



Derivatives High/Low Report

High/Low for 10/03/2008

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
10/03/2008	\$ / R 2008/03/17			Currency Future	7.9924	7.9950	0.033	8.0900	7.9600	31,580
10/03/2008	\$ / R 2008/06/13			Currency Future	8.1693	8.1738	0.055	8.2700	7.7000	29,169
10/03/2008	\$ / R 2008/09/15			Currency Future	8.3561	8.3596	0.042	8.4300	8.3000	15,739
10/03/2008	£ / R 2008/03/17			Currency Future	16.1131	16.1132	0.001	0.0000	0.0000	2,227
10/03/2008	£ / R 2008/06/13			Currency Future	16.3527	16.3558	0.019	16.5400	16.3000	2,218
10/03/2008	£ / R 2008/09/15			Currency Future	16.6049	16.6066	0.010	16.5900	16.5400	666
10/03/2008	€ / R 2008/03/17			Currency Future	12.2580	12.2749	0.138	0.0000	0.0000	3,975
10/03/2008	€ / R 2008/06/13			Currency Future	12.4751	12.4944	0.155	12.7000	12.0500	6,150
10/03/2008	€ / R 2008/09/15			Currency Future	12.6997	12.7170	0.136	12.5800	12.5800	7,089
10/03/2008	ALBI 2008/05/02			Index Future	255.2760	256.5100	0.483	0.0000	0.0000	594
10/03/2008	ALBI 2008/05/02	265.00	Call	Index Future	550.0000	889.0000	61.636	0	0	0
10/03/2008	ALBI 2008/05/02	265.00	Put	Index Future	97,790.0000	85,789.0000	(12.272)	0	0	0
10/03/2008	ALBI 2008/08/07			Index Future	263.2950	264.4480	0.438	0.0000	0.0000	0
10/03/2008	ALBI 2008/08/07	265.00	Call	Index Future	26,263.0000	31,161.0000	18.650	0	0	0
10/03/2008	ALBI 2008/08/07	265.00	Put	Index Future	43,313.0000	36,681.0000	(15.312)	0	0	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
10/03/2008	ALBI	2008/11/06			Index Future	270.7900	271.9450	0.427	0.0000	0.0000	0
10/03/2008	ALBI	2008/11/06	265.00	Put	Index Future	20,705.0000	17,320.0000	(16.349)	0	0	0
10/03/2008	ALBI	2008/11/06	265.00	Call	Index Future	78,605.0000	86,770.0000	10.387	0	0	0
10/03/2008	CRD1	2008/05/02			Index Future	110.6700	111.0460	0.340	0.0000	0.0000	0
10/03/2008	CRD1	2008/08/07			Index Future	112.9600	114.3480	1.229	0.0000	0.0000	0
10/03/2008	CRD1	2008/11/06			Index Future	117.1090	117.5070	0.340	0.0000	0.0000	8
10/03/2008	GOVI	2008/05/02			jGovi	257.4825	258.6745	0.463	0.0000	0.0000	19
10/03/2008	GOVI	2008/05/02	264.00	Put	jGovi	67,619.0000	56,882.0000	(15.879)	0	0	0
10/03/2008	GOVI	2008/05/02	264.00	Call	jGovi	2,444.0000	3,627.0000	48.404	0	0	0
10/03/2008	GOVI	2008/08/07			jGovi	264.8990	266.1255	0.463	0.0000	0.0000	142
10/03/2008	GOVI	2008/08/07	274.00	Put	jGovi	97,694.0000	87,283.0000	(10.657)	0	0	0
10/03/2008	GOVI	2008/08/07	274.00	Call	jGovi	6,684.0000	8,538.0000	27.738	0	0	0
10/03/2008	GOVI	2008/11/06			jGovi	272.2910	273.5520	0.463	0.0000	0.0000	60
10/03/2008	GOVI	2008/11/06	274.00	Call	jGovi	36,520.0000	42,168.0000	15.465	0	0	0
10/03/2008	GOVI	2008/11/06	274.00	Put	jGovi	53,610.0000	46,648.0000	(12.986)	0	0	0
10/03/2008	ILBI	2008/05/02			Index Future	308.2780	308.2950	0.006	0.0000	0.0000	0
10/03/2008	J153	2010/08/31			jSwap	10.9780	10.9070	(0.647)	0.0000	0.0000	0
10/03/2008	J157	2015/09/15			jSwap	10.2170	10.1680	(0.480)	0.0000	0.0000	0
10/03/2008	J186	2026/12/21			jSwap	9.6460	9.5770	(0.715)	0.0000	0.0000	0
10/03/2008	J201	2014/12/22			jSwap	10.2850	10.2040	(0.788)	0.0000	0.0000	0
10/03/2008	J203	2017/09/15			jSwap	10.1390	10.0640	(0.740)	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
10/03/2008	J204	2018/12/21			jSwap	10.0680	9.9940	(0.735)	0.0000	0.0000	0
10/03/2008	J207	2020/01/15			jSwap	10.0010	9.9320	(0.690)	0.0000	0.0000	0
10/03/2008	JBAR	2005/12/21			jBar	11.3250	11.3250	-	0.0000	0.0000	0
10/03/2008	JFRA	2008/05/02			jFra	11.4290	11.3940	(0.306)	0.0000	0.0000	0
10/03/2008	JFRA	2008/05/02	10.25	Call	Option on jFra	9,415.0000	9,163.0000	(2.677)	0	0	0
10/03/2008	JFRA	2008/05/02	10.25	Put	Option on jFra	6,375.0000	6,200.0000	(2.745)	0	0	0
10/03/2008	JFRA	2008/08/07			jFra	11.4210	11.3770	(0.385)	0.0000	0.0000	0
10/03/2008	JFRA	2008/08/07	10.25	Call	Option on jFra	14,365.0000	14,182.0000	(1.274)	0	0	0
10/03/2008	JFRA	2008/08/07	10.25	Put	Option on jFra	11,526.0000	11,450.0000	(0.659)	0	0	0
10/03/2008	JFRA	2008/11/06			jFra	11.3390	11.2810	(0.512)	0.0000	0.0000	0
10/03/2008	JFRA	2008/11/06	10.25	Call	Option on jFra	17,641.0000	17,468.0000	(0.981)	0	0	0
10/03/2008	JFRA	2008/11/06	10.25	Put	Option on jFra	15,000.0000	14,968.0000	(0.213)	0	0	0
10/03/2008	JFRA	2009/02/05			jFra	11.1840	11.1360	(0.429)	0.0000	0.0000	0
10/03/2008	JFRA	2009/02/05	10.00	Call	Option on jFra	20,551.0000	20,406.0000	(0.706)	0	0	0
10/03/2008	JFRA	2009/02/05	10.00	Put	Option on jFra	17,679.0000	17,650.0000	(0.164)	0	0	0
10/03/2008	JFRA	2009/05/07			jFra	10.9050	10.7980	(0.981)	0.0000	0.0000	0
10/03/2008	JFRA	2009/08/06			jFra	10.5980	10.5180	(0.755)	0.0000	0.0000	0
10/03/2008	JFRA	2009/08/06	10.00	Call	Option on jFra	24,453.0000	24,287.0000	(0.679)	0	0	0
10/03/2008	JFRA	2009/08/06	10.00	Put	Option on jFra	23,000.0000	23,029.0000	0.126	0	0	0
10/03/2008	JFRA	2009/11/05			jFra	10.2640	10.1980	(0.643)	0.0000	0.0000	0
10/03/2008	JN02	2008/05/02			jNote	10.9370	10.8680	(0.631)	0.0000	0.0000	0
10/03/2008	JN02	2008/05/02	10.00	Call	Option on jNote	20,135.0000	19,013.0000	(5.572)	0	0	0
10/03/2008	JN02	2008/05/02	10.00	Put	Option on jNote	1,792.0000	1,871.0000	4.408	0	0	0
10/03/2008	JN02	2008/08/07			jNote	10.7400	10.6590	(0.754)	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
10/03/2008	JN05	2008/05/02			jNote	10.2260	10.1390	(0.851)	0.0000	0.0000	0
10/03/2008	JN05	2008/05/02	9.50	Call	Option on jNote	30,173.0000	27,057.0000	(10.327)	0	0	0
10/03/2008	JN05	2008/05/02	9.50	Put	Option on jNote	519.0000	685.0000	31.985	0	0	0
10/03/2008	JN05	2008/08/07			jNote	10.1120	10.0230	(0.880)	0.0000	0.0000	0
10/03/2008	JN10	2008/05/02			jNote	9.9030	9.8220	(0.818)	0.0000	0.0000	0
10/03/2008	JN10	2008/05/02	9.00	Call	Option on jNote	58,069.0000	53,218.0000	(8.354)	0	0	0
10/03/2008	JN10	2008/05/02	9.00	Put	Option on jNote	6.0000	11.0000	83.333	0	0	0
10/03/2008	JN10	2008/08/07			jNote	9.8250	9.7440	(0.824)	0.0000	0.0000	0
10/03/2008	JROD	2008/03/31			jRod	10.7410	10.7310	(0.093)	0.0000	0.0000	0
10/03/2008	JROD	2008/04/30			jRod	10.9330	10.9150	(0.165)	0.0000	0.0000	0
10/03/2008	JROD	2008/05/30			jRod	11.2270	11.2070	(0.178)	0.0000	0.0000	0
10/03/2008	JROD	2008/06/30			jRod	11.1330	11.1220	(0.099)	0.0000	0.0000	0
10/03/2008	JROD	2008/07/31			jRod	11.3200	11.3070	(0.115)	0.0000	0.0000	0
10/03/2008	OTH1	2008/05/02			Index Future	244.2350	245.7120	0.605	0.0000	0.0000	0
10/03/2008	OTH1	2008/08/07			Index Future	251.4960	253.0160	0.604	0.0000	0.0000	0
10/03/2008	OTH1	2008/11/06			Index Future	258.4440	260.0080	0.605	0.0000	0.0000	12
10/03/2008	R153	2008/05/02			Bond Future	9.7030	9.6330	(0.721)	0.0000	0.0000	10,082
10/03/2008	R153	2008/05/02	9.00	Put	Option on Bond Future	1,553.0000	1,414.0000	(8.950)	0	0	0
10/03/2008	R153	2008/05/02	9.00	Call	Option on Bond Future	49.0000	59.0000	20.408	0	0	0
10/03/2008	R153	2008/08/07			Bond Future	9.5910	9.5210	(0.730)	0.0000	0.0000	1,290
10/03/2008	R153	2008/08/07	8.25	Put	Option on Bond Future	2,620.0000	2,493.0000	(4.847)	0	0	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
10/03/2008	R153	2008/08/07	8.25	Call	Option on Bond Future	34.0000	40.0000	17.647	0	0	0
10/03/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	75.0000	87.0000	16.000	0	0	0
10/03/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	2,173.0000	2,051.0000	(5.614)	0	0	0
10/03/2008	R153	2008/11/06			Bond Future	9.4530	9.3830	(0.741)	0.0000	0.0000	0
10/03/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	1,946.0000	1,874.0000	(3.700)	0	0	0
10/03/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	1,603.0000	1,649.0000	2.870	0	0	0
10/03/2008	R157	2008/05/02			Bond Future	9.2440	9.1640	(0.865)	9.2600	9.2600	10,794
10/03/2008	R157	2008/05/02	8.50	Put	Option on Bond Future	4,694.0000	4,241.0000	(9.651)	0	0	2,000
10/03/2008	R157	2008/05/02	8.50	Call	Option on Bond Future	113.0000	141.0000	24.779	0	0	0
10/03/2008	R157	2008/05/02	8.75	Call	Option on Bond Future	317.0000	388.0000	22.397	0	0	0
10/03/2008	R157	2008/05/02	8.75	Put	Option on Bond Future	3,334.0000	2,923.0000	(12.328)	0	0	0
10/03/2008	R157	2008/08/07			Bond Future	9.1710	9.0910	(0.872)	9.1400	9.1400	2,527
10/03/2008	R157	2008/08/07	9.25	Put	Option on Bond Future	2,032.0000	1,802.0000	(11.319)	0	0	500
10/03/2008	R157	2008/08/07	8.75	Put	Option on Bond Future	3,656.0000	3,329.0000	(8.944)	0	0	0
10/03/2008	R157	2008/08/07	8.75	Call	Option on Bond Future	1,155.0000	1,298.0000	12.381	0	0	500
10/03/2008	R157	2008/08/07	8.25	Put	Option on Bond Future	5,956.0000	5,549.0000	(6.833)	0	0	0
10/03/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	7,326.0000	6,892.0000	(5.924)	0	0	0
10/03/2008	R157	2008/08/07	8.25	Call	Option on Bond Future	397.0000	460.0000	15.869	0	0	500
10/03/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	201.0000	237.0000	17.910	0	0	0
10/03/2008	R157	2008/08/07	9.25	Call	Option on Bond Future	2,493.0000	2,734.0000	9.667	0	0	0
10/03/2008	R157	2008/11/06			Bond Future	9.0960	9.0160	(0.880)	0.0000	0.0000	0
10/03/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	3,195.0000	2,895.0000	(9.390)	0	0	0
10/03/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	1,195.0000	1,354.0000	13.305	0	0	0
10/03/2008	R186	2008/05/02			Bond Future	9.1280	9.0280	(1.096)	0.0000	0.0000	1,050
10/03/2008	R186	2008/05/02	8.00	Call	Option on Bond Future	23.0000	33.0000	43.478	0	0	0
10/03/2008	R186	2008/05/02	8.00	Put	Option on Bond Future	11,845.0000	10,878.0000	(8.164)	0	0	0
10/03/2008	R186	2008/08/07			Bond Future	9.0670	8.9670	(1.103)	0.0000	0.0000	220
10/03/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	228.0000	285.0000	25.000	0	0	0
10/03/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	14,227.0000	13,306.0000	(6.474)	0	0	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
10/03/2008	R186	2008/11/06			Bond Future	9.0130	8.9130	(1.110)	0.0000	0.0000	0
10/03/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	5,531.0000	4,716.0000	(14.735)	0	0	0
10/03/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	367.0000	531.0000	44.687	0	0	0
10/03/2008	R196	2008/05/02			Bond Future	10.6450	10.6330	(0.113)	0.0000	0.0000	0
10/03/2008	R196	2008/05/02	9.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/03/2008	R196	2008/05/02	9.00	Put	Option on Bond Future	1,263.0000	1,254.0000	(0.713)	0	0	0
10/03/2008	R196	2008/08/07			Bond Future	10.2430	10.2150	(0.273)	0.0000	0.0000	0
10/03/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	1,783.0000	1,761.0000	(1.234)	0	0	0
10/03/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	995.0000	988.0000	(0.704)	0	0	0
10/03/2008	R196	2008/11/06			Bond Future	9.9670	9.9230	(0.441)	0.0000	0.0000	0
10/03/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	1,491.0000	1,487.0000	(0.268)	0	0	0
10/03/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,853.0000	1,836.0000	(0.917)	0	0	0
10/03/2008	R201	2008/05/02			Bond Future	9.2380	9.1680	(0.758)	0.0000	0.0000	0
10/03/2008	R201	2008/05/02	8.50	Call	Option on Bond Future	86.0000	104.0000	20.930	0	0	0
10/03/2008	R201	2008/05/02	8.50	Put	Option on Bond Future	3,712.0000	3,393.0000	(8.594)	0	0	0
10/03/2008	R201	2008/08/07			Bond Future	9.1340	9.0640	(0.766)	0.0000	0.0000	0
10/03/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	5,669.0000	5,365.0000	(5.362)	0	0	0
10/03/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	164.0000	189.0000	15.244	0	0	0
10/03/2008	R201	2008/11/06			Bond Future	9.0380	8.9680	(0.775)	0.0000	0.0000	0
10/03/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	2,424.0000	2,220.0000	(8.416)	0	0	0
10/03/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	1,094.0000	1,212.0000	10.786	0	0	0
10/03/2008	R203	2008/05/02			Bond Future	9.2390	9.1490	(0.974)	0.0000	0.0000	0
10/03/2008	R203	2008/05/02	8.25	Call	Option on Bond Future	8.0000	12.0000	50.000	0	0	0
10/03/2008	R203	2008/05/02	8.25	Put	Option on Bond Future	6,116.0000	5,585.0000	(8.682)	0	0	0
10/03/2008	R203	2008/08/07			Bond Future	9.1560	9.0660	(0.983)	0.0000	0.0000	0
10/03/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	4.0000	7.0000	75.000	0	0	0
10/03/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	8,737.0000	8,210.0000	(6.032)	0	0	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
10/03/2008	R203	2008/11/06			Bond Future	9.0860	8.9960	(0.991)	0.0000	0.0000	0
10/03/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	3,903.0000	3,486.0000	(10.684)	0	0	0
10/03/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	427.0000	533.0000	24.824	0	0	0
10/03/2008	R204	2008/05/02			Bond Future	9.2320	9.1420	(0.975)	0.0000	0.0000	3,779
10/03/2008	R204	2008/05/02	8.25	Put	Option on Bond Future	6,493.0000	5,928.0000	(8.702)	0	0	0
10/03/2008	R204	2008/05/02	8.25	Call	Option on Bond Future	9.0000	14.0000	55.556	0	0	0
10/03/2008	R204	2008/08/07			Bond Future	9.1590	9.0690	(0.983)	0.0000	0.0000	0
10/03/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	9,412.0000	8,847.0000	(6.003)	0	0	0
10/03/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	1.0000	2.0000	100.000	0	0	0
10/03/2008	R204	2008/11/06			Bond Future	9.0930	9.0030	(0.990)	0.0000	0.0000	0
10/03/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	4,152.0000	3,694.0000	(11.031)	0	0	0
10/03/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	369.0000	473.0000	28.184	0	0	0
10/03/2008	R206	2008/05/02			Bond Future	9.2660	9.1860	(0.863)	0.0000	0.0000	0
10/03/2008	R206	2008/05/02	8.25	Put	Option on Bond Future	4,332.0000	4,002.0000	(7.618)	0	0	0
10/03/2008	R206	2008/05/02	8.25	Call	Option on Bond Future	6.0000	8.0000	33.333	0	0	0
10/03/2008	R206	2008/08/07			Bond Future	9.1540	9.0740	(0.874)	0.0000	0.0000	0
10/03/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	4,868.0000	4,564.0000	(6.245)	0	0	0
10/03/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	83.0000	102.0000	22.892	0	0	0
10/03/2008	R206	2008/11/06			Bond Future	9.0460	8.9660	(0.884)	0.0000	0.0000	610
10/03/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	307.0000	351.0000	14.332	0	0	0
10/03/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	4,503.0000	4,234.0000	(5.974)	0	0	0
10/03/2008	R207	2008/05/02			Bond Future	9.2360	9.1560	(0.866)	0.0000	0.0000	0
10/03/2008	R207	2008/05/02	8.25	Put	Option on Bond Future	6,620.0000	6,111.0000	(7.689)	0	0	0
10/03/2008	R207	2008/05/02	8.25	Call	Option on Bond Future	9.0000	13.0000	44.444	0	0	0
10/03/2008	R207	2008/08/07			Bond Future	9.1690	9.0890	(0.873)	0.0000	0.0000	0
10/03/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	3.0000	6.0000	100.000	0	0	0
10/03/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	7,870.0000	7,362.0000	(6.455)	0	0	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
10/03/2008	R207	2008/11/06			Bond Future	9.1080	9.0280	(0.878)	0.0000	0.0000	0
10/03/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	278.0000	357.0000	28.417	0	0	0
10/03/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	4,235.0000	3,806.0000	(10.130)	0	0	0
10/03/2008	R209	2008/05/02			Bond Future	8.9730	8.8630	(1.226)	0.0000	0.0000	6,260
10/03/2008	R209	2008/05/02	7.75	Put	Option on Bond Future	10,696.0000	9,832.0000	(8.078)	0	0	0
10/03/2008	R209	2008/05/02	7.75	Call	Option on Bond Future	4.0000	7.0000	75.000	0	0	0
10/03/2008	R209	2008/08/07			Bond Future	8.9200	8.8100	(1.233)	0.0000	0.0000	0
10/03/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/03/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	10,263.0000	9,389.0000	(8.516)	0	0	0
10/03/2008	R209	2008/11/06			Bond Future	8.8750	8.7650	(1.239)	0.0000	0.0000	260
10/03/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	9,895.0000	9,016.0000	(8.883)	0	0	0
10/03/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	1.0000	2.0000	100.000	0	0	0
10/03/2008	TRT1	2008/05/02			Index Future	254.2230	255.4060	0.465	0.0000	0.0000	0
10/03/2008	TRT1	2008/08/07			Index Future	261.7800	262.9990	0.466	0.0000	0.0000	0
10/03/2008	TRT1	2008/11/06			Index Future	269.0130	270.2660	0.466	0.0000	0.0000	400
Grand Total:											140,420