

# Derivatives High/Low Report

High/Low for 20/08/2008

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
20/08/2008	\$ / R 2008/09/15			Currency Future	7.8785	7.8080	(0.895)	7.8600	7.7800	129,247
20/08/2008	\$ / R 2008/12/12			Currency Future	8.0620	7.9903	(0.889)	7.9800	7.9700	115,606
20/08/2008	\$ / R 2009/03/16			Currency Future	8.2378	8.1650	(0.884)	8.1600	8.1300	12,236
20/08/2008	£ / R 2008/09/15			Currency Future	14.6499	14.5002	(1.022)	14.6300	14.6300	1,827
20/08/2008	£ / R 2008/12/12			Currency Future	14.8878	14.7381	(1.006)	14.7200	14.7200	4,558
20/08/2008	£ / R 2009/03/16			Currency Future	15.1262	14.9722	(1.018)	0.0000	0.0000	9,768
20/08/2008	€ / R 2008/09/15			Currency Future	11.5722	11.4929	(0.685)	11.5600	11.5600	14,199
20/08/2008	€ / R 2008/12/12			Currency Future	11.7814	11.7012	(0.681)	11.6500	11.6400	18,727
20/08/2008	€ / R 2009/03/16			Currency Future	11.9856	11.9035	(0.685)	0.0000	0.0000	4,098
20/08/2008	ALBI 2008/11/06			Index Future	271.8630	270.7320	(0.416)	0.0000	0.0000	622
20/08/2008	ALBI 2008/11/06	265.00	Put	Index Future	4,291.0000	5,929.0000	38.173	0	0	0
20/08/2008	ALBI 2008/11/06	265.00	Call	Index Future	72,921.0000	63,249.0000	(13.264)	0	0	0
20/08/2008	ALBI 2009/02/05			Index Future	280.0310	278.8680	(0.415)	0.0000	0.0000	0
20/08/2008	ALBI 2009/05/07			Index Future	287.4650	287.0220	(0.154)	0.0000	0.0000	0

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20/08/2008	CRD1	2008/11/06			Index Future	115.9350	115.5650	(0.319)	0.0000	0.0000	6
20/08/2008	CRD1	2009/02/05			Index Future	119.4190	119.0380	(0.319)	0.0000	0.0000	0
20/08/2008	CRD1	2009/05/07			Index Future	122.9080	122.5190	(0.316)	0.0000	0.0000	0
20/08/2008	GOVI	2008/11/06			jGovi	274.2020	273.1095	(0.398)	0.0000	0.0000	97
20/08/2008	GOVI	2008/11/06	274.00	Put	jGovi	24,439.0000	29,926.0000	22.452	0	0	0
20/08/2008	GOVI	2008/11/06	274.00	Call	jGovi	26,459.0000	21,021.0000	(20.553)	0	0	0
20/08/2008	GOVI	2009/02/05			jGovi	282.4410	281.3165	(0.398)	0.0000	0.0000	609
20/08/2008	GOVI	2009/05/07			jGovi	290.6940	289.5430	(0.396)	0.0000	0.0000	0
20/08/2008	ILBI	2008/11/06			Index Future	334.1000	333.2320	(0.260)	0.0000	0.0000	1
20/08/2008	ILBI	2009/02/05			Index Future	343.7240	342.8310	(0.260)	0.0000	0.0000	0
20/08/2008	ILBI	2009/05/07			Index Future	354.3220	353.3120	(0.285)	0.0000	0.0000	0
20/08/2008	J153	2010/08/31			jSwap	11.1150	11.1610	0.414	0.0000	0.0000	0
20/08/2008	J157	2015/09/15			jSwap	9.9810	10.0410	0.601	0.0000	0.0000	0
20/08/2008	J186	2026/12/21			jSwap	9.0940	9.1440	0.550	0.0000	0.0000	0
20/08/2008	J201	2014/12/22			jSwap	9.9830	10.0390	0.561	0.0000	0.0000	0
20/08/2008	J203	2017/09/15			jSwap	9.8180	9.8810	0.642	0.0000	0.0000	0
20/08/2008	J204	2018/12/21			jSwap	9.6660	9.7190	0.548	0.0000	0.0000	0
20/08/2008	J207	2020/01/15			jSwap	9.5660	9.6140	0.502	0.0000	0.0000	0

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20/08/2008	JBAR	2005/12/21			jBar	12.0750	12.0750	-	0.0000	0.0000	0
20/08/2008	JFRA	2008/11/06			jFra	11.9810	11.9740	(0.058)	0.0000	0.0000	0
20/08/2008	JFRA	2008/11/06			jFra	0.0000	11.9740	100.000	0.0000	0.0000	0
20/08/2008	JFRA	2009/02/05			jFra	11.5650	11.5920	0.233	0.0000	0.0000	0
20/08/2008	JFRA	2009/02/05			jFra	0.0000	11.5920	100.000	0.0000	0.0000	0
20/08/2008	JFRA	2009/05/07			jFra	10.9190	10.9580	0.357	0.0000	0.0000	0
20/08/2008	JFRA	2009/05/07			jFra	0.0000	10.9580	100.000	0.0000	0.0000	0
20/08/2008	JFRA	2009/08/06			jFra	10.3150	10.4340	1.154	0.0000	0.0000	0
20/08/2008	JFRA	2009/11/05			jFra	9.9200	9.9840	0.645	0.0000	0.0000	0
20/08/2008	JN02	2008/11/06			jNote	10.4400	10.4970	0.546	0.0000	0.0000	0
20/08/2008	JN02	2009/02/05			jNote	10.1010	10.1580	0.564	0.0000	0.0000	0
20/08/2008	JN02	2009/05/07			jNote	9.8180	9.8700	0.530	0.0000	0.0000	0
20/08/2008	JN05	2008/11/07			jNote	9.4680	9.5530	0.898	0.0000	0.0000	0
20/08/2008	JN05	2009/02/05			jNote	9.6080	9.6680	0.624	0.0000	0.0000	0
20/08/2008	JN05	2009/05/07			jNote	9.4650	9.5270	0.655	0.0000	0.0000	0
20/08/2008	JN10	2008/11/07			jNote	9.1680	9.2510	0.905	0.0000	0.0000	0
20/08/2008	JN10	2009/02/05			jNote	9.2860	9.3430	0.614	0.0000	0.0000	0
20/08/2008	JN10	2009/05/07			jNote	9.1800	9.2380	0.632	0.0000	0.0000	0
20/08/2008	JROD	2008/08/29			jRod	11.7130	11.7120	(0.009)	0.0000	0.0000	0

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20/08/2008	JROD	2008/09/30			jRod	11.8530	11.8480	(0.042)	0.0000	0.0000	0
20/08/2008	JROD	2008/10/31			jRod	11.9740	11.9660	(0.067)	0.0000	0.0000	0
20/08/2008	JROD	2008/11/28			jRod	11.9160	11.9140	(0.017)	0.0000	0.0000	0
20/08/2008	JROD	2008/12/31			jRod	12.0570	12.0640	0.058	0.0000	0.0000	0
20/08/2008	OTH1	2008/11/06			Index Future	259.8570	258.5640	(0.498)	0.0000	0.0000	9
20/08/2008	OTH1	2009/02/05			Index Future	267.6650	266.3340	(0.497)	0.0000	0.0000	0
20/08/2008	OTH1	2009/05/07			Index Future	275.4860	274.1220	(0.495)	0.0000	0.0000	0
20/08/2008	R153	2008/11/06			Bond Future	9.4340	9.5240	0.954	0.0000	0.0000	8,980
20/08/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	772.0000	859.0000	11.269	0	0	0
20/08/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	461.0000	397.0000	(13.883)	0	0	0
20/08/2008	R153	2009/02/05			Bond Future	9.0150	9.1200	1.165	0.0000	0.0000	3
20/08/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	362.0000	402.0000	11.050	0	0	0
20/08/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	1,799.0000	1,684.0000	(6.392)	0	0	0
20/08/2008	R153	2009/05/07			Bond Future	8.4650	8.5900	1.477	0.0000	0.0000	0
20/08/2008	R153	2009/05/07	9.25	Call	Option on Bond Future	2,347.0000	2,251.0000	(4.090)	0	0	0
20/08/2008	R153	2009/05/07	9.25	Put	Option on Bond Future	1,365.0000	1,426.0000	4.469	0	0	0
20/08/2008	R157	2008/11/06			Bond Future	8.9680	9.0450	0.859	9.0700	9.0700	5,918
20/08/2008	R157	2008/11/06	10.25	Put	Option on Bond Future	204.0000	238.0000	16.667	0	0	300
20/08/2008	R157	2008/11/06	10.25	Call	Option on Bond Future	7,309.0000	6,900.0000	(5.596)	0	0	0
20/08/2008	R157	2008/11/06	9.50	Put	Option on Bond Future	875.0000	990.0000	13.143	0	0	1,000
20/08/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	1,468.0000	1,282.0000	(12.670)	0	0	700
20/08/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	2,733.0000	2,990.0000	9.404	0	0	0
20/08/2008	R157	2008/11/06	9.50	Call	Option on Bond Future	3,892.0000	3,564.0000	(8.428)	0	0	500
20/08/2008	R157	2009/02/05			Bond Future	8.8290	8.9100	0.917	0.0000	0.0000	5,094

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20/08/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	2,037.0000	2,201.0000	8.051	0	0	0
20/08/2008	R157	2009/02/05	9.50	Call	Option on Bond Future	5,269.0000	4,948.0000	(6.092)	0	0	600
20/08/2008	R157	2009/02/05	10.00	Put	Option on Bond Future	904.0000	991.0000	9.624	0	0	600
20/08/2008	R157	2009/02/05	10.00	Call	Option on Bond Future	7,273.0000	6,905.0000	(5.060)	0	0	0
20/08/2008	R157	2009/02/05	9.50	Put	Option on Bond Future	1,565.0000	1,699.0000	8.562	0	0	0
20/08/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	4,379.0000	4,088.0000	(6.645)	0	0	0
20/08/2008	R157	2009/02/05	8.75	Put	Option on Bond Future	3,293.0000	3,523.0000	6.985	0	0	0
20/08/2008	R157	2009/02/05	8.75	Call	Option on Bond Future	2,848.0000	2,622.0000	(7.935)	0	0	600
20/08/2008	R157	2009/05/07			Bond Future	8.6800	8.7650	0.979	0.0000	0.0000	0
20/08/2008	R157	2009/05/07	9.00	Put	Option on Bond Future	2,843.0000	3,032.0000	6.648	0	0	0
20/08/2008	R157	2009/05/07	9.00	Call	Option on Bond Future	4,587.0000	4,309.0000	(6.061)	0	0	0
20/08/2008	R186	2008/11/06			Bond Future	8.7360	8.8200	0.962	8.8600	8.8600	4,905
20/08/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	2,725.0000	3,429.0000	25.835	0	0	0
20/08/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	306.0000	167.0000	(45.425)	0	0	0
20/08/2008	R186	2009/02/05			Bond Future	8.6330	8.7200	1.008	0.0000	0.0000	2,500
20/08/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	107.0000	172.0000	60.748	0	0	0
20/08/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	6,130.0000	5,315.0000	(13.295)	0	0	0
20/08/2008	R186	2009/05/07			Bond Future	8.5340	8.6220	1.031	0.0000	0.0000	0
20/08/2008	R186	2009/05/07	9.00	Call	Option on Bond Future	5,114.0000	4,395.0000	(14.059)	0	0	0
20/08/2008	R186	2009/05/07	9.00	Put	Option on Bond Future	494.0000	669.0000	35.425	0	0	0
20/08/2008	R196	2008/11/06			Bond Future	11.5670	11.5920	0.216	0.0000	0.0000	0
20/08/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	587.0000	579.0000	(1.363)	0	0	0
20/08/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,419.0000	1,418.0000	(0.070)	0	0	0
20/08/2008	R196	2009/02/05			Bond Future	10.9360	10.9730	0.338	0.0000	0.0000	0
20/08/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	1,417.0000	1,412.0000	(0.353)	0	0	0
20/08/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	1,426.0000	1,423.0000	(0.210)	0	0	0
20/08/2008	R196	2009/05/07			Bond Future	10.9000	10.9550	0.505	0.0000	0.0000	0
20/08/2008	R196	2009/05/07	11.00	Call	Option on Bond Future	1,729.0000	1,718.0000	(0.636)	0	0	0
20/08/2008	R196	2009/05/07	11.00	Put	Option on Bond Future	1,700.0000	1,704.0000	0.235	0	0	0

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20/08/2008	R201	2008/11/06			Bond Future	9.0410	9.1180	0.852	0.0000	0.0000	1,000
20/08/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	1,772.0000	2,026.0000	14.334	0	0	0
20/08/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	428.0000	330.0000	(22.897)	0	0	0
20/08/2008	R201	2009/02/05			Bond Future	8.8890	8.9700	0.911	0.0000	0.0000	0
20/08/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	706.0000	822.0000	16.431	0	0	0
20/08/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	2,305.0000	2,060.0000	(10.629)	0	0	0
20/08/2008	R201	2009/05/07			Bond Future	8.7350	8.8200	0.973	0.0000	0.0000	0
20/08/2008	R201	2009/05/07	9.25	Put	Option on Bond Future	840.0000	952.0000	13.333	0	0	0
20/08/2008	R201	2009/05/07	9.25	Call	Option on Bond Future	3,057.0000	2,799.0000	(8.440)	0	0	0
20/08/2008	R203	2008/11/06			Bond Future	8.9620	9.0380	0.848	0.0000	0.0000	0
20/08/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	2,881.0000	3,279.0000	13.815	0	0	0
20/08/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	127.0000	81.0000	(36.220)	0	0	0
20/08/2008	R203	2009/02/05			Bond Future	8.8260	8.9050	0.895	0.0000	0.0000	0
20/08/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	466.0000	578.0000	24.034	0	0	0
20/08/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	2,888.0000	2,542.0000	(11.981)	0	0	0
20/08/2008	R203	2009/05/07			Bond Future	8.6870	8.7690	0.944	0.0000	0.0000	0
20/08/2008	R203	2009/05/07	9.00	Call	Option on Bond Future	2,691.0000	2,380.0000	(11.557)	0	0	0
20/08/2008	R203	2009/05/07	9.00	Put	Option on Bond Future	911.0000	1,071.0000	17.563	0	0	0
20/08/2008	R204	2008/11/06			Bond Future	8.9380	9.0140	0.850	0.0000	0.0000	3,126
20/08/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	2,934.0000	3,364.0000	14.656	0	0	0
20/08/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	121.0000	74.0000	(38.843)	0	0	0
20/08/2008	R204	2009/02/05			Bond Future	8.8110	8.8900	0.897	0.0000	0.0000	9
20/08/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	362.0000	467.0000	29.006	0	0	0
20/08/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	3,065.0000	2,675.0000	(12.724)	0	0	0
20/08/2008	R204	2009/05/07			Bond Future	8.6870	8.7670	0.921	0.0000	0.0000	0
20/08/2008	R204	2009/05/07	9.00	Call	Option on Bond Future	2,789.0000	2,454.0000	(12.011)	0	0	0
20/08/2008	R204	2009/05/07	9.00	Put	Option on Bond Future	861.0000	1,024.0000	18.931	0	0	0

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20/08/2008	R206	2008/11/06			Bond Future	9.0220	9.1010	0.876	0.0000	0.0000	610
20/08/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	4,135.0000	4,433.0000	7.207	0	0	0
20/08/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	33.0000	22.0000	(33.333)	0	0	0
20/08/2008	R206	2009/02/05			Bond Future	8.8150	8.8980	0.942	0.0000	0.0000	0
20/08/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	631.0000	727.0000	15.214	0	0	0
20/08/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	2,268.0000	2,049.0000	(9.656)	0	0	0
20/08/2008	R206	2009/05/07			Bond Future	8.6090	8.6970	1.022	0.0000	0.0000	0
20/08/2008	R206	2009/05/07	9.00	Call	Option on Bond Future	2,457.0000	2,250.0000	(8.425)	0	0	0
20/08/2008	R206	2009/05/07	9.00	Put	Option on Bond Future	1,028.0000	1,145.0000	11.381	0	0	0
20/08/2008	R207	2008/11/06			Bond Future	8.9350	9.0000	0.727	0.0000	0.0000	0
20/08/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	2,945.0000	3,327.0000	12.971	0	0	0
20/08/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	91.0000	56.0000	(38.462)	0	0	0
20/08/2008	R207	2009/02/05			Bond Future	8.8170	8.8830	0.749	0.0000	0.0000	0
20/08/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	300.0000	381.0000	27.000	0	0	0
20/08/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	3,024.0000	2,682.0000	(11.310)	0	0	0
20/08/2008	R207	2009/05/07			Bond Future	8.7050	8.7740	0.793	0.0000	0.0000	0
20/08/2008	R207	2009/05/07	9.00	Call	Option on Bond Future	2,650.0000	2,351.0000	(11.283)	0	0	0
20/08/2008	R207	2009/05/07	9.00	Put	Option on Bond Future	786.0000	927.0000	17.939	0	0	0
20/08/2008	R209	2008/11/06			Bond Future	8.4190	8.5130	1.117	0.0000	0.0000	6,890
20/08/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/08/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	6,129.0000	6,931.0000	13.085	0	0	0
20/08/2008	R209	2009/02/05			Bond Future	8.3330	8.4280	1.140	0.0000	0.0000	0
20/08/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	5,502.0000	4,701.0000	(14.558)	0	0	0
20/08/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	18.0000	39.0000	116.667	0	0	0
20/08/2008	R209	2009/05/07			Bond Future	8.2500	8.3470	1.176	0.0000	0.0000	0
20/08/2008	R209	2009/05/07	9.00	Put	Option on Bond Future	33.0000	62.0000	87.879	0	0	0
20/08/2008	R209	2009/05/07	9.00	Call	Option on Bond Future	6,240.0000	5,418.0000	(13.173)	0	0	0

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20/08/2008	TRT1 2008/11/06			Index Future	270.6060	269.5220	(0.401)	0.0000	0.0000	300
20/08/2008	TRT1 2009/02/05			Index Future	278.7370	277.6210	(0.400)	0.0000	0.0000	0
20/08/2008	TRT1 2009/05/07			Index Future	286.8820	285.7390	(0.398)	0.0000	0.0000	0
20/08/2008	ZAAD 2008/09/15			Currency Future	6.8231	6.7785	(0.654)	0.0000	0.0000	2,241
20/08/2008	ZAAD 2008/12/12			Currency Future	6.9039	6.8591	(0.649)	0.0000	0.0000	5,218
20/08/2008	ZAAD 2009/03/16			Currency Future	6.9886	6.9434	(0.647)	6.9400	6.9400	260
<b>Grand Total:</b>										<b>362,964</b>