,580.0000	36.725	0	0	0
27/08/2008	R204	2009/05/07	9.00	Put	Option on Bond Future	1,368.0000	926.0000	(32.310)	0	0	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
27/08/2008	R206	2008/11/06			Bond Future	9.2650	9.0930	(1.856)	0.0000	0.0000	610
27/08/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	5,054.0000	4,397.0000	(13.000)	0	0	0
27/08/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	7.0000	17.0000	142.857	0	0	0
27/08/2008	R206	2009/02/05			Bond Future	9.0720	8.8900	(2.006)	0.0000	0.0000	0
27/08/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	949.0000	692.0000	(27.081)	0	0	0
27/08/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	1,615.0000	2,045.0000	26.625	0	0	0
27/08/2008	R206	2009/05/07			Bond Future	8.8810	8.6860	(2.196)	0.0000	0.0000	0
27/08/2008	R206	2009/05/07	9.00	Call	Option on Bond Future	1,839.0000	2,254.0000	22.567	0	0	0
27/08/2008	R206	2009/05/07	9.00	Put	Option on Bond Future	1,407.0000	1,108.0000	(21.251)	0	0	0
27/08/2008	R207	2008/11/06			Bond Future	9.1380	8.9770	(1.762)	0.0000	0.0000	0
27/08/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	4,161.0000	3,177.0000	(23.648)	0	0	0
27/08/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	15.0000	54.0000	260.000	0	0	0
27/08/2008	R207	2009/02/05			Bond Future	9.0250	8.8600	(1.828)	0.0000	0.0000	0
27/08/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	599.0000	333.0000	(44.407)	0	0	0
27/08/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	2,000.0000	2,780.0000	39.000	0	0	0
27/08/2008	R207	2009/05/07			Bond Future	8.9200	8.7480	(1.928)	0.0000	0.0000	0
27/08/2008	R207	2009/05/07	9.00	Call	Option on Bond Future	1,773.0000	2,441.0000	37.676	0	0	0
27/08/2008	R207	2009/05/07	9.00	Put	Option on Bond Future	1,273.0000	852.0000	(33.071)	0	0	0
27/08/2008	R209	2008/11/06			Bond Future	8.6480	8.4880	(1.850)	0.0000	0.0000	6,630
27/08/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/08/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	8,059.0000	6,719.0000	(16.627)	0	0	0
27/08/2008	R209	2009/02/05			Bond Future	8.5660	8.4030	(1.903)	0.0000	0.0000	0
27/08/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	3,592.0000	4,905.0000	36.553	0	0	0
27/08/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	100.0000	28.0000	(72.000)	0	0	0
27/08/2008	R209	2009/05/07			Bond Future	8.4860	8.3210	(1.944)	0.0000	0.0000	0
27/08/2008	R209	2009/05/07	9.00	Put	Option on Bond Future	134.0000	49.0000	(63.433)	0	0	0
27/08/2008	R209	2009/05/07	9.00	Call	Option on Bond Future	4,296.0000	5,631.0000	31.075	0	0	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
27/08/2008	TRT1 2008/11/06			Index Future	267.8830	269.7930	0.713	0.0000	0.0000	300
27/08/2008	TRT1 2009/02/05			Index Future	275.9350	277.9040	0.714	0.0000	0.0000	0
27/08/2008	TRT1 2009/05/07			Index Future	284.0110	286.0430	0.715	0.0000	0.0000	0
27/08/2008	ZAAD 2008/09/15			Currency Future	6.6984	6.6863	(0.181)	0.0000	0.0000	2,241
27/08/2008	ZAAD 2008/12/12			Currency Future	6.7802	6.7683	(0.176)	0.0000	0.0000	5,318
27/08/2008	ZAAD 2009/03/16			Currency Future	6.8670	6.8534	(0.198)	0.0000	0.0000	310
Grand Total:										385,104