

Derivatives High/Low Report

High/Low for 27/06/2008

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
27/06/2008	\$ / R 2008/09/15			Currency Future	8.0610	8.0813	0.252	8.1200	8.0600	105,462
27/06/2008	\$ / R 2008/12/12			Currency Future	8.2575	8.2797	0.269	0.0000	0.0000	44,334
27/06/2008	\$ / R 2009/03/16			Currency Future	8.4548	8.4784	0.279	8.4800	8.4600	1,222
27/06/2008	£ / R 2008/09/15			Currency Future	15.9358	16.0075	0.450	0.0000	0.0000	2,005
27/06/2008	£ / R 2008/12/12			Currency Future	16.2129	16.2875	0.460	0.0000	0.0000	1,886
27/06/2008	£ / R 2009/03/16			Currency Future	16.4948	16.5684	0.446	0.0000	0.0000	0
27/06/2008	€ / R 2008/09/15			Currency Future	12.6427	12.6782	0.281	12.7000	12.7000	16,070
27/06/2008	€ / R 2008/12/12			Currency Future	12.8916	12.9297	0.296	0.0000	0.0000	8,691
27/06/2008	€ / R 2009/03/16			Currency Future	13.1438	13.1819	0.290	0.0000	0.0000	200
27/06/2008	ALBI 2008/08/07			Index Future	244.7640	244.2340	(0.217)	0.0000	0.0000	0
27/06/2008	ALBI 2008/08/07	265.00	Call	Index Future	0.0000	0.0000	-	0	0	0
27/06/2008	ALBI 2008/08/07	265.00	Put	Index Future	202,360.0000	207,660.0000	2.619	0	0	0
27/06/2008	ALBI 2008/11/06			Index Future	252.1910	251.6460	(0.216)	0.0000	0.0000	594
27/06/2008	ALBI 2008/11/06	265.00	Call	Index Future	1,643.0000	1,353.0000	(17.651)	0	0	0
27/06/2008	ALBI 2008/11/06	265.00	Put	Index Future	129,733.0000	134,893.0000	3.977	0	0	0

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27/06/2008	ALBI	2009/02/05			Index Future	260.6810	260.1530	(0.203)	0.0000	0.0000	0
27/06/2008	CRD1	2008/08/07			Index Future	107.3230	107.1310	(0.179)	0.0000	0.0000	0
27/06/2008	CRD1	2008/11/06			Index Future	110.5800	110.3820	(0.179)	0.0000	0.0000	8
27/06/2008	CRD1	2009/02/05			Index Future	114.2550	114.0500	(0.179)	0.0000	0.0000	0
27/06/2008	GOVI	2008/08/07			jGovi	247.5390	247.0150	(0.212)	0.0000	0.0000	366
27/06/2008	GOVI	2008/08/07	274.00	Call	jGovi	0.0000	0.0000	-	0	0	0
27/06/2008	GOVI	2008/08/07	274.00	Put	jGovi	264,610.0000	269,850.0000	1.980	0	0	0
27/06/2008	GOVI	2008/11/06			jGovi	255.0510	254.5110	(0.212)	0.0000	0.0000	60
27/06/2008	GOVI	2008/11/06	274.00	Call	jGovi	234.0000	183.0000	(21.795)	0	0	0
27/06/2008	GOVI	2008/11/06	274.00	Put	jGovi	189,724.0000	195,073.0000	2.819	0	0	0
27/06/2008	GOVI	2009/02/05			jGovi	263.5270	262.9680	(0.212)	0.0000	0.0000	0
27/06/2008	ILBI	2008/08/07			Index Future	327.7920	329.0770	0.392	0.0000	0.0000	1
27/06/2008	ILBI	2008/11/06			Index Future	339.6470	341.9680	0.683	0.0000	0.0000	0
27/06/2008	ILBI	2009/02/05			Index Future	350.5560	352.9470	0.682	0.0000	0.0000	0
27/06/2008	J153	2010/08/31			jSwap	12.6540	12.6540	-	0.0000	0.0000	0
27/06/2008	J157	2015/09/15			jSwap	11.7550	11.7570	0.017	0.0000	0.0000	0
27/06/2008	J186	2026/12/21			jSwap	10.9560	10.9570	0.009	0.0000	0.0000	0
27/06/2008	J201	2014/12/22			jSwap	11.8660	11.8680	0.017	0.0000	0.0000	0
27/06/2008	J203	2017/09/15			jSwap	11.5570	11.5590	0.017	0.0000	0.0000	0

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27/06/2008	J204	2018/12/21			jSwap	11.4500	11.4510	0.009	0.0000	0.0000	0
27/06/2008	J207	2020/01/15			jSwap	11.3770	11.3770	-	0.0000	0.0000	0
27/06/2008	JBAR	2005/12/21			jBar	12.3710	12.3710	-	0.0000	0.0000	0
27/06/2008	JFRA	2008/08/07			jFra	12.5620	12.5600	(0.016)	0.0000	0.0000	0
27/06/2008	JFRA	2008/11/06			jFra	12.8870	12.8860	(0.008)	0.0000	0.0000	0
27/06/2008	JFRA	2008/11/06			jFra	0.0000	12.8860	100.000	0.0000	0.0000	0
27/06/2008	JFRA	2009/02/05			jFra	12.8820	12.8840	0.016	0.0000	0.0000	0
27/06/2008	JFRA	2009/02/05			jFra	0.0000	12.8840	100.000	0.0000	0.0000	0
27/06/2008	JFRA	2009/05/07			jFra	12.7630	12.7620	(0.008)	0.0000	0.0000	0
27/06/2008	JFRA	2009/05/07			jFra	0.0000	12.7620	100.000	0.0000	0.0000	0
27/06/2008	JFRA	2009/08/06			jFra	12.7500	12.7500	-	0.0000	0.0000	0
27/06/2008	JFRA	2009/11/05			jFra	12.5310	12.5280	(0.024)	0.0000	0.0000	0
27/06/2008	JN02	2008/08/07			jNote	12.6210	12.6210	-	0.0000	0.0000	0
27/06/2008	JN02	2008/11/06			jNote	12.5630	12.5630	-	0.0000	0.0000	0
27/06/2008	JN02	2009/02/05			jNote	12.4320	12.4330	0.008	0.0000	0.0000	0
27/06/2008	JN05	2008/08/07			jNote	11.9000	11.9020	0.017	0.0000	0.0000	0
27/06/2008	JN05	2008/11/07			jNote	11.2620	11.2630	0.009	0.0000	0.0000	0
27/06/2008	JN05	2009/02/05			jNote	11.6940	11.6950	0.009	0.0000	0.0000	0
27/06/2008	JN10	2008/08/07			jNote	11.3080	11.3090	0.009	0.0000	0.0000	0

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27/06/2008	JN10	2008/11/07			jNote	10.7870	10.7890	0.019	0.0000	0.0000	0
27/06/2008	JN10	2009/02/05			jNote	11.1390	11.1400	0.009	0.0000	0.0000	0
27/06/2008	JROD	2008/06/30			jRod	11.2930	11.2940	0.009	0.0000	0.0000	0
27/06/2008	JROD	2008/07/31			jRod	11.6350	11.6270	(0.069)	0.0000	0.0000	0
27/06/2008	JROD	2008/08/29			jRod	12.0150	11.9970	(0.150)	0.0000	0.0000	0
27/06/2008	JROD	2008/09/30			jRod	11.8480	11.8360	(0.101)	0.0000	0.0000	0
27/06/2008	JROD	2008/10/31			jRod	12.1500	12.1400	(0.082)	0.0000	0.0000	0
27/06/2008	JROD	2008/11/28			jRod	12.4190	12.4130	(0.048)	0.0000	0.0000	0
27/06/2008	JROD	2008/12/31			jRod	12.2090	12.2080	(0.008)	0.0000	0.0000	0
27/06/2008	OTH1	2008/08/07			Index Future	230.8260	230.2590	(0.246)	0.0000	0.0000	0
27/06/2008	OTH1	2008/11/06			Index Future	237.8310	237.2470	(0.246)	0.0000	0.0000	12
27/06/2008	OTH1	2009/02/05			Index Future	245.7350	245.1300	(0.246)	0.0000	0.0000	0
27/06/2008	R153	2008/08/07			Bond Future	11.6600	11.7000	0.343	0.0000	0.0000	7,457
27/06/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/06/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	5,931.0000	6,004.0000	1.231	0	0	0
27/06/2008	R153	2008/08/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/06/2008	R153	2008/08/07	8.25	Put	Option on Bond Future	6,420.0000	6,492.0000	1.121	0	0	0
27/06/2008	R153	2008/11/06			Bond Future	11.5700	11.6100	0.346	0.0000	0.0000	0
27/06/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	3,852.0000	3,915.0000	1.636	0	0	0
27/06/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	17.0000	15.0000	(11.765)	0	0	0
27/06/2008	R153	2009/02/05			Bond Future	11.3200	11.3600	0.353	0.0000	0.0000	0

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27/06/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	2,810.0000	2,844.0000	1.210	0	0	0
27/06/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	926.0000	904.0000	(2.376)	0	0	0
27/06/2008	R157	2008/08/07			Bond Future	10.6000	10.6500	0.472	0.0000	0.0000	6,773
27/06/2008	R157	2008/08/07	9.50	Call	Option on Bond Future	17.0000	11.0000	(35.294)	0	0	0
27/06/2008	R157	2008/08/07	9.25	Call	Option on Bond Future	4.0000	2.0000	(50.000)	0	0	0
27/06/2008	R157	2008/08/07	9.25	Put	Option on Bond Future	7,550.0000	7,817.0000	3.536	0	0	500
27/06/2008	R157	2008/08/07	9.00	Put	Option on Bond Future	9,017.0000	9,284.0000	2.961	0	0	0
27/06/2008	R157	2008/08/07	8.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	1,500
27/06/2008	R157	2008/08/07	9.75	Call	Option on Bond Future	59.0000	43.0000	(27.119)	0	0	0
27/06/2008	R157	2008/08/07	750.00	Call	Option on Bond Future	113,273.0000	113,006.0000	(0.236)	0	0	0
27/06/2008	R157	2008/08/07	9.75	Put	Option on Bond Future	4,735.0000	4,987.0000	5.322	0	0	0
27/06/2008	R157	2008/08/07	9.50	Put	Option on Bond Future	6,117.0000	6,379.0000	4.283	0	0	200
27/06/2008	R157	2008/08/07	750.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/06/2008	R157	2008/08/07	9.00	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
27/06/2008	R157	2008/08/07	8.50	Put	Option on Bond Future	12,026.0000	12,294.0000	2.229	0	0	0
27/06/2008	R157	2008/08/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	500
27/06/2008	R157	2008/08/07	8.25	Put	Option on Bond Future	13,568.0000	13,835.0000	1.968	0	0	0
27/06/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/06/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	15,134.0000	15,401.0000	1.764	0	0	0
27/06/2008	R157	2008/08/07	8.75	Put	Option on Bond Future	10,509.0000	10,777.0000	2.550	0	0	0
27/06/2008	R157	2008/08/07	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	200
27/06/2008	R157	2008/08/07	10.25	Put	Option on Bond Future	2,312.0000	2,506.0000	8.391	0	0	1,000
27/06/2008	R157	2008/08/07	10.25	Call	Option on Bond Future	417.0000	343.0000	(17.746)	0	0	0
27/06/2008	R157	2008/11/06			Bond Future	10.5200	10.5700	0.475	0.0000	0.0000	2,550
27/06/2008	R157	2008/11/06	9.50	Call	Option on Bond Future	97.0000	80.0000	(17.526)	0	0	700
27/06/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	9,801.0000	10,062.0000	2.663	0	0	0
27/06/2008	R157	2008/11/06	9.50	Put	Option on Bond Future	5,613.0000	5,857.0000	4.347	0	0	1,000
27/06/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	4.0000	3.0000	(25.000)	0	0	700
27/06/2008	R157	2008/11/06	10.25	Call	Option on Bond Future	810.0000	717.0000	(11.481)	0	0	0
27/06/2008	R157	2008/11/06	10.25	Put	Option on Bond Future	2,236.0000	2,406.0000	7.603	0	0	700
27/06/2008	R157	2009/02/05			Bond Future	10.4000	10.4500	0.481	0.0000	0.0000	5,000
27/06/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	236.0000	208.0000	(11.864)	0	0	0
27/06/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	6,339.0000	6,568.0000	3.613	0	0	0

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27/06/2008	R186	2008/08/07			Bond Future	10.3800	10.4200	0.385	0.0000	0.0000	2,514
27/06/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/06/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	25,728.0000	26,055.0000	1.271	0	0	0
27/06/2008	R186	2008/11/06			Bond Future	10.3100	10.3500	0.388	0.0000	0.0000	2,500
27/06/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/06/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	16,778.0000	17,106.0000	1.955	0	0	0
27/06/2008	R186	2009/02/05			Bond Future	10.2200	10.2600	0.391	0.0000	0.0000	2,500
27/06/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	34.0000	27.0000	(20.588)	0	0	0
27/06/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	8,584.0000	8,907.0000	3.763	0	0	0
27/06/2008	R196	2008/08/07			Bond Future	12.2690	12.2490	(0.163)	0.0000	0.0000	0
27/06/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	1,974.0000	1,961.0000	(0.659)	0	0	0
27/06/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	136.0000	133.0000	(2.206)	0	0	0
27/06/2008	R196	2008/11/06			Bond Future	12.0620	12.0400	(0.182)	0.0000	0.0000	0
27/06/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	799.0000	797.0000	(0.250)	0	0	0
27/06/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,776.0000	1,768.0000	(0.450)	0	0	0
27/06/2008	R196	2009/02/05			Bond Future	11.7270	11.7100	(0.145)	0.0000	0.0000	0
27/06/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	1,657.0000	1,653.0000	(0.241)	0	0	0
27/06/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	1,607.0000	1,604.0000	(0.187)	0	0	0
27/06/2008	R201	2008/08/07			Bond Future	10.6800	10.7400	0.562	0.0000	0.0000	0
27/06/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	12,432.0000	12,689.0000	2.067	0	0	0
27/06/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/06/2008	R201	2008/11/06			Bond Future	10.6000	10.6600	0.566	0.0000	0.0000	1,000
27/06/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	8,173.0000	8,423.0000	3.059	0	0	0
27/06/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
27/06/2008	R201	2009/02/05			Bond Future	10.4600	10.5200	0.574	0.0000	0.0000	0
27/06/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	151.0000	129.0000	(14.570)	0	0	0
27/06/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	5,284.0000	5,507.0000	4.220	0	0	0

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27/06/2008	R203	2008/08/07			Bond Future	10.6100	10.6500	0.377	0.0000	0.0000	0
27/06/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	16,779.0000	16,987.0000	1.240	0	0	0
27/06/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/06/2008	R203	2008/11/06			Bond Future	10.5300	10.5700	0.380	0.0000	0.0000	0
27/06/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	11,386.0000	11,593.0000	1.818	0	0	0
27/06/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/06/2008	R203	2009/02/05			Bond Future	10.4200	10.4600	0.384	0.0000	0.0000	0
27/06/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	67.0000	58.0000	(13.433)	0	0	0
27/06/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	6,353.0000	6,549.0000	3.085	0	0	0
27/06/2008	R204	2008/08/07			Bond Future	10.5600	10.6100	0.473	0.0000	0.0000	3,188
27/06/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/06/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	17,657.0000	17,932.0000	1.557	0	0	0
27/06/2008	R204	2008/11/06			Bond Future	10.4900	10.5400	0.477	0.0000	0.0000	0
27/06/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	11,950.0000	12,224.0000	2.293	0	0	0
27/06/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/06/2008	R204	2009/02/05			Bond Future	10.3800	10.4300	0.482	0.0000	0.0000	0
27/06/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	44.0000	35.0000	(20.455)	0	0	0
27/06/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	6,549.0000	6,813.0000	4.031	0	0	0
27/06/2008	R206	2008/08/07			Bond Future	10.7800	10.8400	0.557	0.0000	0.0000	0
27/06/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/06/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	11,048.0000	11,269.0000	2.000	0	0	0
27/06/2008	R206	2008/11/06			Bond Future	10.6700	10.7300	0.562	0.0000	0.0000	610
27/06/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	10,283.0000	10,499.0000	2.101	0	0	0
27/06/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/06/2008	R206	2009/02/05			Bond Future	10.5000	10.5600	0.571	0.0000	0.0000	0
27/06/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	177.0000	154.0000	(12.994)	0	0	0
27/06/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	4,693.0000	4,880.0000	3.985	0	0	0

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27/06/2008	R207	2008/08/07			Bond Future	10.5600	10.6100	0.473	0.0000	0.0000	0
27/06/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/06/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	16,125.0000	16,402.0000	1.718	0	0	0
27/06/2008	R207	2008/11/06			Bond Future	10.4900	10.5400	0.477	0.0000	0.0000	0
27/06/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/06/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	12,133.0000	12,409.0000	2.275	0	0	0
27/06/2008	R207	2009/02/05			Bond Future	10.3900	10.4400	0.481	0.0000	0.0000	0
27/06/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	6,685.0000	6,955.0000	4.039	0	0	0
27/06/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	25.0000	20.0000	(20.000)	0	0	0
27/06/2008	R209	2008/08/07			Bond Future	10.1500	10.1800	0.296	0.0000	0.0000	6,986
27/06/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/06/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	18,949.0000	19,138.0000	0.997	0	0	0
27/06/2008	R209	2008/11/06			Bond Future	10.0900	10.1200	0.297	0.0000	0.0000	260
27/06/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	18,550.0000	18,741.0000	1.030	0	0	0
27/06/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/06/2008	R209	2009/02/05			Bond Future	10.0100	10.0400	0.300	0.0000	0.0000	0
27/06/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	7,163.0000	7,356.0000	2.694	0	0	0
27/06/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	4.0000	3.0000	(25.000)	0	0	0
27/06/2008	TRT1	2008/08/07			Index Future	244.2330	243.7140	(0.213)	0.0000	0.0000	0
27/06/2008	TRT1	2008/11/06			Index Future	251.6440	251.1100	(0.212)	0.0000	0.0000	400
27/06/2008	TRT1	2009/02/05			Index Future	260.0070	259.4540	(0.213)	0.0000	0.0000	0
27/06/2008	ZAAD	2008/09/15			Currency Future	7.6407	7.6977	0.746	7.7600	7.7600	565
27/06/2008	ZAAD	2008/12/12			Currency Future	7.7337	7.7924	0.759	7.8300	7.8300	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
27/06/2008	ZAAD 2009/03/16			Currency Future	7.8269	7.8854	0.747	0.0000	0.0000	5
Grand Total:										232,194