

# Derivatives High/Low Report

High/Low for 18/06/2008

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
18/06/2008	\$ / R 2008/09/15			Currency Future	8.2051	8.2452	0.489	8.2700	8.1700	85,877
18/06/2008	\$ / R 2008/12/12			Currency Future	8.3984	8.4422	0.522	8.3700	8.3700	35,737
18/06/2008	\$ / R 2009/03/16			Currency Future	8.5897	8.6379	0.561	8.5800	8.5800	2
18/06/2008	£ / R 2008/09/15			Currency Future	15.9168	16.0416	0.784	15.9400	15.9400	2,210
18/06/2008	£ / R 2008/12/12			Currency Future	16.1919	16.3173	0.774	0.0000	0.0000	1,676
18/06/2008	£ / R 2009/03/16			Currency Future	16.4673	16.5958	0.780	0.0000	0.0000	0
18/06/2008	€ / R 2008/09/15			Currency Future	12.6712	12.7325	0.484	12.6800	12.6200	16,348
18/06/2008	€ / R 2008/12/12			Currency Future	12.9160	12.9789	0.487	13.0300	13.0300	7,988
18/06/2008	€ / R 2009/03/16			Currency Future	13.1614	13.2295	0.517	13.2900	13.2100	10
18/06/2008	ALBI 2008/08/07			Index Future	246.8910	245.3930	(0.607)	0.0000	0.0000	0
18/06/2008	ALBI 2008/08/07	265.00	Call	Index Future	1.0000	0.0000	(100.000)	0	0	0
18/06/2008	ALBI 2008/08/07	265.00	Put	Index Future	181,091.0000	196,070.0000	8.272	0	0	0
18/06/2008	ALBI 2008/11/06			Index Future	254.4745	252.9295	(0.607)	0.0000	0.0000	594
18/06/2008	ALBI 2008/11/06	265.00	Call	Index Future	3,690.0000	2,357.0000	(36.125)	0	0	0
18/06/2008	ALBI 2008/11/06	265.00	Put	Index Future	108,945.0000	123,062.0000	12.958	0	0	0

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18/06/2008	ALBI	2009/02/05			Index Future	262.7310	261.1950	(0.585)	0.0000	0.0000	0
18/06/2008	CRD1	2008/08/07			Index Future	108.0620	107.5300	(0.492)	0.0000	0.0000	0
18/06/2008	CRD1	2008/11/06			Index Future	111.3810	110.8320	(0.493)	0.0000	0.0000	8
18/06/2008	CRD1	2009/02/05			Index Future	115.0490	114.4800	(0.495)	0.0000	0.0000	0
18/06/2008	GOVI	2008/08/07			jGovi	249.6115	248.1470	(0.587)	0.0000	0.0000	366
18/06/2008	GOVI	2008/08/07	274.00	Call	jGovi	0.0000	0.0000	-	0	0	0
18/06/2008	GOVI	2008/08/07	274.00	Put	jGovi	243,885.0000	258,530.0000	6.005	0	0	0
18/06/2008	GOVI	2008/11/06			jGovi	257.2785	255.7685	(0.587)	0.0000	0.0000	60
18/06/2008	GOVI	2008/11/06	274.00	Call	jGovi	668.0000	384.0000	(42.515)	0	0	0
18/06/2008	GOVI	2008/11/06	274.00	Put	jGovi	167,883.0000	182,699.0000	8.825	0	0	0
18/06/2008	GOVI	2009/02/05			jGovi	265.7510	264.1870	(0.589)	0.0000	0.0000	0
18/06/2008	ILBI	2008/08/07			Index Future	323.7125	324.6665	0.295	0.0000	0.0000	1
18/06/2008	ILBI	2008/11/06			Index Future	334.8190	335.1240	0.091	0.0000	0.0000	0
18/06/2008	ILBI	2009/02/05			Index Future	345.4650	345.8330	0.107	0.0000	0.0000	0
18/06/2008	J153	2010/08/31			jSwap	12.5410	12.5980	0.455	0.0000	0.0000	0
18/06/2008	J157	2015/09/15			jSwap	11.4300	11.5960	1.452	0.0000	0.0000	0
18/06/2008	J186	2026/12/21			jSwap	10.6580	10.8810	2.092	0.0000	0.0000	0
18/06/2008	J201	2014/12/22			jSwap	11.5180	11.6710	1.328	0.0000	0.0000	0
18/06/2008	J203	2017/09/15			jSwap	11.2350	11.4110	1.567	0.0000	0.0000	0

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18/06/2008	J204	2018/12/21			jSwap	11.1100	11.2940	1.656	0.0000	0.0000	0
18/06/2008	J207	2020/01/15			jSwap	11.0050	11.2000	1.772	0.0000	0.0000	0
18/06/2008	JBAR	2005/12/21			jBar	12.2290	12.2880	0.482	0.0000	0.0000	0
18/06/2008	JFRA	2008/08/07			jFra	12.4660	12.4810	0.120	0.0000	0.0000	0
18/06/2008	JFRA	2008/11/06			jFra	12.7570	12.8170	0.470	0.0000	0.0000	0
18/06/2008	JFRA	2008/11/06			jFra	0.0000	12.8170	100.000	0.0000	0.0000	0
18/06/2008	JFRA	2009/02/05			jFra	12.7600	12.8310	0.556	0.0000	0.0000	0
18/06/2008	JFRA	2009/02/05			jFra	0.0000	12.8310	100.000	0.0000	0.0000	0
18/06/2008	JFRA	2009/05/07			jFra	12.7060	12.7830	0.606	0.0000	0.0000	0
18/06/2008	JFRA	2009/05/07			jFra	0.0000	12.7830	100.000	0.0000	0.0000	0
18/06/2008	JFRA	2009/08/06			jFra	12.6430	12.7180	0.593	0.0000	0.0000	0
18/06/2008	JFRA	2009/11/05			jFra	12.4370	12.4880	0.410	0.0000	0.0000	0
18/06/2008	JN02	2008/08/07			jNote	12.4900	12.5560	0.528	0.0000	0.0000	0
18/06/2008	JN02	2008/11/06			jNote	12.3960	12.4840	0.710	0.0000	0.0000	0
18/06/2008	JN02	2009/02/05			jNote	12.2310	12.3360	0.858	0.0000	0.0000	0
18/06/2008	JN05	2008/08/07			jNote	11.5750	11.7300	1.339	0.0000	0.0000	0
18/06/2008	JN05	2008/11/07			jNote	11.0560	11.1980	1.284	0.0000	0.0000	0
18/06/2008	JN05	2009/02/05			jNote	11.3310	11.5100	1.580	0.0000	0.0000	0
18/06/2008	JN10	2008/08/07			jNote	10.9370	11.1400	1.856	0.0000	0.0000	0

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18/06/2008	JN10	2008/11/07			jNote	10.5890	10.7350	1.379	0.0000	0.0000	0
18/06/2008	JN10	2009/02/05			jNote	10.7540	10.9600	1.916	0.0000	0.0000	0
18/06/2008	JROD	2008/06/30			jRod	11.3010	11.3010	-	0.0000	0.0000	0
18/06/2008	JROD	2008/07/31			jRod	11.6540	11.6680	0.120	0.0000	0.0000	0
18/06/2008	JROD	2008/08/29			jRod	12.0040	12.0400	0.300	0.0000	0.0000	0
18/06/2008	JROD	2008/09/30			jRod	11.8080	11.8380	0.254	0.0000	0.0000	0
18/06/2008	JROD	2008/10/31			jRod	12.0700	12.1060	0.298	0.0000	0.0000	0
18/06/2008	JROD	2008/11/28			jRod	12.3010	12.3420	0.333	0.0000	0.0000	0
18/06/2008	JROD	2008/12/31			jRod	12.1080	12.1370	0.240	0.0000	0.0000	0
18/06/2008	OTH1	2008/08/07			Index Future	233.2460	231.5670	(0.720)	0.0000	0.0000	0
18/06/2008	OTH1	2008/11/06			Index Future	240.4100	238.6790	(0.720)	0.0000	0.0000	12
18/06/2008	OTH1	2009/02/05			Index Future	248.3270	246.5360	(0.721)	0.0000	0.0000	0
18/06/2008	R153	2008/08/07			Bond Future	11.5300	11.6000	0.607	0.0000	0.0000	7,454
18/06/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/06/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	5,696.0000	5,823.0000	2.230	0	0	0
18/06/2008	R153	2008/08/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/06/2008	R153	2008/08/07	8.25	Put	Option on Bond Future	6,184.0000	6,311.0000	2.054	0	0	0
18/06/2008	R153	2008/11/06			Bond Future	11.4000	11.4700	0.614	0.0000	0.0000	0
18/06/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	3,590.0000	3,699.0000	3.036	0	0	0
18/06/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	30.0000	25.0000	(16.667)	0	0	0
18/06/2008	R153	2009/02/05			Bond Future	11.0600	11.1300	0.633	0.0000	0.0000	0

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18/06/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	2,604.0000	2,663.0000	2.266	0	0	0
18/06/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	1,087.0000	1,048.0000	(3.588)	0	0	0
18/06/2008	R157	2008/08/07			Bond Future	10.4100	10.5400	1.249	0.0000	0.0000	6,773
18/06/2008	R157	2008/08/07	9.50	Call	Option on Bond Future	72.0000	39.0000	(45.833)	0	0	0
18/06/2008	R157	2008/08/07	9.25	Call	Option on Bond Future	23.0000	11.0000	(52.174)	0	0	0
18/06/2008	R157	2008/08/07	9.25	Put	Option on Bond Future	6,546.0000	7,236.0000	10.541	0	0	500
18/06/2008	R157	2008/08/07	9.00	Put	Option on Bond Future	7,998.0000	8,696.0000	8.727	0	0	0
18/06/2008	R157	2008/08/07	8.75	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	1,500
18/06/2008	R157	2008/08/07	9.75	Call	Option on Bond Future	189.0000	112.0000	(40.741)	0	0	0
18/06/2008	R157	2008/08/07	750.00	Call	Option on Bond Future	114,297.0000	113,595.0000	(0.614)	0	0	0
18/06/2008	R157	2008/08/07	9.75	Put	Option on Bond Future	3,842.0000	4,467.0000	16.268	0	0	0
18/06/2008	R157	2008/08/07	9.50	Put	Option on Bond Future	5,148.0000	5,817.0000	12.995	0	0	200
18/06/2008	R157	2008/08/07	750.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/06/2008	R157	2008/08/07	9.00	Call	Option on Bond Future	5.0000	2.0000	(60.000)	0	0	0
18/06/2008	R157	2008/08/07	8.50	Put	Option on Bond Future	11,003.0000	11,704.0000	6.371	0	0	0
18/06/2008	R157	2008/08/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	500
18/06/2008	R157	2008/08/07	8.25	Put	Option on Bond Future	12,544.0000	13,246.0000	5.596	0	0	0
18/06/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/06/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	14,110.0000	14,812.0000	4.975	0	0	0
18/06/2008	R157	2008/08/07	8.75	Put	Option on Bond Future	9,486.0000	10,188.0000	7.400	0	0	0
18/06/2008	R157	2008/08/07	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	200
18/06/2008	R157	2008/08/07	10.25	Put	Option on Bond Future	1,722.0000	2,166.0000	25.784	0	0	1,000
18/06/2008	R157	2008/08/07	10.25	Call	Option on Bond Future	850.0000	593.0000	(30.235)	0	0	0
18/06/2008	R157	2008/11/06			Bond Future	10.3100	10.4400	1.261	0.0000	0.0000	2,520
18/06/2008	R157	2008/11/06	9.50	Call	Option on Bond Future	218.0000	144.0000	(33.945)	0	0	700
18/06/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	8,704.0000	9,385.0000	7.824	0	0	0
18/06/2008	R157	2008/11/06	9.50	Put	Option on Bond Future	4,625.0000	5,239.0000	13.276	0	0	1,000
18/06/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	14.0000	8.0000	(42.857)	0	0	700
18/06/2008	R157	2008/11/06	10.25	Call	Option on Bond Future	1,310.0000	1,006.0000	(23.206)	0	0	0
18/06/2008	R157	2008/11/06	10.25	Put	Option on Bond Future	1,629.0000	2,012.0000	23.511	0	0	700
18/06/2008	R157	2009/02/05			Bond Future	10.1600	10.2900	1.280	0.0000	0.0000	2,500
18/06/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	424.0000	320.0000	(24.528)	0	0	0
18/06/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	5,288.0000	5,858.0000	10.779	0	0	0

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18/06/2008	R186	2008/08/07			Bond Future	10.2300	10.3400	1.075	0.0000	0.0000	2,514
18/06/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/06/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	24,487.0000	25,400.0000	3.729	0	0	0
18/06/2008	R186	2008/11/06			Bond Future	10.1500	10.2600	1.084	0.0000	0.0000	2,500
18/06/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/06/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	15,448.0000	16,365.0000	5.936	0	0	0
18/06/2008	R186	2009/02/05			Bond Future	10.0500	10.1600	1.095	0.0000	0.0000	2,500
18/06/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	91.0000	52.0000	(42.857)	0	0	0
18/06/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	7,219.0000	8,104.0000	12.259	0	0	0
18/06/2008	R196	2008/08/07			Bond Future	12.1590	12.1840	0.206	0.0000	0.0000	0
18/06/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	1,972.0000	1,978.0000	0.304	0	0	0
18/06/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	191.0000	183.0000	(4.188)	0	0	0
18/06/2008	R196	2008/11/06			Bond Future	11.9750	11.9980	0.192	0.0000	0.0000	0
18/06/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	848.0000	841.0000	(0.825)	0	0	0
18/06/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,799.0000	1,799.0000	-	0	0	0
18/06/2008	R196	2009/02/05			Bond Future	11.6550	11.6740	0.163	0.0000	0.0000	0
18/06/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	1,687.0000	1,684.0000	(0.178)	0	0	0
18/06/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	1,641.0000	1,637.0000	(0.244)	0	0	0
18/06/2008	R201	2008/08/07			Bond Future	10.4700	10.6000	1.242	0.0000	0.0000	0
18/06/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	11,529.0000	12,089.0000	4.857	0	0	0
18/06/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/06/2008	R201	2008/11/06			Bond Future	10.3600	10.4900	1.255	0.0000	0.0000	1,000
18/06/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	7,170.0000	7,715.0000	7.601	0	0	0
18/06/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	11.0000	6.0000	(45.455)	0	0	0
18/06/2008	R201	2009/02/05			Bond Future	10.1900	10.3200	1.276	0.0000	0.0000	0
18/06/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	301.0000	224.0000	(25.581)	0	0	0
18/06/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	4,317.0000	4,780.0000	10.725	0	0	0

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18/06/2008	R203	2008/08/07			Bond Future	10.4000	10.5300	1.250	0.0000	0.0000	0
18/06/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	15,674.0000	16,360.0000	4.377	0	0	0
18/06/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/06/2008	R203	2008/11/06			Bond Future	10.3000	10.4300	1.262	0.0000	0.0000	0
18/06/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	10,186.0000	10,867.0000	6.686	0	0	0
18/06/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/06/2008	R203	2009/02/05			Bond Future	10.1600	10.2900	1.280	0.0000	0.0000	0
18/06/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	173.0000	114.0000	(34.104)	0	0	0
18/06/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	5,110.0000	5,729.0000	12.114	0	0	0
18/06/2008	R204	2008/08/07			Bond Future	10.3700	10.5000	1.254	0.0000	0.0000	3,188
18/06/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/06/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	16,598.0000	17,324.0000	4.374	0	0	0
18/06/2008	R204	2008/11/06			Bond Future	10.2800	10.4100	1.265	0.0000	0.0000	0
18/06/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	10,785.0000	11,508.0000	6.704	0	0	0
18/06/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/06/2008	R204	2009/02/05			Bond Future	10.1500	10.2800	1.281	0.0000	0.0000	0
18/06/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	119.0000	73.0000	(38.655)	0	0	0
18/06/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	5,350.0000	6,027.0000	12.654	0	0	0
18/06/2008	R206	2008/08/07			Bond Future	10.5600	10.6900	1.231	0.0000	0.0000	0
18/06/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/06/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	10,232.0000	10,715.0000	4.720	0	0	0
18/06/2008	R206	2008/11/06			Bond Future	10.4300	10.5600	1.246	0.0000	0.0000	610
18/06/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	9,416.0000	9,887.0000	5.002	0	0	0
18/06/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
18/06/2008	R206	2009/02/05			Bond Future	10.2300	10.3600	1.271	0.0000	0.0000	0
18/06/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	324.0000	250.0000	(22.840)	0	0	0
18/06/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	3,887.0000	4,274.0000	9.956	0	0	0

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18/06/2008	R207	2008/08/07			Bond Future	10.3600	10.4800	1.158	0.0000	0.0000	0
18/06/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/06/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	15,005.0000	15,680.0000	4.499	0	0	0
18/06/2008	R207	2008/11/06			Bond Future	10.2800	10.4000	1.167	0.0000	0.0000	0
18/06/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/06/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	10,959.0000	11,633.0000	6.150	0	0	0
18/06/2008	R207	2009/02/05			Bond Future	10.1600	10.2800	1.181	0.0000	0.0000	0
18/06/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	5,451.0000	6,094.0000	11.796	0	0	0
18/06/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	79.0000	47.0000	(40.506)	0	0	0
18/06/2008	R209	2008/08/07			Bond Future	10.0200	10.1200	0.998	0.0000	0.0000	6,986
18/06/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/06/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	18,117.0000	18,758.0000	3.538	0	0	0
18/06/2008	R209	2008/11/06			Bond Future	9.9600	10.0600	1.004	0.0000	0.0000	260
18/06/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	17,709.0000	18,357.0000	3.659	0	0	0
18/06/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/06/2008	R209	2009/02/05			Bond Future	9.8710	9.9710	1.013	0.0000	0.0000	0
18/06/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	6,261.0000	6,912.0000	10.398	0	0	0
18/06/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	14.0000	7.0000	(50.000)	0	0	0
18/06/2008	TRT1	2008/08/07			Index Future	246.2890	244.8370	(0.590)	0.0000	0.0000	0
18/06/2008	TRT1	2008/11/06			Index Future	253.8540	252.3570	(0.590)	0.0000	0.0000	400
18/06/2008	TRT1	2009/02/05			Index Future	262.2140	260.6630	(0.592)	0.0000	0.0000	0
18/06/2008	ZAAD	2008/09/15			Currency Future	7.6424	7.6871	0.585	0.0000	0.0000	500
18/06/2008	ZAAD	2008/12/12			Currency Future	7.7338	7.7794	0.590	7.7700	7.7700	1,190



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
18/06/2008	ZAAD 2009/03/16			Currency Future	7.8251	7.8720	0.599	0.0000	0.0000	0

**Grand Total:** **198,784**