

Derivatives High/Low Report

High/Low for 26/08/2008

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
26/08/2008	\$ / R 2008/09/15			Currency Future	7.7610	7.8359	0.965	7.8600	7.8100	131,312
26/08/2008	\$ / R 2008/12/12			Currency Future	7.9432	8.0186	0.949	8.0700	8.0000	123,396
26/08/2008	\$ / R 2009/03/16			Currency Future	8.1164	8.1946	0.963	8.2400	8.2000	17,114
26/08/2008	£ / R 2008/09/15			Currency Future	14.3609	14.3954	0.240	14.4800	14.4800	1,836
26/08/2008	£ / R 2008/12/12			Currency Future	14.5975	14.6305	0.226	0.0000	0.0000	5,138
26/08/2008	£ / R 2009/03/16			Currency Future	14.8294	14.8654	0.243	14.8800	14.8800	12,689
26/08/2008	€ / R 2008/09/15			Currency Future	11.4613	11.4754	0.123	0.0000	0.0000	13,199
26/08/2008	€ / R 2008/12/12			Currency Future	11.6707	11.6837	0.111	0.0000	0.0000	20,892
26/08/2008	€ / R 2009/03/16			Currency Future	11.8720	11.8871	0.127	11.8700	11.8700	7,779
26/08/2008	ALBI 2008/11/06			Index Future	269.1850	269.0380	(0.055)	0.0000	0.0000	622
26/08/2008	ALBI 2008/11/06	265.00	Put	Index Future	8,522.0000	8,748.0000	2.652	0	0	0
26/08/2008	ALBI 2008/11/06	265.00	Call	Index Future	50,372.0000	49,128.0000	(2.470)	0	0	0
26/08/2008	ALBI 2009/02/05			Index Future	277.2760	277.1250	(0.054)	0.0000	0.0000	0
26/08/2008	ALBI 2009/05/07			Index Future	285.4510	285.2700	(0.063)	0.0000	0.0000	0

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26/08/2008	CRD1	2008/11/06			Index Future	114.6050	114.5450	(0.052)	0.0000	0.0000	6
26/08/2008	CRD1	2009/02/05			Index Future	118.0490	117.9880	(0.052)	0.0000	0.0000	0
26/08/2008	CRD1	2009/05/07			Index Future	121.5040	121.4410	(0.052)	0.0000	0.0000	0
26/08/2008	GOVI	2008/11/06			jGovi	271.6545	271.4660	(0.069)	271.8700	271.8700	120
26/08/2008	GOVI	2008/11/06	274.00	Put	jGovi	37,842.0000	38,916.0000	2.838	0	0	0
26/08/2008	GOVI	2008/11/06	274.00	Call	jGovi	14,387.0000	13,576.0000	(5.637)	0	0	0
26/08/2008	GOVI	2009/02/05			jGovi	279.8190	279.6255	(0.069)	0.0000	0.0000	609
26/08/2008	GOVI	2009/05/07			jGovi	288.0065	287.8095	(0.068)	0.0000	0.0000	0
26/08/2008	ILBI	2008/11/06			Index Future	331.9230	331.7920	(0.039)	0.0000	0.0000	1
26/08/2008	ILBI	2009/02/05			Index Future	341.4930	341.3720	(0.035)	0.0000	0.0000	0
26/08/2008	ILBI	2009/05/07			Index Future	349.1680	347.8540	(0.376)	0.0000	0.0000	0
26/08/2008	J153	2010/08/31			jSwap	11.2710	11.2890	0.160	0.0000	0.0000	0
26/08/2008	J157	2015/09/15			jSwap	10.1190	10.1510	0.316	0.0000	0.0000	0
26/08/2008	J186	2026/12/21			jSwap	9.2140	9.2550	0.445	0.0000	0.0000	0
26/08/2008	J201	2014/12/22			jSwap	10.1240	10.1560	0.316	0.0000	0.0000	0
26/08/2008	J203	2017/09/15			jSwap	9.9510	9.9750	0.241	0.0000	0.0000	0
26/08/2008	J204	2018/12/21			jSwap	9.7980	9.8230	0.255	0.0000	0.0000	0
26/08/2008	J207	2020/01/15			jSwap	9.6960	9.7220	0.268	0.0000	0.0000	0

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26/08/2008	JBAR	2005/12/21			jBar	11.6300	11.7220	0.791	0.0000	0.0000	0
26/08/2008	JFRA	2008/11/06			jFra	12.0170	12.0190	0.017	0.0000	0.0000	0
26/08/2008	JFRA	2008/11/06			jFra	0.0000	12.0190	100.000	0.0000	0.0000	0
26/08/2008	JFRA	2009/02/05			jFra	11.7040	11.7110	0.060	0.0000	0.0000	0
26/08/2008	JFRA	2009/02/05			jFra	0.0000	11.7110	100.000	0.0000	0.0000	0
26/08/2008	JFRA	2009/05/07			jFra	11.1320	11.1470	0.135	0.0000	0.0000	0
26/08/2008	JFRA	2009/05/07			jFra	0.0000	11.1470	100.000	0.0000	0.0000	0
26/08/2008	JFRA	2009/08/06			jFra	10.5940	10.6580	0.604	0.0000	0.0000	0
26/08/2008	JFRA	2009/11/05			jFra	10.1890	10.2190	0.294	0.0000	0.0000	0
26/08/2008	JN02	2008/11/06			jNote	10.6450	10.6740	0.272	0.0000	0.0000	0
26/08/2008	JN02	2009/02/05			jNote	10.3180	10.3570	0.378	0.0000	0.0000	0
26/08/2008	JN02	2009/05/07			jNote	10.0260	10.0730	0.469	0.0000	0.0000	0
26/08/2008	JN05	2008/11/07			jNote	9.6980	9.7280	0.309	0.0000	0.0000	0
26/08/2008	JN05	2009/02/05			jNote	9.7580	9.7790	0.215	0.0000	0.0000	0
26/08/2008	JN05	2009/05/07			jNote	9.6140	9.6410	0.281	0.0000	0.0000	0
26/08/2008	JN10	2008/11/07			jNote	9.3760	9.3940	0.192	0.0000	0.0000	0
26/08/2008	JN10	2009/02/05			jNote	9.4230	9.4490	0.276	0.0000	0.0000	0
26/08/2008	JN10	2009/05/07			jNote	9.3180	9.3450	0.290	0.0000	0.0000	0
26/08/2008	JROD	2008/08/29			jRod	11.7110	11.7120	0.009	0.0000	0.0000	0

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
26/08/2008	JROD	2008/09/30			jRod	11.8380	11.8350	(0.025)	0.0000	0.0000	0
26/08/2008	JROD	2008/10/31			jRod	11.9480	11.9420	(0.050)	0.0000	0.0000	0
26/08/2008	JROD	2008/11/28			jRod	11.9020	11.8970	(0.042)	0.0000	0.0000	0
26/08/2008	JROD	2008/12/31			jRod	12.0470	12.0420	(0.042)	0.0000	0.0000	0
26/08/2008	OTH1	2008/11/06			Index Future	256.6190	256.6550	0.014	0.0000	0.0000	9
26/08/2008	OTH1	2009/02/05			Index Future	264.3310	264.3690	0.014	0.0000	0.0000	0
26/08/2008	OTH1	2009/05/07			Index Future	272.0660	272.1060	0.015	0.0000	0.0000	0
26/08/2008	R153	2008/11/06			Bond Future	9.6700	9.6730	0.031	0.0000	0.0000	8,980
26/08/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	1,001.0000	1,001.0000	-	0	0	0
26/08/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	293.0000	288.0000	(1.706)	0	0	0
26/08/2008	R153	2009/02/05			Bond Future	9.2910	9.2940	0.032	0.0000	0.0000	3
26/08/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	465.0000	464.0000	(0.215)	0	0	0
26/08/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	1,497.0000	1,491.0000	(0.401)	0	0	0
26/08/2008	R153	2009/05/07			Bond Future	8.7930	8.7970	0.045	0.0000	0.0000	0
26/08/2008	R153	2009/05/07	9.25	Call	Option on Bond Future	2,089.0000	2,082.0000	(0.335)	0	0	0
26/08/2008	R153	2009/05/07	9.25	Put	Option on Bond Future	1,519.0000	1,518.0000	(0.066)	0	0	0
26/08/2008	R157	2008/11/06			Bond Future	9.1740	9.1960	0.240	9.1900	9.1900	5,890
26/08/2008	R157	2008/11/06	10.25	Put	Option on Bond Future	283.0000	290.0000	2.473	0	0	300
26/08/2008	R157	2008/11/06	10.25	Call	Option on Bond Future	6,208.0000	6,091.0000	(1.885)	0	0	0
26/08/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	3,412.0000	3,486.0000	2.169	0	0	0
26/08/2008	R157	2008/11/06	9.50	Call	Option on Bond Future	3,004.0000	2,910.0000	(3.129)	0	0	500
26/08/2008	R157	2008/11/06	9.50	Put	Option on Bond Future	1,168.0000	1,199.0000	2.654	0	0	1,000
26/08/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	967.0000	916.0000	(5.274)	0	0	700
26/08/2008	R157	2009/02/05			Bond Future	9.0460	9.0690	0.254	0.0000	0.0000	5,094

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26/08/2008	R157	2009/02/05	8.75	Put	Option on Bond Future	3,900.0000	3,965.0000	1.667	0	0	0
26/08/2008	R157	2009/02/05	9.50	Call	Option on Bond Future	4,406.0000	4,316.0000	(2.043)	0	0	600
26/08/2008	R157	2009/02/05	10.00	Put	Option on Bond Future	1,127.0000	1,151.0000	2.130	0	0	600
26/08/2008	R157	2009/02/05	10.00	Call	Option on Bond Future	6,282.0000	6,178.0000	(1.656)	0	0	0
26/08/2008	R157	2009/02/05	9.50	Put	Option on Bond Future	1,917.0000	1,954.0000	1.930	0	0	0
26/08/2008	R157	2009/02/05	8.75	Call	Option on Bond Future	2,239.0000	2,177.0000	(2.769)	0	0	600
26/08/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	2,468.0000	2,514.0000	1.864	0	0	0
26/08/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	3,595.0000	3,513.0000	(2.281)	0	0	0
26/08/2008	R157	2009/05/07			Bond Future	8.9080	8.9320	0.269	0.0000	0.0000	0
26/08/2008	R157	2009/05/07	9.00	Put	Option on Bond Future	3,345.0000	3,399.0000	1.614	0	0	0
26/08/2008	R157	2009/05/07	9.00	Call	Option on Bond Future	3,843.0000	3,767.0000	(1.978)	0	0	0
26/08/2008	R186	2008/11/06			Bond Future	8.9560	8.9670	0.123	0.0000	0.0000	4,905
26/08/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	4,654.0000	4,756.0000	2.192	0	0	0
26/08/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	47.0000	41.0000	(12.766)	0	0	0
26/08/2008	R186	2009/02/05			Bond Future	8.8580	8.8700	0.135	0.0000	0.0000	2,500
26/08/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	328.0000	344.0000	4.878	0	0	0
26/08/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	4,098.0000	3,995.0000	(2.513)	0	0	0
26/08/2008	R186	2009/05/07			Bond Future	8.7640	8.7760	0.137	0.0000	0.0000	0
26/08/2008	R186	2009/05/07	9.00	Call	Option on Bond Future	3,336.0000	3,251.0000	(2.548)	0	0	0
26/08/2008	R186	2009/05/07	9.00	Put	Option on Bond Future	1,031.0000	1,065.0000	3.298	0	0	0
26/08/2008	R196	2008/11/06			Bond Future	11.5820	11.5850	0.026	0.0000	0.0000	0
26/08/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	551.0000	545.0000	(1.089)	0	0	0
26/08/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,388.0000	1,383.0000	(0.360)	0	0	0
26/08/2008	R196	2009/02/05			Bond Future	10.9620	10.9660	0.036	0.0000	0.0000	0
26/08/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	1,391.0000	1,387.0000	(0.288)	0	0	0
26/08/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	1,402.0000	1,398.0000	(0.285)	0	0	0
26/08/2008	R196	2009/05/07			Bond Future	11.0650	11.0700	0.045	0.0000	0.0000	0
26/08/2008	R196	2009/05/07	11.00	Call	Option on Bond Future	1,685.0000	1,680.0000	(0.297)	0	0	0
26/08/2008	R196	2009/05/07	11.00	Put	Option on Bond Future	1,704.0000	1,701.0000	(0.176)	0	0	0

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26/08/2008	R201	2008/11/06			Bond Future	9.2580	9.2810	0.248	0.0000	0.0000	1,000
26/08/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	2,515.0000	2,599.0000	3.340	0	0	0
26/08/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	183.0000	164.0000	(10.383)	0	0	0
26/08/2008	R201	2009/02/05			Bond Future	9.1170	9.1400	0.252	0.0000	0.0000	0
26/08/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	1,055.0000	1,095.0000	3.791	0	0	0
26/08/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	1,641.0000	1,579.0000	(3.778)	0	0	0
26/08/2008	R201	2009/05/07			Bond Future	8.9750	8.9990	0.267	0.0000	0.0000	0
26/08/2008	R201	2009/05/07	9.25	Put	Option on Bond Future	1,174.0000	1,211.0000	3.152	0	0	0
26/08/2008	R201	2009/05/07	9.25	Call	Option on Bond Future	2,350.0000	2,284.0000	(2.809)	0	0	0
26/08/2008	R203	2008/11/06			Bond Future	9.1660	9.1880	0.240	0.0000	0.0000	0
26/08/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	3,969.0000	4,091.0000	3.074	0	0	0
26/08/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	31.0000	26.0000	(16.129)	0	0	0
26/08/2008	R203	2009/02/05			Bond Future	9.0380	9.0600	0.243	0.0000	0.0000	0
26/08/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	798.0000	839.0000	5.138	0	0	0
26/08/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	1,999.0000	1,914.0000	(4.252)	0	0	0
26/08/2008	R203	2009/05/07			Bond Future	8.9070	8.9300	0.258	0.0000	0.0000	0
26/08/2008	R203	2009/05/07	9.00	Call	Option on Bond Future	1,896.0000	1,821.0000	(3.956)	0	0	0
26/08/2008	R203	2009/05/07	9.00	Put	Option on Bond Future	1,372.0000	1,427.0000	4.009	0	0	0
26/08/2008	R204	2008/11/06			Bond Future	9.1410	9.1520	0.120	0.0000	0.0000	3,126
26/08/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	4,106.0000	4,171.0000	1.583	0	0	0
26/08/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	26.0000	23.0000	(11.538)	0	0	0
26/08/2008	R204	2009/02/05			Bond Future	9.0210	9.0330	0.133	0.0000	0.0000	9
26/08/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	678.0000	698.0000	2.950	0	0	0
26/08/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	2,075.0000	2,022.0000	(2.554)	0	0	0
26/08/2008	R204	2009/05/07			Bond Future	8.9030	8.9150	0.135	0.0000	0.0000	0
26/08/2008	R204	2009/05/07	9.00	Call	Option on Bond Future	1,931.0000	1,887.0000	(2.279)	0	0	0
26/08/2008	R204	2009/05/07	9.00	Put	Option on Bond Future	1,339.0000	1,368.0000	2.166	0	0	0

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26/08/2008	R206	2008/11/06			Bond Future	9.2320	9.2650	0.357	0.0000	0.0000	610
26/08/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	4,928.0000	5,054.0000	2.557	0	0	0
26/08/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	9.0000	7.0000	(22.222)	0	0	0
26/08/2008	R206	2009/02/05			Bond Future	9.0370	9.0720	0.387	0.0000	0.0000	0
26/08/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	900.0000	949.0000	5.444	0	0	0
26/08/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	1,697.0000	1,615.0000	(4.832)	0	0	0
26/08/2008	R206	2009/05/07			Bond Future	8.8440	8.8810	0.418	0.0000	0.0000	0
26/08/2008	R206	2009/05/07	9.00	Call	Option on Bond Future	1,917.0000	1,839.0000	(4.069)	0	0	0
26/08/2008	R206	2009/05/07	9.00	Put	Option on Bond Future	1,350.0000	1,407.0000	4.222	0	0	0
26/08/2008	R207	2008/11/06			Bond Future	9.1260	9.1380	0.131	0.0000	0.0000	0
26/08/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	4,088.0000	4,161.0000	1.786	0	0	0
26/08/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	18.0000	15.0000	(16.667)	0	0	0
26/08/2008	R207	2009/02/05			Bond Future	9.0140	9.0250	0.122	0.0000	0.0000	0
26/08/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	581.0000	599.0000	3.098	0	0	0
26/08/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	2,051.0000	2,000.0000	(2.487)	0	0	0
26/08/2008	R207	2009/05/07			Bond Future	8.9080	8.9200	0.135	0.0000	0.0000	0
26/08/2008	R207	2009/05/07	9.00	Call	Option on Bond Future	1,818.0000	1,773.0000	(2.475)	0	0	0
26/08/2008	R207	2009/05/07	9.00	Put	Option on Bond Future	1,243.0000	1,273.0000	2.414	0	0	0
26/08/2008	R209	2008/11/06			Bond Future	8.6570	8.6480	(0.104)	0.0000	0.0000	6,630
26/08/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/08/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	8,133.0000	8,059.0000	(0.910)	0	0	0
26/08/2008	R209	2009/02/05			Bond Future	8.5750	8.5660	(0.105)	0.0000	0.0000	0
26/08/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	3,524.0000	3,592.0000	1.930	0	0	0
26/08/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	107.0000	100.0000	(6.542)	0	0	0
26/08/2008	R209	2009/05/07			Bond Future	8.4950	8.4860	(0.106)	0.0000	0.0000	0
26/08/2008	R209	2009/05/07	9.00	Put	Option on Bond Future	142.0000	134.0000	(5.634)	0	0	0
26/08/2008	R209	2009/05/07	9.00	Call	Option on Bond Future	4,228.0000	4,296.0000	1.608	0	0	0

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26/08/2008	TRT1 2008/11/06			Index Future	268.0620	267.8830	(0.067)	0.0000	0.0000	300
26/08/2008	TRT1 2009/02/05			Index Future	276.1190	275.9350	(0.067)	0.0000	0.0000	0
26/08/2008	TRT1 2009/05/07			Index Future	284.1980	284.0110	(0.066)	0.0000	0.0000	0
26/08/2008	ZAAD 2008/09/15			Currency Future	6.7068	6.6984	(0.125)	0.0000	0.0000	2,241
26/08/2008	ZAAD 2008/12/12			Currency Future	6.7888	6.7802	(0.127)	0.0000	0.0000	5,318
26/08/2008	ZAAD 2009/03/16			Currency Future	6.8728	6.8670	(0.084)	0.0000	0.0000	310
Grand Total:										385,938