

Derivatives High/Low Report

High/Low for 29/08/2008

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
29/08/2008	\$ / R 2008/09/15			Currency Future	7.7384	7.7182	(0.261)	7.7300	7.6900	130,294
29/08/2008	\$ / R 2008/12/12			Currency Future	7.9180	7.8982	(0.250)	7.9700	7.8600	124,421
29/08/2008	\$ / R 2009/03/16			Currency Future	8.0901	8.0727	(0.215)	8.0900	8.0600	17,391
29/08/2008	£ / R 2008/09/15			Currency Future	14.1410	14.0630	(0.552)	14.1100	14.0300	1,833
29/08/2008	£ / R 2008/12/12			Currency Future	14.3752	14.2987	(0.532)	14.4000	14.3000	5,518
29/08/2008	£ / R 2009/03/16			Currency Future	14.6030	14.5294	(0.504)	0.0000	0.0000	12,696
29/08/2008	€ / R 2008/09/15			Currency Future	11.3800	11.3526	(0.241)	11.3700	11.3100	13,049
29/08/2008	€ / R 2008/12/12			Currency Future	11.5888	11.5634	(0.219)	11.5800	11.5100	20,887
29/08/2008	€ / R 2009/03/16			Currency Future	11.7874	11.7654	(0.187)	11.8200	11.8200	7,779
29/08/2008	ALBI 2008/11/06			Index Future	271.2600	270.5620	(0.257)	0.0000	0.0000	622
29/08/2008	ALBI 2008/11/06	265.00	Put	Index Future	4,304.0000	5,275.0000	22.560	0	0	0
29/08/2008	ALBI 2008/11/06	265.00	Call	Index Future	66,904.0000	60,895.0000	(8.982)	0	0	0
29/08/2008	ALBI 2009/02/05			Index Future	279.4140	278.6960	(0.257)	0.0000	0.0000	0
29/08/2008	ALBI 2009/05/07			Index Future	287.5530	287.5330	(0.007)	0.0000	0.0000	0

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29/08/2008	CRD1	2008/11/06			Index Future	115.0720	114.7510	(0.279)	0.0000	0.0000	6
29/08/2008	CRD1	2009/02/05			Index Future	118.5320	118.2010	(0.279)	0.0000	0.0000	0
29/08/2008	CRD1	2009/05/07			Index Future	122.0040	121.6640	(0.279)	0.0000	0.0000	0
29/08/2008	GOVI	2008/11/06			jGovi	273.4530	272.7995	(0.239)	0.0000	0.0000	120
29/08/2008	GOVI	2008/11/06	274.00	Put	jGovi	26,745.0000	30,195.0000	12.900	0	0	0
29/08/2008	GOVI	2008/11/06	274.00	Call	jGovi	21,275.0000	18,190.0000	(14.501)	0	0	0
29/08/2008	GOVI	2009/02/05			jGovi	281.6735	281.0005	(0.239)	0.0000	0.0000	609
29/08/2008	GOVI	2009/05/07			jGovi	289.9250	289.2345	(0.238)	0.0000	0.0000	0
29/08/2008	ILBI	2008/11/06			Index Future	316.3460	305.3640	(3.472)	0.0000	0.0000	1
29/08/2008	ILBI	2009/02/05			Index Future	325.4850	314.1880	(3.471)	0.0000	0.0000	0
29/08/2008	ILBI	2009/05/07			Index Future	347.0490	347.1100	0.018	0.0000	0.0000	0
29/08/2008	J153	2010/08/31			jSwap	11.1560	11.1590	0.027	0.0000	0.0000	0
29/08/2008	J157	2015/09/15			jSwap	9.8990	9.9010	0.020	0.0000	0.0000	0
29/08/2008	J186	2026/12/21			jSwap	8.9930	8.9940	0.011	0.0000	0.0000	0
29/08/2008	J201	2014/12/22			jSwap	9.8970	9.8980	0.010	0.0000	0.0000	0
29/08/2008	J203	2017/09/15			jSwap	9.7290	9.7300	0.010	0.0000	0.0000	0
29/08/2008	J204	2018/12/21			jSwap	9.5630	9.5640	0.010	0.0000	0.0000	0
29/08/2008	J207	2020/01/15			jSwap	9.4580	9.4590	0.011	0.0000	0.0000	0

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29/08/2008	JBAR 2005/12/21			jBar	12.0670	12.0750	0.066	0.0000	0.0000	0
29/08/2008	JFRA 2008/11/06			jFra	11.9790	11.9800	0.008	0.0000	0.0000	0
29/08/2008	JFRA 2008/11/06			jFra	0.0000	11.9800	100.000	0.0000	0.0000	0
29/08/2008	JFRA 2009/02/05			jFra	11.6600	11.6640	0.034	0.0000	0.0000	0
29/08/2008	JFRA 2009/02/05			jFra	0.0000	11.6640	100.000	0.0000	0.0000	0
29/08/2008	JFRA 2009/05/07			jFra	10.9980	11.0080	0.091	0.0000	0.0000	0
29/08/2008	JFRA 2009/05/07			jFra	0.0000	11.0080	100.000	0.0000	0.0000	0
29/08/2008	JFRA 2009/08/06			jFra	10.4220	10.4280	0.058	0.0000	0.0000	0
29/08/2008	JFRA 2009/11/05			jFra	9.9600	9.9720	0.120	0.0000	0.0000	0
29/08/2008	JN02 2008/11/06			jNote	10.4780	10.4820	0.038	0.0000	0.0000	0
29/08/2008	JN02 2009/02/05			jNote	10.1210	10.1250	0.040	0.0000	0.0000	0
29/08/2008	JN02 2009/05/07			jNote	9.7960	9.7990	0.031	0.0000	0.0000	0
29/08/2008	JN05 2008/11/07			jNote	9.5260	9.5290	0.031	0.0000	0.0000	0
29/08/2008	JN05 2009/02/05			jNote	9.5130	9.5150	0.021	0.0000	0.0000	0
29/08/2008	JN05 2009/05/07			jNote	9.3560	9.3580	0.021	0.0000	0.0000	0
29/08/2008	JN10 2008/11/07			jNote	9.2150	9.2160	0.011	0.0000	0.0000	0
29/08/2008	JN10 2009/02/05			jNote	9.1760	9.1770	0.011	0.0000	0.0000	0
29/08/2008	JN10 2009/05/07			jNote	9.0650	9.0660	0.011	0.0000	0.0000	0
29/08/2008	JROD 2008/08/29			jRod	11.7120	11.7123	0.002	0.0000	0.0000	0

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29/08/2008	JROD	2008/09/30			jRod	11.8290	11.8290	-	0.0000	0.0000	0
29/08/2008	JROD	2008/10/31			jRod	11.9280	11.9280	-	0.0000	0.0000	0
29/08/2008	JROD	2008/11/28			jRod	11.8880	12.0690	1.523	0.0000	0.0000	0
29/08/2008	JROD	2008/12/31			jRod	12.0320	12.0330	0.008	0.0000	0.0000	0
29/08/2008	OTH1	2008/11/06			Index Future	259.9060	259.0190	(0.341)	0.0000	0.0000	9
29/08/2008	OTH1	2009/02/05			Index Future	267.7190	266.8060	(0.341)	0.0000	0.0000	0
29/08/2008	OTH1	2009/05/07			Index Future	275.5610	274.6230	(0.340)	0.0000	0.0000	0
29/08/2008	R153	2008/11/06			Bond Future	9.4730	9.5330	0.633	9.5700	9.5700	8,974
29/08/2008	R153	2008/11/06	9.00	Call	Option on Bond Future	256.0000	225.0000	(12.109)	0	0	700
29/08/2008	R153	2008/11/06	9.00	Put	Option on Bond Future	1,058.0000	1,128.0000	6.616	0	0	0
29/08/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	400.0000	357.0000	(10.750)	0	0	0
29/08/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	777.0000	835.0000	7.465	0	0	0
29/08/2008	R153	2009/02/05			Bond Future	9.0570	9.1260	0.762	0.0000	0.0000	3
29/08/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	358.0000	383.0000	6.983	0	0	0
29/08/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	1,733.0000	1,657.0000	(4.385)	0	0	0
29/08/2008	R153	2009/05/07			Bond Future	8.5100	8.5920	0.964	0.0000	0.0000	0
29/08/2008	R153	2009/05/07	9.25	Call	Option on Bond Future	2,282.0000	2,219.0000	(2.761)	0	0	0
29/08/2008	R153	2009/05/07	9.25	Put	Option on Bond Future	1,357.0000	1,396.0000	2.874	0	0	0
29/08/2008	R157	2008/11/06			Bond Future	9.0140	9.0680	0.599	0.0000	0.0000	5,890
29/08/2008	R157	2008/11/06	10.25	Call	Option on Bond Future	7,019.0000	6,729.0000	(4.132)	0	0	0
29/08/2008	R157	2008/11/06	10.25	Put	Option on Bond Future	179.0000	198.0000	10.615	0	0	300
29/08/2008	R157	2008/11/06	9.50	Put	Option on Bond Future	847.0000	924.0000	9.091	0	0	1,000
29/08/2008	R157	2008/11/06	9.50	Call	Option on Bond Future	3,598.0000	3,366.0000	(6.448)	0	0	500
29/08/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	1,248.0000	1,121.0000	(10.176)	0	0	700
29/08/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	2,778.0000	2,961.0000	6.587	0	0	0

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29/08/2008	R157	2009/02/05			Bond Future	8.8780	8.9340	0.631	0.0000	0.0000	5,094
29/08/2008	R157	2009/02/05	9.50	Put	Option on Bond Future	1,576.0000	1,668.0000	5.838	0	0	0
29/08/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	4,127.0000	3,926.0000	(4.870)	0	0	0
29/08/2008	R157	2009/02/05	9.50	Call	Option on Bond Future	5,004.0000	4,783.0000	(4.416)	0	0	600
29/08/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	2,062.0000	2,174.0000	5.432	0	0	0
29/08/2008	R157	2009/02/05	10.00	Put	Option on Bond Future	899.0000	957.0000	6.452	0	0	600
29/08/2008	R157	2009/02/05	10.00	Call	Option on Bond Future	6,993.0000	6,737.0000	(3.661)	0	0	0
29/08/2008	R157	2009/02/05	8.75	Put	Option on Bond Future	3,355.0000	3,513.0000	4.709	0	0	0
29/08/2008	R157	2009/02/05	8.75	Call	Option on Bond Future	2,633.0000	2,478.0000	(5.887)	0	0	600
29/08/2008	R157	2009/05/07			Bond Future	8.7300	8.7890	0.676	0.0000	0.0000	0
29/08/2008	R157	2009/05/07	9.00	Put	Option on Bond Future	2,895.0000	3,026.0000	4.525	0	0	0
29/08/2008	R157	2009/05/07	9.00	Call	Option on Bond Future	4,364.0000	4,172.0000	(4.400)	0	0	0
29/08/2008	R186	2008/11/06			Bond Future	8.7980	8.8500	0.591	0.0000	0.0000	4,905
29/08/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	165.0000	105.0000	(36.364)	0	0	0
29/08/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	3,207.0000	3,666.0000	14.312	0	0	0
29/08/2008	R186	2009/02/05			Bond Future	8.6960	8.7490	0.609	0.0000	0.0000	2,500
29/08/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	137.0000	181.0000	32.117	0	0	0
29/08/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	5,522.0000	5,034.0000	(8.837)	0	0	0
29/08/2008	R186	2009/05/07			Bond Future	8.5980	8.6520	0.628	0.0000	0.0000	0
29/08/2008	R186	2009/05/07	9.00	Call	Option on Bond Future	4,562.0000	4,135.0000	(9.360)	0	0	0
29/08/2008	R186	2009/05/07	9.00	Put	Option on Bond Future	593.0000	711.0000	19.899	0	0	0
29/08/2008	R196	2008/11/06			Bond Future	11.5810	11.5810	-	0.0000	0.0000	0
29/08/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	534.0000	528.0000	(1.124)	0	0	0
29/08/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,370.0000	1,364.0000	(0.438)	0	0	0
29/08/2008	R196	2009/02/05			Bond Future	10.9410	10.9260	(0.137)	0.0000	0.0000	0
29/08/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	1,379.0000	1,375.0000	(0.290)	0	0	0
29/08/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	1,388.0000	1,384.0000	(0.288)	0	0	0
29/08/2008	R196	2009/05/07			Bond Future	10.8900	10.9350	0.413	0.0000	0.0000	0

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29/08/2008	R196	2009/05/07	11.00	Call	Option on Bond Future	1,701.0000	1,691.0000	(0.588)	0	0	0
29/08/2008	R196	2009/05/07	11.00	Put	Option on Bond Future	1,668.0000	1,671.0000	0.180	0	0	0
29/08/2008	R201	2008/11/06			Bond Future	9.0990	9.1530	0.593	0.0000	0.0000	1,000
29/08/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	1,921.0000	2,108.0000	9.735	0	0	0
29/08/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	312.0000	253.0000	(18.910)	0	0	0
29/08/2008	R201	2009/02/05			Bond Future	8.9490	9.0050	0.626	0.0000	0.0000	0
29/08/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	760.0000	844.0000	11.053	0	0	0
29/08/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	2,091.0000	1,926.0000	(7.891)	0	0	0
29/08/2008	R201	2009/05/07			Bond Future	8.7960	8.8560	0.682	0.0000	0.0000	0
29/08/2008	R201	2009/05/07	9.25	Put	Option on Bond Future	894.0000	976.0000	9.172	0	0	0
29/08/2008	R201	2009/05/07	9.25	Call	Option on Bond Future	2,845.0000	2,667.0000	(6.257)	0	0	0
29/08/2008	R203	2008/11/06			Bond Future	9.0180	9.0710	0.588	0.0000	0.0000	0
29/08/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	3,154.0000	3,440.0000	9.068	0	0	0
29/08/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	73.0000	51.0000	(30.137)	0	0	0
29/08/2008	R203	2009/02/05			Bond Future	8.8840	8.9390	0.619	0.0000	0.0000	0
29/08/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	519.0000	602.0000	15.992	0	0	0
29/08/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	2,605.0000	2,371.0000	(8.983)	0	0	0
29/08/2008	R203	2009/05/07			Bond Future	8.7470	8.8030	0.640	0.0000	0.0000	0
29/08/2008	R203	2009/05/07	9.00	Call	Option on Bond Future	2,437.0000	2,231.0000	(8.453)	0	0	0
29/08/2008	R203	2009/05/07	9.00	Put	Option on Bond Future	1,001.0000	1,116.0000	11.489	0	0	0
29/08/2008	R204	2008/11/06			Bond Future	8.9720	9.0240	0.580	0.0000	0.0000	3,126
29/08/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	3,104.0000	3,405.0000	9.697	0	0	0
29/08/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	78.0000	53.0000	(32.051)	0	0	0
29/08/2008	R204	2009/02/05			Bond Future	8.8460	8.9000	0.610	0.0000	0.0000	9
29/08/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	382.0000	454.0000	18.848	0	0	0
29/08/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	2,865.0000	2,601.0000	(9.215)	0	0	0
29/08/2008	R204	2009/05/07			Bond Future	8.7220	8.7780	0.642	0.0000	0.0000	0

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29/08/2008	R204	2009/05/07	9.00	Call	Option on Bond Future	2,614.0000	2,384.0000	(8.799)	0	0	0
29/08/2008	R204	2009/05/07	9.00	Put	Option on Bond Future	905.0000	1,021.0000	12.818	0	0	0
29/08/2008	R206	2008/11/06			Bond Future	9.0840	9.1380	0.594	0.0000	0.0000	610
29/08/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	17.0000	12.0000	(29.412)	0	0	0
29/08/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	4,362.0000	4,567.0000	4.700	0	0	0
29/08/2008	R206	2009/02/05			Bond Future	8.8800	8.9380	0.653	0.0000	0.0000	0
29/08/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	677.0000	747.0000	10.340	0	0	0
29/08/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	2,067.0000	1,917.0000	(7.257)	0	0	0
29/08/2008	R206	2009/05/07			Bond Future	8.6760	8.7370	0.703	0.0000	0.0000	0
29/08/2008	R206	2009/05/07	9.00	Call	Option on Bond Future	2,273.0000	2,133.0000	(6.159)	0	0	0
29/08/2008	R206	2009/05/07	9.00	Put	Option on Bond Future	1,091.0000	1,175.0000	7.699	0	0	0
29/08/2008	R207	2008/11/06			Bond Future	8.9680	9.0200	0.580	0.0000	0.0000	0
29/08/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	56.0000	36.0000	(35.714)	0	0	0
29/08/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	3,122.0000	3,434.0000	9.994	0	0	0
29/08/2008	R207	2009/02/05			Bond Future	8.8500	8.9040	0.610	0.0000	0.0000	0
29/08/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	318.0000	386.0000	21.384	0	0	0
29/08/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	2,829.0000	2,553.0000	(9.756)	0	0	0
29/08/2008	R207	2009/05/07			Bond Future	8.7390	8.7940	0.629	0.0000	0.0000	0
29/08/2008	R207	2009/05/07	9.00	Call	Option on Bond Future	2,477.0000	2,243.0000	(9.447)	0	0	0
29/08/2008	R207	2009/05/07	9.00	Put	Option on Bond Future	830.0000	947.0000	14.096	0	0	0
29/08/2008	R209	2008/11/06			Bond Future	8.4890	8.5410	0.613	0.0000	0.0000	6,630
29/08/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/08/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	6,727.0000	7,167.0000	6.541	0	0	0
29/08/2008	R209	2009/02/05			Bond Future	8.4040	8.4570	0.631	0.0000	0.0000	0
29/08/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	4,896.0000	4,456.0000	(8.987)	0	0	0
29/08/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	28.0000	42.0000	50.000	0	0	0
29/08/2008	R209	2009/05/07			Bond Future	8.3220	8.3750	0.637	0.0000	0.0000	0

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29/08/2008	R209 2009/05/07	9.00	Put	Option on Bond Future	48.0000	67.0000	39.583	0	0	0
29/08/2008	R209 2009/05/07	9.00	Call	Option on Bond Future	5,622.0000	5,180.0000	(7.862)	0	0	0
29/08/2008	TRT1 2008/11/06			Index Future	269.8790	269.2250	(0.242)	0.0000	0.0000	300
29/08/2008	TRT1 2009/02/05			Index Future	277.9920	277.3190	(0.242)	0.0000	0.0000	0
29/08/2008	TRT1 2009/05/07			Index Future	286.1350	285.4450	(0.241)	0.0000	0.0000	0
29/08/2008	ZAAD 2008/09/15			Currency Future	6.6751	6.6260	(0.736)	0.0000	0.0000	2,241
29/08/2008	ZAAD 2008/12/12			Currency Future	6.7583	6.7090	(0.729)	0.0000	0.0000	5,318
29/08/2008	ZAAD 2009/03/16			Currency Future	6.8404	6.7925	(0.700)	0.0000	0.0000	310
Grand Total:										387,145