

Derivatives High/Low Report

High/Low for 08/08/2008

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
08/08/2008	\$ / R 2008/09/15			Currency Future	7.5432	7.7774	3.105	7.8300	7.5900	163,270
08/08/2008	\$ / R 2008/12/12			Currency Future	7.7188	7.9589	3.111	8.0100	7.6800	92,668
08/08/2008	\$ / R 2009/03/16			Currency Future	7.8905	8.1400	3.162	8.1100	8.0400	8,973
08/08/2008	£ / R 2008/09/15			Currency Future	14.6281	14.8718	1.666	14.9900	14.8700	2,284
08/08/2008	£ / R 2008/12/12			Currency Future	14.8712	15.1198	1.672	15.0500	15.0500	3,463
08/08/2008	£ / R 2009/03/16			Currency Future	15.1136	15.3732	1.718	15.3800	15.3200	7,088
08/08/2008	€ / R 2008/09/15			Currency Future	11.5764	11.6751	0.853	0.0000	0.0000	15,184
08/08/2008	€ / R 2008/12/12			Currency Future	11.7907	11.8916	0.856	11.9300	11.9300	16,470
08/08/2008	€ / R 2009/03/16			Currency Future	12.0015	12.1116	0.917	12.1400	11.9800	1,330
08/08/2008	ALBI 2008/11/06			Index Future	267.3950	266.3170	(0.403)	0.0000	0.0000	622
08/08/2008	ALBI 2008/11/06	265.00	Put	Index Future	16,240.0000	20,251.0000	24.698	0	0	0
08/08/2008	ALBI 2008/11/06	265.00	Call	Index Future	40,190.0000	33,421.0000	(16.842)	0	0	0
08/08/2008	ALBI 2009/02/05			Index Future	275.4880	274.3780	(0.403)	0.0000	0.0000	0
08/08/2008	ALBI 2009/05/07			Index Future	283.4780	283.6830	0.072	0.0000	0.0000	0

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08/08/2008	CRD1	2008/11/06			Index Future	114.8460	114.5770	(0.234)	0.0000	0.0000	6
08/08/2008	CRD1	2009/02/05			Index Future	118.3220	118.0450	(0.234)	0.0000	0.0000	0
08/08/2008	CRD1	2009/05/07			Index Future	121.8820	121.5970	(0.234)	0.0000	0.0000	0
08/08/2008	GOVI	2008/11/06			jGovi	270.0900	269.1240	(0.358)	0.0000	0.0000	67
08/08/2008	GOVI	2008/11/06	274.00	Call	jGovi	11,914.0000	9,260.0000	(22.276)	0	0	0
08/08/2008	GOVI	2008/11/06	274.00	Put	jGovi	51,014.0000	58,020.0000	13.733	0	0	0
08/08/2008	GOVI	2009/02/05			jGovi	278.2640	277.2700	(0.357)	0.0000	0.0000	609
08/08/2008	GOVI	2009/05/07			jGovi	286.6350	285.6130	(0.357)	0.0000	0.0000	0
08/08/2008	ILBI	2008/11/06			Index Future	347.0650	336.1460	(3.146)	0.0000	0.0000	1
08/08/2008	ILBI	2009/02/05			Index Future	356.0730	345.6300	(2.933)	0.0000	0.0000	0
08/08/2008	ILBI	2009/05/07			Index Future	356.3600	356.4080	0.013	0.0000	0.0000	0
08/08/2008	J153	2010/08/31			jSwap	11.4820	11.4850	0.026	0.0000	0.0000	0
08/08/2008	J157	2015/09/15			jSwap	10.3100	10.3110	0.010	0.0000	0.0000	0
08/08/2008	J186	2026/12/21			jSwap	9.4920	9.4930	0.011	0.0000	0.0000	0
08/08/2008	J201	2014/12/22			jSwap	10.3240	10.3260	0.019	0.0000	0.0000	0
08/08/2008	J203	2017/09/15			jSwap	10.1930	10.1940	0.010	0.0000	0.0000	0
08/08/2008	J204	2018/12/21			jSwap	10.0420	10.0440	0.020	0.0000	0.0000	0
08/08/2008	J207	2020/01/15			jSwap	9.9360	9.9390	0.030	0.0000	0.0000	0

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08/08/2008	JBAR	2005/12/21			jBar	12.2000	12.2000	-	0.0000	0.0000	0
08/08/2008	JFRA	2008/11/06			jFra	12.1730	12.1760	0.025	0.0000	0.0000	0
08/08/2008	JFRA	2008/11/06			jFra	0.0000	12.1760	100.000	0.0000	0.0000	0
08/08/2008	JFRA	2009/02/05			jFra	11.7910	11.7920	0.008	0.0000	0.0000	0
08/08/2008	JFRA	2009/02/05			jFra	0.0000	11.7920	100.000	0.0000	0.0000	0
08/08/2008	JFRA	2009/05/07			jFra	11.3440	11.3510	0.062	0.0000	0.0000	0
08/08/2008	JFRA	2009/05/07			jFra	0.0000	11.3510	100.000	0.0000	0.0000	0
08/08/2008	JFRA	2009/08/06			jFra	10.9120	10.9210	0.082	0.0000	0.0000	0
08/08/2008	JFRA	2009/11/05			jFra	10.5700	10.5720	0.019	0.0000	0.0000	0
08/08/2008	JN02	2008/11/06			jNote	10.9290	10.9320	0.027	0.0000	0.0000	0
08/08/2008	JN02	2009/02/05			jNote	10.6200	10.6230	0.028	0.0000	0.0000	0
08/08/2008	JN02	2009/05/07			jNote	10.3510	10.3530	0.019	0.0000	0.0000	0
08/08/2008	JN05	2008/11/07			jNote	9.8060	9.8100	0.041	0.0000	0.0000	0
08/08/2008	JN05	2009/02/05			jNote	9.9890	9.9900	0.010	0.0000	0.0000	0
08/08/2008	JN05	2009/05/07			jNote	9.8460	9.8470	0.010	0.0000	0.0000	0
08/08/2008	JN10	2008/11/07			jNote	9.5010	9.5020	0.011	0.0000	0.0000	0
08/08/2008	JN10	2009/02/05			jNote	9.6740	9.6760	0.021	0.0000	0.0000	0
08/08/2008	JN10	2009/05/07			jNote	9.5730	9.5740	0.010	0.0000	0.0000	0
08/08/2008	JROD	2008/08/29			jRod	11.7380	11.7330	(0.043)	0.0000	0.0000	0

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08/08/2008	JROD	2008/09/30			jRod	11.9450	11.9330	(0.100)	0.0000	0.0000	0
08/08/2008	JROD	2008/10/31			jRod	12.1450	12.1260	(0.156)	0.0000	0.0000	0
08/08/2008	JROD	2008/11/28			jRod	12.0360	12.0270	(0.075)	0.0000	0.0000	0
08/08/2008	JROD	2008/12/31			jRod	12.2150	12.2080	(0.057)	0.0000	0.0000	0
08/08/2008	OTH1	2008/11/06			Index Future	253.8350	252.2610	(0.620)	0.0000	0.0000	9
08/08/2008	OTH1	2009/02/05			Index Future	261.5180	259.8960	(0.620)	0.0000	0.0000	0
08/08/2008	OTH1	2009/05/07			Index Future	269.3850	267.7160	(0.620)	0.0000	0.0000	0
08/08/2008	R153	2008/11/06			Bond Future	9.8360	9.8280	(0.081)	9.8600	9.8600	11,400
08/08/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	1,256.0000	1,243.0000	(1.035)	0	0	0
08/08/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	269.0000	270.0000	0.372	0	0	0
08/08/2008	R153	2009/02/05			Bond Future	9.3860	9.3770	(0.096)	0.0000	0.0000	3
08/08/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	1,151.0000	1,141.0000	(0.869)	0	0	0
08/08/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	2,043.0000	2,047.0000	0.196	0	0	0
08/08/2008	R153	2009/05/07			Bond Future	8.7210	8.7090	(0.138)	0.0000	0.0000	0
08/08/2008	R153	2009/05/07	9.25	Call	Option on Bond Future	2,201.0000	2,206.0000	0.227	0	0	0
08/08/2008	R153	2009/05/07	9.25	Put	Option on Bond Future	1,541.0000	1,531.0000	(0.649)	0	0	0
08/08/2008	R157	2008/11/06			Bond Future	9.3010	9.3960	1.021	9.4800	9.3400	7,308
08/08/2008	R157	2008/11/06	9.50	Put	Option on Bond Future	742.0000	941.0000	26.819	0	0	1,000
08/08/2008	R157	2008/11/06	9.50	Call	Option on Bond Future	1,858.0000	1,523.0000	(18.030)	0	0	500
08/08/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	3,415.0000	3,873.0000	13.411	0	0	0
08/08/2008	R157	2008/11/06	10.25	Put	Option on Bond Future	51.0000	75.0000	47.059	0	0	300
08/08/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	251.0000	174.0000	(30.677)	0	0	700
08/08/2008	R157	2008/11/06	10.25	Call	Option on Bond Future	5,256.0000	4,746.0000	(9.703)	0	0	0
08/08/2008	R157	2009/02/05			Bond Future	9.1750	9.2750	1.090	0.0000	0.0000	5,083

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08/08/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	1,581.0000	1,840.0000	16.382	0	0	0
08/08/2008	R157	2009/02/05	9.50	Put	Option on Bond Future	0.0000	1,216.0000	100.000	0	0	0
08/08/2008	R157	2009/02/05	8.75	Put	Option on Bond Future	0.0000	3,620.0000	100.000	0	0	0
08/08/2008	R157	2009/02/05	9.50	Call	Option on Bond Future	0.0000	2,441.0000	100.000	8	8	600
08/08/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	1,993.0000	1,703.0000	(14.551)	0	0	0
08/08/2008	R157	2009/02/05	10.00	Call	Option on Bond Future	0.0000	4,337.0000	100.000	0	0	0
08/08/2008	R157	2009/02/05	10.00	Put	Option on Bond Future	0.0000	446.0000	100.000	9	9	600
08/08/2008	R157	2009/02/05	8.75	Call	Option on Bond Future	0.0000	695.0000	100.000	8	8	600
08/08/2008	R157	2009/05/07			Bond Future	9.0230	9.1290	1.175	0.0000	0.0000	0
08/08/2008	R157	2009/05/07	9.00	Put	Option on Bond Future	2,192.0000	2,485.0000	13.367	0	0	0
08/08/2008	R157	2009/05/07	9.00	Call	Option on Bond Future	2,068.0000	1,791.0000	(13.395)	0	0	0
08/08/2008	R186	2008/11/06			Bond Future	9.0790	9.1720	1.024	0.0000	0.0000	4,904
08/08/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	29.0000	12.0000	(58.621)	0	0	0
08/08/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	5,832.0000	6,707.0000	15.003	0	0	0
08/08/2008	R186	2009/02/05			Bond Future	8.9760	9.0710	1.058	0.0000	0.0000	2,500
08/08/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	621.0000	882.0000	42.029	0	0	0
08/08/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	3,236.0000	2,580.0000	(20.272)	0	0	0
08/08/2008	R186	2009/05/07			Bond Future	8.8670	8.9640	1.094	0.0000	0.0000	0
08/08/2008	R186	2009/05/07	9.00	Call	Option on Bond Future	2,743.0000	2,199.0000	(19.832)	0	0	0
08/08/2008	R186	2009/05/07	9.00	Put	Option on Bond Future	1,453.0000	1,852.0000	27.460	0	0	0
08/08/2008	R196	2008/11/06			Bond Future	11.5730	11.5310	(0.363)	0.0000	0.0000	0
08/08/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,486.0000	1,473.0000	(0.875)	0	0	0
08/08/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	652.0000	651.0000	(0.153)	0	0	0
08/08/2008	R196	2009/02/05			Bond Future	10.9640	10.9080	(0.511)	0.0000	0.0000	0
08/08/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	1,477.0000	1,471.0000	(0.406)	0	0	0
08/08/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	1,466.0000	1,463.0000	(0.205)	0	0	0
08/08/2008	R196	2009/05/07			Bond Future	10.5000	10.5000	-	0.0000	0.0000	0
08/08/2008	R196	2009/05/07	11.00	Call	Option on Bond Future	1,830.0000	1,826.0000	(0.219)	0	0	0
08/08/2008	R196	2009/05/07	11.00	Put	Option on Bond Future	1,681.0000	1,678.0000	(0.178)	0	0	0

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08/08/2008	R201	2008/11/06			Bond Future	9.3410	9.4260	0.910	0.0000	0.0000	1,000
08/08/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	2,894.0000	3,223.0000	11.368	0	0	0
08/08/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	188.0000	136.0000	(27.660)	0	0	0
08/08/2008	R201	2009/02/05			Bond Future	9.1730	9.2630	0.981	0.0000	0.0000	0
08/08/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	1,234.0000	1,419.0000	14.992	0	0	0
08/08/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	1,572.0000	1,362.0000	(13.359)	0	0	0
08/08/2008	R201	2009/05/07			Bond Future	8.9830	9.0780	1.058	0.0000	0.0000	0
08/08/2008	R201	2009/05/07	9.25	Put	Option on Bond Future	1,244.0000	1,407.0000	13.103	0	0	0
08/08/2008	R201	2009/05/07	9.25	Call	Option on Bond Future	2,386.0000	2,141.0000	(10.268)	0	0	0
08/08/2008	R203	2008/11/06			Bond Future	9.2830	9.3780	1.023	0.0000	0.0000	0
08/08/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	4,636.0000	5,163.0000	11.368	0	0	0
08/08/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	27.0000	14.0000	(48.148)	0	0	0
08/08/2008	R203	2009/02/05			Bond Future	9.1480	9.2460	1.071	0.0000	0.0000	0
08/08/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	1,109.0000	1,359.0000	22.543	0	0	0
08/08/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	1,684.0000	1,381.0000	(17.993)	0	0	0
08/08/2008	R203	2009/05/07			Bond Future	8.9950	9.0970	1.134	0.0000	0.0000	0
08/08/2008	R203	2009/05/07	9.00	Call	Option on Bond Future	1,687.0000	1,407.0000	(16.598)	0	0	0
08/08/2008	R203	2009/05/07	9.00	Put	Option on Bond Future	1,659.0000	1,950.0000	17.541	0	0	0
08/08/2008	R204	2008/11/06			Bond Future	9.2600	9.3540	1.015	0.0000	0.0000	3,126
08/08/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	4,834.0000	5,396.0000	11.626	0	0	0
08/08/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	22.0000	11.0000	(50.000)	0	0	0
08/08/2008	R204	2009/02/05			Bond Future	9.1340	9.2310	1.062	0.0000	0.0000	9
08/08/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	1,699.0000	1,367.0000	(19.541)	0	0	0
08/08/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	994.0000	1,252.0000	25.956	0	0	0
08/08/2008	R204	2009/05/07			Bond Future	8.9970	9.0970	1.111	0.0000	0.0000	0
08/08/2008	R204	2009/05/07	9.00	Call	Option on Bond Future	1,678.0000	1,384.0000	(17.521)	0	0	0
08/08/2008	R204	2009/05/07	9.00	Put	Option on Bond Future	1,660.0000	1,971.0000	18.735	0	0	0

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08/08/2008	R206	2008/11/06			Bond Future	9.3300	9.4270	1.040	0.0000	0.0000	610
08/08/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	13.0000	8.0000	(38.462)	0	0	0
08/08/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	5,310.0000	5,678.0000	6.930	0	0	0
08/08/2008	R206	2009/02/05			Bond Future	9.1240	9.2260	1.118	0.0000	0.0000	0
08/08/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	1,101.0000	1,273.0000	15.622	0	0	0
08/08/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	1,572.0000	1,362.0000	(13.359)	0	0	0
08/08/2008	R206	2009/05/07			Bond Future	8.8960	9.0050	1.225	0.0000	0.0000	0
08/08/2008	R206	2009/05/07	9.00	Put	Option on Bond Future	1,491.0000	1,675.0000	12.341	0	0	0
08/08/2008	R206	2009/05/07	9.00	Call	Option on Bond Future	1,868.0000	1,657.0000	(11.296)	0	0	0
08/08/2008	R207	2008/11/06			Bond Future	9.2370	9.3300	1.007	0.0000	0.0000	0
08/08/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	15.0000	7.0000	(53.333)	0	0	0
08/08/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	4,781.0000	5,351.0000	11.922	0	0	0
08/08/2008	R207	2009/02/05			Bond Future	9.1180	9.2150	1.064	0.0000	0.0000	0
08/08/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	1,682.0000	1,334.0000	(20.690)	0	0	0
08/08/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	864.0000	1,118.0000	29.398	0	0	0
08/08/2008	R207	2009/05/07			Bond Future	8.9940	9.0940	1.112	0.0000	0.0000	0
08/08/2008	R207	2009/05/07	9.00	Call	Option on Bond Future	1,580.0000	1,279.0000	(19.051)	0	0	0
08/08/2008	R207	2009/05/07	9.00	Put	Option on Bond Future	1,542.0000	1,862.0000	20.752	0	0	0
08/08/2008	R209	2008/11/06			Bond Future	8.7820	8.8740	1.048	0.0000	0.0000	6,890
08/08/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	9,151.0000	9,886.0000	8.032	0	0	0
08/08/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
08/08/2008	R209	2009/02/05			Bond Future	8.6960	8.7890	1.069	0.0000	0.0000	0
08/08/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	266.0000	428.0000	60.902	0	0	0
08/08/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	2,684.0000	2,092.0000	(22.057)	0	0	0
08/08/2008	R209	2009/05/07			Bond Future	8.6040	8.6990	1.104	0.0000	0.0000	0
08/08/2008	R209	2009/05/07	9.00	Call	Option on Bond Future	3,450.0000	2,813.0000	(18.464)	0	0	0
08/08/2008	R209	2009/05/07	9.00	Put	Option on Bond Future	277.0000	423.0000	52.708	0	0	0

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08/08/2008	TRT1 2008/11/06			Index Future	266.4970	265.5270	(0.364)	0.0000	0.0000	300
08/08/2008	TRT1 2009/02/05			Index Future	274.5630	273.5640	(0.364)	0.0000	0.0000	0
08/08/2008	TRT1 2009/05/07			Index Future	282.8220	281.7950	(0.363)	0.0000	0.0000	0
08/08/2008	ZAAD 2008/09/15			Currency Future	6.8160	6.9009	1.246	0.0000	0.0000	2,203
08/08/2008	ZAAD 2008/12/12			Currency Future	6.9041	6.9894	1.235	6.9600	6.9100	4,959
08/08/2008	ZAAD 2009/03/16			Currency Future	6.9921	7.0814	1.277	0.0000	0.0000	10
Grand Total:										366,649