

Derivatives High/Low Report

High/Low for 26/06/2008

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
26/06/2008	\$ / R 2008/09/15			Currency Future	8.0829	8.0610	(0.271)	8.1000	8.0200	105,512
26/06/2008	\$ / R 2008/12/12			Currency Future	8.2760	8.2575	(0.224)	8.2600	8.2100	44,334
26/06/2008	\$ / R 2009/03/16			Currency Future	8.4679	8.4548	(0.155)	0.0000	0.0000	1,107
26/06/2008	£ / R 2008/09/15			Currency Future	15.8156	15.9358	0.760	15.8500	15.8200	2,005
26/06/2008	£ / R 2008/12/12			Currency Future	16.0854	16.2129	0.793	16.0700	16.0700	1,886
26/06/2008	£ / R 2009/03/16			Currency Future	16.3573	16.4948	0.841	0.0000	0.0000	0
26/06/2008	€ / R 2008/09/15			Currency Future	12.5331	12.6427	0.874	12.6500	12.5600	16,050
26/06/2008	€ / R 2008/12/12			Currency Future	12.7762	12.8916	0.903	12.8000	12.8000	8,691
26/06/2008	€ / R 2009/03/16			Currency Future	13.0218	13.1438	0.937	0.0000	0.0000	200
26/06/2008	ALBI 2008/08/07			Index Future	245.2330	244.7640	(0.191)	0.0000	0.0000	0
26/06/2008	ALBI 2008/08/07	265.00	Call	Index Future	0.0000	0.0000	-	0	0	0
26/06/2008	ALBI 2008/08/07	265.00	Put	Index Future	197,670.0000	202,360.0000	2.373	0	0	0
26/06/2008	ALBI 2008/11/06			Index Future	252.6750	252.1910	(0.192)	0.0000	0.0000	594
26/06/2008	ALBI 2008/11/06	265.00	Call	Index Future	1,945.0000	1,643.0000	(15.527)	0	0	0
26/06/2008	ALBI 2008/11/06	265.00	Put	Index Future	125,195.0000	129,733.0000	3.625	0	0	0

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26/06/2008	ALBI	2009/02/05			Index Future	261.0330	260.6810	(0.135)	0.0000	0.0000	0
26/06/2008	CRD1	2008/08/07			Index Future	107.5130	107.3230	(0.177)	0.0000	0.0000	0
26/06/2008	CRD1	2008/11/06			Index Future	110.7760	110.5800	(0.177)	0.0000	0.0000	8
26/06/2008	CRD1	2009/02/05			Index Future	114.4580	114.2550	(0.177)	0.0000	0.0000	0
26/06/2008	GOVI	2008/08/07			jGovi	248.0070	247.5390	(0.189)	0.0000	0.0000	366
26/06/2008	GOVI	2008/08/07	274.00	Call	jGovi	0.0000	0.0000	-	0	0	0
26/06/2008	GOVI	2008/08/07	274.00	Put	jGovi	259,930.0000	264,610.0000	1.800	0	0	0
26/06/2008	GOVI	2008/11/06			jGovi	255.5325	255.0510	(0.188)	0.0000	0.0000	60
26/06/2008	GOVI	2008/11/06	274.00	Call	jGovi	291.0000	234.0000	(19.588)	0	0	0
26/06/2008	GOVI	2008/11/06	274.00	Put	jGovi	184,966.0000	189,724.0000	2.572	0	0	0
26/06/2008	GOVI	2009/02/05			jGovi	264.0270	263.5270	(0.189)	0.0000	0.0000	0
26/06/2008	ILBI	2008/08/07			Index Future	327.1080	327.7920	0.209	0.0000	0.0000	1
26/06/2008	ILBI	2008/11/06			Index Future	338.1470	339.6470	0.444	0.0000	0.0000	0
26/06/2008	ILBI	2009/02/05			Index Future	348.9140	350.5560	0.471	0.0000	0.0000	0
26/06/2008	J153	2010/08/31			jSwap	12.5810	12.6540	0.580	0.0000	0.0000	0
26/06/2008	J157	2015/09/15			jSwap	11.6770	11.7550	0.668	0.0000	0.0000	0
26/06/2008	J186	2026/12/21			jSwap	10.8750	10.9560	0.745	0.0000	0.0000	0
26/06/2008	J201	2014/12/22			jSwap	11.7780	11.8660	0.747	0.0000	0.0000	0
26/06/2008	J203	2017/09/15			jSwap	11.4970	11.5570	0.522	0.0000	0.0000	0

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26/06/2008	J204	2018/12/21			jSwap	11.3670	11.4500	0.730	0.0000	0.0000	0
26/06/2008	J207	2020/01/15			jSwap	11.2900	11.3770	0.771	0.0000	0.0000	0
26/06/2008	JBAR	2005/12/21			jBar	12.3330	12.3710	0.308	0.0000	0.0000	0
26/06/2008	JFRA	2008/08/07			jFra	12.4550	12.5620	0.859	0.0000	0.0000	0
26/06/2008	JFRA	2008/11/06			jFra	12.7720	12.8870	0.900	0.0000	0.0000	0
26/06/2008	JFRA	2008/11/06			jFra	0.0000	12.8870	100.000	0.0000	0.0000	0
26/06/2008	JFRA	2009/02/05			jFra	12.7720	12.8820	0.861	0.0000	0.0000	0
26/06/2008	JFRA	2009/02/05			jFra	0.0000	12.8820	100.000	0.0000	0.0000	0
26/06/2008	JFRA	2009/05/07			jFra	12.7210	12.7630	0.330	0.0000	0.0000	0
26/06/2008	JFRA	2009/05/07			jFra	0.0000	12.7630	100.000	0.0000	0.0000	0
26/06/2008	JFRA	2009/08/06			jFra	12.6810	12.7500	0.544	0.0000	0.0000	0
26/06/2008	JFRA	2009/11/05			jFra	12.4440	12.5310	0.699	0.0000	0.0000	0
26/06/2008	JN02	2008/08/07			jNote	12.5310	12.6210	0.718	0.0000	0.0000	0
26/06/2008	JN02	2008/11/06			jNote	12.4720	12.5630	0.730	0.0000	0.0000	0
26/06/2008	JN02	2009/02/05			jNote	12.3420	12.4320	0.729	0.0000	0.0000	0
26/06/2008	JN05	2008/08/07			jNote	11.7970	11.9000	0.873	0.0000	0.0000	0
26/06/2008	JN05	2008/11/07			jNote	11.2210	11.2620	0.365	0.0000	0.0000	0
26/06/2008	JN05	2009/02/05			jNote	11.5940	11.6940	0.863	0.0000	0.0000	0
26/06/2008	JN10	2008/08/07			jNote	11.2250	11.3080	0.739	0.0000	0.0000	0

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26/06/2008	JN10	2008/11/07			jNote	10.7510	10.7870	0.335	0.0000	0.0000	0
26/06/2008	JN10	2009/02/05			jNote	11.0590	11.1390	0.723	0.0000	0.0000	0
26/06/2008	JROD	2008/06/30			jRod	11.2930	11.2930	-	0.0000	0.0000	0
26/06/2008	JROD	2008/07/31			jRod	11.6290	11.6350	0.052	0.0000	0.0000	0
26/06/2008	JROD	2008/08/29			jRod	11.9970	12.0150	0.150	0.0000	0.0000	0
26/06/2008	JROD	2008/09/30			jRod	11.8340	11.8480	0.118	0.0000	0.0000	0
26/06/2008	JROD	2008/10/31			jRod	12.1360	12.1500	0.115	0.0000	0.0000	0
26/06/2008	JROD	2008/11/28			jRod	12.4090	12.4190	0.081	0.0000	0.0000	0
26/06/2008	JROD	2008/12/31			jRod	12.2050	12.2090	0.033	0.0000	0.0000	0
26/06/2008	OTH1	2008/08/07			Index Future	231.3060	230.8260	(0.208)	0.0000	0.0000	0
26/06/2008	OTH1	2008/11/06			Index Future	238.3250	237.8310	(0.207)	0.0000	0.0000	12
26/06/2008	OTH1	2009/02/05			Index Future	246.2470	245.7350	(0.208)	0.0000	0.0000	0
26/06/2008	R153	2008/08/07			Bond Future	11.5800	11.6600	0.691	11.6200	11.6200	7,457
26/06/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/06/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	5,786.0000	5,931.0000	2.506	0	0	0
26/06/2008	R153	2008/08/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/06/2008	R153	2008/08/07	8.25	Put	Option on Bond Future	6,275.0000	6,420.0000	2.311	0	0	0
26/06/2008	R153	2008/11/06			Bond Future	11.4900	11.5700	0.696	0.0000	0.0000	0
26/06/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	3,727.0000	3,852.0000	3.354	0	0	0
26/06/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	21.0000	17.0000	(19.048)	0	0	0
26/06/2008	R153	2009/02/05			Bond Future	11.2400	11.3200	0.712	0.0000	0.0000	0

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26/06/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	2,739.0000	2,810.0000	2.592	0	0	0
26/06/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	968.0000	926.0000	(4.339)	0	0	0
26/06/2008	R157	2008/08/07			Bond Future	10.5600	10.6000	0.379	0.0000	0.0000	6,773
26/06/2008	R157	2008/08/07	9.50	Call	Option on Bond Future	22.0000	17.0000	(22.727)	0	0	0
26/06/2008	R157	2008/08/07	9.25	Call	Option on Bond Future	5.0000	4.0000	(20.000)	0	0	0
26/06/2008	R157	2008/08/07	9.25	Put	Option on Bond Future	7,338.0000	7,550.0000	2.889	0	0	500
26/06/2008	R157	2008/08/07	9.00	Put	Option on Bond Future	8,803.0000	9,017.0000	2.431	0	0	0
26/06/2008	R157	2008/08/07	8.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	1,500
26/06/2008	R157	2008/08/07	9.75	Call	Option on Bond Future	74.0000	59.0000	(20.270)	0	0	0
26/06/2008	R157	2008/08/07	750.00	Call	Option on Bond Future	113,488.0000	113,273.0000	(0.189)	0	0	0
26/06/2008	R157	2008/08/07	9.75	Put	Option on Bond Future	4,536.0000	4,735.0000	4.387	0	0	0
26/06/2008	R157	2008/08/07	9.50	Put	Option on Bond Future	5,908.0000	6,117.0000	3.538	0	0	200
26/06/2008	R157	2008/08/07	750.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/06/2008	R157	2008/08/07	9.00	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
26/06/2008	R157	2008/08/07	8.50	Put	Option on Bond Future	11,812.0000	12,026.0000	1.812	0	0	0
26/06/2008	R157	2008/08/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	500
26/06/2008	R157	2008/08/07	8.25	Put	Option on Bond Future	13,353.0000	13,568.0000	1.610	0	0	0
26/06/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/06/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	14,919.0000	15,134.0000	1.441	0	0	0
26/06/2008	R157	2008/08/07	8.75	Put	Option on Bond Future	10,295.0000	10,509.0000	2.079	0	0	0
26/06/2008	R157	2008/08/07	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	200
26/06/2008	R157	2008/08/07	10.25	Put	Option on Bond Future	2,166.0000	2,312.0000	6.741	0	0	1,000
26/06/2008	R157	2008/08/07	10.25	Call	Option on Bond Future	485.0000	417.0000	(14.021)	0	0	0
26/06/2008	R157	2008/11/06			Bond Future	10.4800	10.5200	0.382	0.0000	0.0000	2,550
26/06/2008	R157	2008/11/06	9.50	Call	Option on Bond Future	114.0000	97.0000	(14.912)	0	0	700
26/06/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	9,592.0000	9,801.0000	2.179	0	0	0
26/06/2008	R157	2008/11/06	9.50	Put	Option on Bond Future	5,419.0000	5,613.0000	3.580	0	0	1,000
26/06/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	5.0000	4.0000	(20.000)	0	0	700
26/06/2008	R157	2008/11/06	10.25	Call	Option on Bond Future	890.0000	810.0000	(8.989)	0	0	0
26/06/2008	R157	2008/11/06	10.25	Put	Option on Bond Future	2,107.0000	2,236.0000	6.122	0	0	700
26/06/2008	R157	2009/02/05			Bond Future	10.3600	10.4000	0.386	0.0000	0.0000	5,000
26/06/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	260.0000	236.0000	(9.231)	0	0	0
26/06/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	6,159.0000	6,339.0000	2.923	0	0	0

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26/06/2008	R186	2008/08/07			Bond Future	10.3500	10.3800	0.290	0.0000	0.0000	2,514
26/06/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/06/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	25,482.0000	25,728.0000	0.965	0	0	0
26/06/2008	R186	2008/11/06			Bond Future	10.2800	10.3100	0.292	0.0000	0.0000	2,500
26/06/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/06/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	16,531.0000	16,778.0000	1.494	0	0	0
26/06/2008	R186	2009/02/05			Bond Future	10.1900	10.2200	0.294	0.0000	0.0000	2,500
26/06/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	40.0000	34.0000	(15.000)	0	0	0
26/06/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	8,342.0000	8,584.0000	2.901	0	0	0
26/06/2008	R196	2008/08/07			Bond Future	12.1750	12.2690	0.772	0.0000	0.0000	0
26/06/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	1,939.0000	1,974.0000	1.805	0	0	0
26/06/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	149.0000	136.0000	(8.725)	0	0	0
26/06/2008	R196	2008/11/06			Bond Future	11.9670	12.0620	0.794	0.0000	0.0000	0
26/06/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	814.0000	799.0000	(1.843)	0	0	0
26/06/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,763.0000	1,776.0000	0.737	0	0	0
26/06/2008	R196	2009/02/05			Bond Future	11.6330	11.7270	0.808	0.0000	0.0000	0
26/06/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	1,658.0000	1,657.0000	(0.060)	0	0	0
26/06/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	1,613.0000	1,607.0000	(0.372)	0	0	0
26/06/2008	R201	2008/08/07			Bond Future	10.6400	10.6800	0.376	0.0000	0.0000	0
26/06/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	12,261.0000	12,432.0000	1.395	0	0	0
26/06/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/06/2008	R201	2008/11/06			Bond Future	10.5600	10.6000	0.379	0.0000	0.0000	1,000
26/06/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	8,006.0000	8,173.0000	2.086	0	0	0
26/06/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	4.0000	3.0000	(25.000)	0	0	0
26/06/2008	R201	2009/02/05			Bond Future	10.4200	10.4600	0.384	0.0000	0.0000	0
26/06/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	168.0000	151.0000	(10.119)	0	0	0
26/06/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	5,136.0000	5,284.0000	2.882	0	0	0

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26/06/2008	R203	2008/08/07			Bond Future	10.5700	10.6100	0.378	0.0000	0.0000	0
26/06/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	16,569.0000	16,779.0000	1.267	0	0	0
26/06/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/06/2008	R203	2008/11/06			Bond Future	10.4900	10.5300	0.381	0.0000	0.0000	0
26/06/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	11,179.0000	11,386.0000	1.852	0	0	0
26/06/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/06/2008	R203	2009/02/05			Bond Future	10.3800	10.4200	0.385	0.0000	0.0000	0
26/06/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	78.0000	67.0000	(14.103)	0	0	0
26/06/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	6,159.0000	6,353.0000	3.150	0	0	0
26/06/2008	R204	2008/08/07			Bond Future	10.5300	10.5600	0.285	0.0000	0.0000	3,188
26/06/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/06/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	17,491.0000	17,657.0000	0.949	0	0	0
26/06/2008	R204	2008/11/06			Bond Future	10.4600	10.4900	0.287	0.0000	0.0000	0
26/06/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	11,784.0000	11,950.0000	1.409	0	0	0
26/06/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/06/2008	R204	2009/02/05			Bond Future	10.3500	10.3800	0.290	0.0000	0.0000	0
26/06/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	51.0000	44.0000	(13.725)	0	0	0
26/06/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	6,391.0000	6,549.0000	2.472	0	0	0
26/06/2008	R206	2008/08/07			Bond Future	10.7400	10.7800	0.372	0.0000	0.0000	0
26/06/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/06/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	10,900.0000	11,048.0000	1.358	0	0	0
26/06/2008	R206	2008/11/06			Bond Future	10.6300	10.6700	0.376	0.0000	0.0000	610
26/06/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	10,140.0000	10,283.0000	1.410	0	0	0
26/06/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/06/2008	R206	2009/02/05			Bond Future	10.4600	10.5000	0.382	0.0000	0.0000	0
26/06/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	194.0000	177.0000	(8.763)	0	0	0
26/06/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	4,569.0000	4,693.0000	2.714	0	0	0

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26/06/2008	R207	2008/08/07			Bond Future	10.5200	10.5600	0.380	0.0000	0.0000	0
26/06/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/06/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	15,903.0000	16,125.0000	1.396	0	0	0
26/06/2008	R207	2008/11/06			Bond Future	10.4500	10.4900	0.383	0.0000	0.0000	0
26/06/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/06/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	11,912.0000	12,133.0000	1.855	0	0	0
26/06/2008	R207	2009/02/05			Bond Future	10.3500	10.3900	0.386	0.0000	0.0000	0
26/06/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	6,469.0000	6,685.0000	3.339	0	0	0
26/06/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	31.0000	25.0000	(19.355)	0	0	0
26/06/2008	R209	2008/08/07			Bond Future	10.1300	10.1500	0.197	0.0000	0.0000	6,986
26/06/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/06/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	18,822.0000	18,949.0000	0.675	0	0	0
26/06/2008	R209	2008/11/06			Bond Future	10.0700	10.0900	0.199	0.0000	0.0000	260
26/06/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	18,421.0000	18,550.0000	0.700	0	0	0
26/06/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/06/2008	R209	2009/02/05			Bond Future	9.9980	10.0100	0.120	0.0000	0.0000	0
26/06/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	7,086.0000	7,163.0000	1.087	0	0	0
26/06/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	5.0000	4.0000	(20.000)	0	0	0
26/06/2008	TRT1	2008/08/07			Index Future	244.6960	244.2330	(0.189)	0.0000	0.0000	0
26/06/2008	TRT1	2008/11/06			Index Future	252.1210	251.6440	(0.189)	0.0000	0.0000	400
26/06/2008	TRT1	2009/02/05			Index Future	260.5020	260.0070	(0.190)	0.0000	0.0000	0
26/06/2008	ZAAD	2008/09/15			Currency Future	7.6374	7.6407	0.043	0.0000	0.0000	540
26/06/2008	ZAAD	2008/12/12			Currency Future	7.7283	7.7337	0.070	0.0000	0.0000	1,975

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
26/06/2008	ZAAD 2009/03/16			Currency Future	7.8186	7.8269	0.106	0.0000	0.0000	5
Grand Total:										232,084