



# Derivatives High/Low Report

High/Low for 09/05/2008

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
09/05/2008	\$ / R 2008/06/13			Currency Future	7.6658	7.7660	1.307	7.7900	7.7400	67,210
09/05/2008	\$ / R 2008/09/15			Currency Future	7.8514	7.9534	1.299	7.9700	7.9700	49,052
09/05/2008	\$ / R 2008/12/12			Currency Future	8.0412	8.1389	1.215	0.0000	0.0000	8,190
09/05/2008	£ / R 2008/06/13			Currency Future	14.9614	15.0808	0.798	15.1400	15.1400	6,491
09/05/2008	£ / R 2008/09/15			Currency Future	15.2209	15.3392	0.777	0.0000	0.0000	707
09/05/2008	£ / R 2008/12/12			Currency Future	15.4917	15.5980	0.686	0.0000	0.0000	399
09/05/2008	€ / R 2008/06/13			Currency Future	11.8030	11.9619	1.346	12.0300	11.9600	17,436
09/05/2008	€ / R 2008/06/13			Currency Future	7.1982	7.2697	0.993	0.0000	0.0000	0
09/05/2008	€ / R 2008/09/15			Currency Future	7.2808	7.3522	0.981	0.0000	0.0000	0
09/05/2008	€ / R 2008/09/15			Currency Future	12.0301	12.1905	1.333	12.1700	12.1700	8,733
09/05/2008	€ / R 2008/12/12			Currency Future	12.2642	12.4166	1.243	0.0000	0.0000	4,898
09/05/2008	€ / R 2008/12/12			Currency Future	7.3638	7.4310	0.913	0.0000	0.0000	0
09/05/2008	ALBI 2008/08/07			Index Future	259.4850	259.0200	(0.179)	0.0000	0.0000	0
09/05/2008	ALBI 2008/08/07	265.00	Call	Index Future	7,298.0000	6,305.0000	(13.606)	0	0	0
09/05/2008	ALBI 2008/08/07	265.00	Put	Index Future	62,448.0000	66,105.0000	5.856	0	0	0

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09/05/2008	ALBI	2008/11/06			Index Future	267.0965	266.6180	(0.179)	0.0000	0.0000	594
09/05/2008	ALBI	2008/11/06	265.00	Call	Index Future	48,884.0000	45,982.0000	(5.937)	0	0	0
09/05/2008	ALBI	2008/11/06	265.00	Put	Index Future	27,919.0000	29,802.0000	6.745	0	0	0
09/05/2008	ALBI	2009/02/05			Index Future	275.9720	275.9760	0.001	0.0000	0.0000	0
09/05/2008	CRD1	2008/08/07			Index Future	112.8780	112.7000	(0.158)	0.0000	0.0000	0
09/05/2008	CRD1	2008/11/06			Index Future	116.1890	116.0060	(0.158)	0.0000	0.0000	8
09/05/2008	CRD1	2009/02/05			Index Future	119.6090	119.4220	(0.156)	0.0000	0.0000	0
09/05/2008	GOVI	2008/08/07			jGovi	261.8430	261.3805	(0.177)	261.8000	261.8000	149
09/05/2008	GOVI	2008/08/07	274.00	Call	jGovi	913.0000	736.0000	(19.387)	0	0	0
09/05/2008	GOVI	2008/08/07	274.00	Put	jGovi	122,483.0000	126,931.0000	3.632	0	0	0
09/05/2008	GOVI	2008/11/06			jGovi	269.5235	269.0475	(0.177)	0.0000	0.0000	60
09/05/2008	GOVI	2008/11/06	274.00	Call	jGovi	19,986.0000	18,381.0000	(8.031)	0	0	0
09/05/2008	GOVI	2008/11/06	274.00	Put	jGovi	64,751.0000	67,906.0000	4.873	0	0	0
09/05/2008	GOVI	2009/02/05			jGovi	277.4585	276.9690	(0.176)	0.0000	0.0000	0
09/05/2008	ILBI	2008/08/07			Index Future	321.2550	321.4675	0.066	321.8500	321.8500	1
09/05/2008	ILBI	2008/11/06			Index Future	0.0000	331.0550	100.000	0.0000	0.0000	0
09/05/2008	ILBI	2009/02/05			Index Future	0.0000	341.2310	100.000	0.0000	0.0000	0
09/05/2008	J153	2010/08/31			jSwap	11.7900	11.7910	0.008	0.0000	0.0000	0
09/05/2008	J157	2015/09/15			jSwap	10.5490	10.5510	0.019	0.0000	0.0000	0
09/05/2008	J186	2026/12/21			jSwap	9.8220	9.8230	0.010	0.0000	0.0000	0
09/05/2008	J201	2014/12/22			jSwap	10.6980	10.7000	0.019	0.0000	0.0000	0

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09/05/2008	J203	2017/09/15			jSwap	10.3010	10.3030	0.019	0.0000	0.0000	0
09/05/2008	J204	2018/12/21			jSwap	10.2190	10.2200	0.010	0.0000	0.0000	0
09/05/2008	J207	2020/01/15			jSwap	10.1130	10.1130	-	0.0000	0.0000	0
09/05/2008	JBAR	2005/12/21			jBar	11.8750	11.9170	0.354	0.0000	0.0000	0
09/05/2008	JFRA	2008/08/07			jFra	12.2740	12.2760	0.016	0.0000	0.0000	0
09/05/2008	JFRA	2008/11/06			jFra	12.3190	12.3190	-	0.0000	0.0000	0
09/05/2008	JFRA	2008/11/06			jFra	0.0000	12.3190	100.000	0.0000	0.0000	0
09/05/2008	JFRA	2009/02/05			jFra	12.1700	12.1700	-	0.0000	0.0000	0
09/05/2008	JFRA	2009/02/05			jFra	0.0000	12.1700	100.000	0.0000	0.0000	0
09/05/2008	JFRA	2009/05/07			jFra	11.8710	11.8800	0.076	0.0000	0.0000	0
09/05/2008	JFRA	2009/05/07			jFra	0.0000	11.8800	100.000	0.0000	0.0000	0
09/05/2008	JFRA	2009/08/06			jFra	11.5540	11.5540	-	0.0000	0.0000	0
09/05/2008	JFRA	2009/11/05			jFra	11.2350	11.2350	-	0.0000	0.0000	0
09/05/2008	JN02	2008/08/07			jNote	11.6640	11.6660	0.017	0.0000	0.0000	0
09/05/2008	JN02	2008/11/06			jNote	11.4400	11.4420	0.017	0.0000	0.0000	0
09/05/2008	JN02	2009/02/05			jNote	11.1870	11.1890	0.018	0.0000	0.0000	0
09/05/2008	JN05	2008/08/07			jNote	10.6770	10.6800	0.028	0.0000	0.0000	0
09/05/2008	JN05	2008/11/07			jNote	9.7770	9.7720	(0.051)	0.0000	0.0000	0
09/05/2008	JN05	2009/02/05			jNote	10.3470	10.3500	0.029	0.0000	0.0000	0

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09/05/2008	JN10	2008/08/07			jNote	9.9780	9.9800	0.020	0.0000	0.0000	0
09/05/2008	JN10	2008/11/07			jNote	9.4800	9.4780	(0.021)	0.0000	0.0000	0
09/05/2008	JN10	2009/02/05			jNote	9.7560	9.7570	0.010	0.0000	0.0000	0
09/05/2008	JROD	2008/05/30			jRod	11.0370	11.0300	(0.063)	0.0000	0.0000	0
09/05/2008	JROD	2008/06/30			jRod	11.4110	11.3930	(0.158)	0.0000	0.0000	0
09/05/2008	JROD	2008/07/31			jRod	11.7820	11.7560	(0.221)	0.0000	0.0000	0
09/05/2008	JROD	2008/08/29			jRod	11.5660	11.5520	(0.121)	0.0000	0.0000	0
09/05/2008	JROD	2008/09/30			jRod	11.8860	11.8760	(0.084)	0.0000	0.0000	0
09/05/2008	JROD	2008/10/31			jRod	12.1520	12.1470	(0.041)	0.0000	0.0000	0
09/05/2008	JROD	2008/11/28			jRod	11.9080	11.9060	(0.017)	0.0000	0.0000	0
09/05/2008	JROD	2008/12/31			jRod	12.1470	12.1460	(0.008)	0.0000	0.0000	0
09/05/2008	OTH1	2008/08/07			Index Future	247.8350	247.3480	(0.197)	0.0000	0.0000	0
09/05/2008	OTH1	2008/11/06			Index Future	255.1050	254.6030	(0.197)	0.0000	0.0000	12
09/05/2008	OTH1	2009/02/05			Index Future	262.6150	262.0990	(0.196)	0.0000	0.0000	0
09/05/2008	R153	2008/08/07			Bond Future	10.1400	10.2500	1.085	10.2500	10.2500	8,254
09/05/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	3,136.0000	3,340.0000	6.505	0	0	0
09/05/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
09/05/2008	R153	2008/08/07	8.25	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
09/05/2008	R153	2008/08/07	8.25	Put	Option on Bond Future	3,622.0000	3,828.0000	5.687	0	0	0

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09/05/2008	R153	2008/11/06			Bond Future	9.9760	10.0300	0.541	0.0000	0.0000	0
09/05/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	2,209.0000	2,261.0000	2.354	0	0	0
09/05/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	989.0000	951.0000	(3.842)	0	0	0
09/05/2008	R153	2009/02/05			Bond Future	9.5980	9.8550	2.678	0.0000	0.0000	0
09/05/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	2,209.0000	2,003.0000	(9.325)	0	0	0
09/05/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	1,626.0000	1,794.0000	10.332	0	0	0
09/05/2008	R157	2008/08/07			Bond Future	9.3520	9.4030	0.545	0.0000	0.0000	6,461
09/05/2008	R157	2008/08/07	750.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/05/2008	R157	2008/08/07	8.50	Call	Option on Bond Future	218.0000	183.0000	(16.055)	0	0	200
09/05/2008	R157	2008/08/07	9.00	Put	Option on Bond Future	2,930.0000	3,126.0000	6.689	0	0	200
09/05/2008	R157	2008/08/07	8.50	Put	Option on Bond Future	5,291.0000	5,551.0000	4.914	0	0	0
09/05/2008	R157	2008/08/07	750.00	Call	Option on Bond Future	120,227.0000	119,932.0000	(0.245)	0	0	0
09/05/2008	R157	2008/08/07	9.50	Put	Option on Bond Future	1,329.0000	1,446.0000	8.804	0	0	200
09/05/2008	R157	2008/08/07	9.00	Call	Option on Bond Future	867.0000	768.0000	(11.419)	0	0	0
09/05/2008	R157	2008/08/07	9.75	Put	Option on Bond Future	809.0000	890.0000	10.012	0	0	0
09/05/2008	R157	2008/08/07	9.75	Call	Option on Bond Future	3,086.0000	2,873.0000	(6.902)	0	0	0
09/05/2008	R157	2008/08/07	9.50	Call	Option on Bond Future	2,182.0000	2,004.0000	(8.158)	0	0	0
09/05/2008	R157	2008/08/07	8.25	Call	Option on Bond Future	87.0000	71.0000	(18.391)	0	0	500
09/05/2008	R157	2008/08/07	8.75	Put	Option on Bond Future	4,020.0000	4,252.0000	5.771	0	0	0
09/05/2008	R157	2008/08/07	8.75	Call	Option on Bond Future	465.0000	402.0000	(13.548)	0	0	500
09/05/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	29.0000	23.0000	(20.690)	0	0	0
09/05/2008	R157	2008/08/07	8.25	Put	Option on Bond Future	6,701.0000	6,980.0000	4.164	0	0	0
09/05/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	8,209.0000	8,498.0000	3.521	0	0	0
09/05/2008	R157	2008/08/07	9.25	Call	Option on Bond Future	1,452.0000	1,313.0000	(9.573)	0	0	0
09/05/2008	R157	2008/08/07	9.25	Put	Option on Bond Future	2,045.0000	2,201.0000	7.628	0	0	500
09/05/2008	R157	2008/11/06			Bond Future	9.2580	9.2800	0.238	0.0000	0.0000	0
09/05/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	669.0000	633.0000	(5.381)	0	0	0
09/05/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	3,590.0000	3,679.0000	2.479	0	0	0
09/05/2008	R157	2009/02/05			Bond Future	9.1090	9.1870	0.856	0.0000	0.0000	2,500
09/05/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	2,593.0000	2,352.0000	(9.294)	0	0	0
09/05/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	1,816.0000	2,006.0000	10.463	0	0	0

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09/05/2008	R186	2008/08/07			Bond Future	9.2070	9.2520	0.489	0.0000	0.0000	2,410
09/05/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	15,378.0000	15,800.0000	2.744	0	0	0
09/05/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	31.0000	24.0000	(22.581)	0	0	0
09/05/2008	R186	2008/11/06			Bond Future	9.1390	9.1620	0.252	0.0000	0.0000	0
09/05/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	119.0000	104.0000	(12.605)	0	0	0
09/05/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	6,499.0000	6,703.0000	3.139	0	0	0
09/05/2008	R186	2009/02/05			Bond Future	9.0400	9.0940	0.597	0.0000	0.0000	0
09/05/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	3,112.0000	2,773.0000	(10.893)	0	0	0
09/05/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	1,116.0000	1,296.0000	16.129	0	0	0
09/05/2008	R196	2008/08/07			Bond Future	11.0410	11.0750	0.308	0.0000	0.0000	0
09/05/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	1,752.0000	1,759.0000	0.400	0	0	0
09/05/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	548.0000	537.0000	(2.007)	0	0	0
09/05/2008	R196	2008/11/06			Bond Future	10.7540	10.7780	0.223	0.0000	0.0000	0
09/05/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	1,160.0000	1,153.0000	(0.603)	0	0	0
09/05/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,753.0000	1,753.0000	-	0	0	0
09/05/2008	R196	2009/02/05			Bond Future	10.3520	10.3640	0.116	0.0000	0.0000	0
09/05/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	1,812.0000	1,808.0000	(0.221)	0	0	0
09/05/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	1,792.0000	1,789.0000	(0.167)	0	0	0
09/05/2008	R201	2008/08/07			Bond Future	9.3860	9.4510	0.693	0.0000	0.0000	0
09/05/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	18.0000	13.0000	(27.778)	0	0	0
09/05/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	6,696.0000	6,991.0000	4.406	0	0	0
09/05/2008	R201	2008/11/06			Bond Future	9.2810	9.3090	0.302	0.0000	0.0000	0
09/05/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	538.0000	503.0000	(6.506)	0	0	0
09/05/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	2,973.0000	3,065.0000	3.095	0	0	0
09/05/2008	R201	2009/02/05			Bond Future	9.1110	9.2000	0.977	0.0000	0.0000	0
09/05/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	1,424.0000	1,599.0000	12.289	0	0	0
09/05/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	2,036.0000	1,818.0000	(10.707)	0	0	0

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09/05/2008	R203	2008/08/07			Bond Future	9.3170	9.3790	0.665	0.0000	0.0000	0
09/05/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/05/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	9,671.0000	10,029.0000	3.702	0	0	0
09/05/2008	R203	2008/11/06			Bond Future	9.2270	9.2600	0.358	0.0000	0.0000	0
09/05/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	176.0000	155.0000	(11.932)	0	0	0
09/05/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	4,465.0000	4,632.0000	3.740	0	0	0
09/05/2008	R203	2009/02/05			Bond Future	9.0900	9.1700	0.880	0.0000	0.0000	0
09/05/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	1,276.0000	1,467.0000	14.969	0	0	0
09/05/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	2,181.0000	1,918.0000	(12.059)	0	0	0
09/05/2008	R204	2008/08/07			Bond Future	9.3090	9.3580	0.526	0.0000	0.0000	3,179
09/05/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/05/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	10,344.0000	10,646.0000	2.920	0	0	0
09/05/2008	R204	2008/11/06			Bond Future	9.2240	9.2480	0.260	0.0000	0.0000	0
09/05/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	4,737.0000	4,869.0000	2.787	0	0	0
09/05/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	145.0000	131.0000	(9.655)	0	0	0
09/05/2008	R204	2009/02/05			Bond Future	9.0980	9.1630	0.714	0.0000	0.0000	0
09/05/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	1,194.0000	1,358.0000	13.735	0	0	0
09/05/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	2,118.0000	1,886.0000	(10.954)	0	0	0
09/05/2008	R206	2008/08/07			Bond Future	9.3900	9.4500	0.639	0.0000	0.0000	0
09/05/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	5,734.0000	5,970.0000	4.116	0	0	0
09/05/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	6.0000	4.0000	(33.333)	0	0	0
09/05/2008	R206	2008/11/06			Bond Future	9.2570	9.2860	0.313	0.0000	0.0000	610
09/05/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	5,128.0000	5,231.0000	2.009	0	0	0
09/05/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	113.0000	103.0000	(8.850)	0	0	0
09/05/2008	R206	2009/02/05			Bond Future	9.0490	9.1450	1.061	0.0000	0.0000	0
09/05/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	2,027.0000	1,821.0000	(10.163)	0	0	0
09/05/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	1,275.0000	1,429.0000	12.078	0	0	0

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09/05/2008	R207	2008/08/07			Bond Future	9.3070	9.3540	0.505	0.0000	0.0000	0
09/05/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	8,737.0000	9,030.0000	3.354	0	0	0
09/05/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/05/2008	R207	2008/11/06			Bond Future	9.2280	9.2510	0.249	0.0000	0.0000	0
09/05/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	4,812.0000	4,944.0000	2.743	0	0	0
09/05/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	102.0000	91.0000	(10.784)	0	0	0
09/05/2008	R207	2009/02/05			Bond Future	9.1110	9.1710	0.659	0.0000	0.0000	0
09/05/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	1,115.0000	1,269.0000	13.812	0	0	0
09/05/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	1,977.0000	1,758.0000	(11.077)	0	0	0
09/05/2008	R209	2008/08/07			Bond Future	9.0400	9.0810	0.454	0.0000	0.0000	8,521
09/05/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	11,196.0000	11,510.0000	2.805	0	0	0
09/05/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/05/2008	R209	2008/11/06			Bond Future	8.9830	9.0070	0.267	0.0000	0.0000	260
09/05/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	10,741.0000	10,927.0000	1.732	0	0	0
09/05/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/05/2008	R209	2009/02/05			Bond Future	8.9020	8.9500	0.539	0.0000	0.0000	0
09/05/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	945.0000	1,101.0000	16.508	0	0	0
09/05/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	1,710.0000	1,490.0000	(12.865)	0	0	0
09/05/2008	TRT1	2008/08/07			Index Future	258.4430	257.9860	(0.177)	0.0000	0.0000	0
09/05/2008	TRT1	2008/11/06			Index Future	266.0240	265.5530	(0.177)	0.0000	0.0000	400
09/05/2008	TRT1	2009/02/05			Index Future	273.8560	273.3720	(0.177)	0.0000	0.0000	0
<b>Grand Total:</b>											<b>198,635</b>