

Derivatives High/Low Report

High/Low for 03/09/2008

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
03/09/2008	\$ / R 2008/09/15			Currency Future	7.8093	7.8849	0.968	7.9100	7.8500	143,195
03/09/2008	\$ / R 2008/12/12			Currency Future	7.9910	8.0687	0.972	8.1100	8.0500	148,240
03/09/2008	\$ / R 2009/03/16			Currency Future	8.1695	8.2493	0.977	8.2700	8.2300	16,806
03/09/2008	£ / R 2008/09/15			Currency Future	13.9378	14.0020	0.461	0.0000	0.0000	1,632
03/09/2008	£ / R 2008/12/12			Currency Future	14.1709	14.2368	0.465	14.2900	14.2900	5,903
03/09/2008	£ / R 2009/03/16			Currency Future	14.4060	14.4734	0.468	0.0000	0.0000	12,699
03/09/2008	€ / R 2008/09/15			Currency Future	11.3337	11.3979	0.566	11.3600	11.3000	13,074
03/09/2008	€ / R 2008/12/12			Currency Future	11.5425	11.6078	0.566	11.6600	11.5700	24,042
03/09/2008	€ / R 2009/03/16			Currency Future	11.7469	11.8136	0.568	0.0000	0.0000	7,779
03/09/2008	ALBI 2008/11/06			Index Future	269.6170	269.3940	(0.083)	0.0000	0.0000	545
03/09/2008	ALBI 2008/11/06	265.00	Call	Index Future	52,730.0000	50,838.0000	(3.588)	0	0	0
03/09/2008	ALBI 2008/11/06	265.00	Put	Index Future	6,560.0000	6,898.0000	5.152	0	0	0
03/09/2008	ALBI 2009/02/05			Index Future	277.7740	277.5420	(0.084)	0.0000	0.0000	0
03/09/2008	ALBI 2009/05/07			Index Future	287.4920	287.2130	(0.097)	0.0000	0.0000	0

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03/09/2008	CRD1	2008/11/06			Index Future	114.4720	114.3740	(0.086)	0.0000	0.0000	6
03/09/2008	CRD1	2009/02/05			Index Future	117.9350	117.8340	(0.086)	0.0000	0.0000	0
03/09/2008	CRD1	2009/05/07			Index Future	121.3920	121.2900	(0.084)	0.0000	0.0000	0
03/09/2008	GOVI	2008/11/06			jGovi	271.9235	271.6960	(0.084)	0.0000	0.0000	123
03/09/2008	GOVI	2008/11/06	274.00	Put	jGovi	34,836.0000	36,138.0000	3.738	0	0	0
03/09/2008	GOVI	2008/11/06	274.00	Call	jGovi	14,071.0000	13,098.0000	(6.915)	0	0	0
03/09/2008	GOVI	2009/02/05			jGovi	280.1495	279.9145	(0.084)	0.0000	0.0000	609
03/09/2008	GOVI	2009/05/07			jGovi	288.3615	288.1250	(0.082)	0.0000	0.0000	0
03/09/2008	ILBI	2008/11/06			Index Future	305.3640	305.4510	0.028	0.0000	0.0000	1
03/09/2008	ILBI	2009/02/05			Index Future	314.1880	314.2780	0.029	0.0000	0.0000	0
03/09/2008	ILBI	2009/05/07			Index Future	346.8880	346.5520	(0.097)	0.0000	0.0000	0
03/09/2008	J153	2010/08/31			jSwap	11.0640	11.1440	0.723	0.0000	0.0000	0
03/09/2008	J157	2015/09/15			jSwap	10.0250	10.0370	0.120	0.0000	0.0000	0
03/09/2008	J186	2026/12/21			jSwap	9.0760	9.1000	0.264	0.0000	0.0000	0
03/09/2008	J201	2014/12/22			jSwap	10.0330	10.0470	0.140	0.0000	0.0000	0
03/09/2008	J203	2017/09/15			jSwap	9.8470	9.8540	0.071	0.0000	0.0000	0
03/09/2008	J204	2018/12/21			jSwap	9.6870	9.6910	0.041	0.0000	0.0000	0
03/09/2008	J207	2020/01/15			jSwap	9.5840	9.5880	0.042	0.0000	0.0000	0

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03/09/2008	JBAR 2005/12/21			jBar	12.0750	12.0750	-	0.0000	0.0000	0
03/09/2008	JFRA 2008/11/06			jFra	12.0320	12.0370	0.042	0.0000	0.0000	0
03/09/2008	JFRA 2008/11/06			jFra	0.0000	12.0370	100.000	0.0000	0.0000	0
03/09/2008	JFRA 2009/02/05			jFra	11.8310	11.8850	0.456	0.0000	0.0000	0
03/09/2008	JFRA 2009/02/05			jFra	0.0000	11.8850	100.000	0.0000	0.0000	0
03/09/2008	JFRA 2009/05/07			jFra	11.2550	11.3360	0.720	0.0000	0.0000	0
03/09/2008	JFRA 2009/05/07			jFra	0.0000	11.3360	100.000	0.0000	0.0000	0
03/09/2008	JFRA 2009/08/06			jFra	10.6380	10.7610	1.156	0.0000	0.0000	0
03/09/2008	JFRA 2009/11/05			jFra	10.2190	10.3560	1.341	0.0000	0.0000	0
03/09/2008	JN02 2008/11/06			jNote	10.6900	10.7760	0.804	0.0000	0.0000	0
03/09/2008	JN02 2009/02/05			jNote	10.3600	10.4560	0.927	0.0000	0.0000	0
03/09/2008	JN02 2009/05/07			jNote	10.0440	10.1390	0.946	0.0000	0.0000	0
03/09/2008	JN05 2008/11/07			jNote	9.6740	9.6850	0.114	0.0000	0.0000	0
03/09/2008	JN05 2009/02/05			jNote	9.6740	9.6890	0.155	0.0000	0.0000	0
03/09/2008	JN05 2009/05/07			jNote	9.5100	9.5230	0.137	0.0000	0.0000	0
03/09/2008	JN10 2008/11/07			jNote	9.3410	9.3400	(0.011)	0.0000	0.0000	0
03/09/2008	JN10 2009/02/05			jNote	9.3030	9.3080	0.054	0.0000	0.0000	0
03/09/2008	JN10 2009/05/07			jNote	9.1870	9.1900	0.033	0.0000	0.0000	0
03/09/2008	JROD 2008/09/30			jRod	11.8200	11.8180	(0.017)	0.0000	0.0000	0

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03/09/2008	JROD	2008/10/31			jRod	11.9110	11.9070	(0.034)	0.0000	0.0000	0
03/09/2008	JROD	2008/11/28			jRod	12.0510	12.0450	(0.050)	0.0000	0.0000	0
03/09/2008	JROD	2008/12/31			jRod	12.0310	12.0260	(0.042)	0.0000	0.0000	0
03/09/2008	OTH1	2008/11/06			Index Future	257.7790	257.5710	(0.081)	0.0000	0.0000	9
03/09/2008	OTH1	2009/02/05			Index Future	265.5770	265.3620	(0.081)	0.0000	0.0000	0
03/09/2008	OTH1	2009/05/07			Index Future	273.3620	273.1460	(0.079)	0.0000	0.0000	0
03/09/2008	R153	2008/11/06			Bond Future	9.6610	9.7260	0.673	0.0000	0.0000	8,999
03/09/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	962.0000	1,035.0000	7.588	0	0	0
03/09/2008	R153	2008/11/06	9.00	Put	Option on Bond Future	1,279.0000	1,364.0000	6.646	0	0	0
03/09/2008	R153	2008/11/06	9.00	Call	Option on Bond Future	161.0000	137.0000	(14.907)	0	0	700
03/09/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	269.0000	233.0000	(13.383)	0	0	0
03/09/2008	R153	2009/02/05			Bond Future	9.2780	9.3520	0.798	0.0000	0.0000	3
03/09/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	1,490.0000	1,414.0000	(5.101)	0	0	0
03/09/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	439.0000	471.0000	7.289	0	0	0
03/09/2008	R153	2009/05/07			Bond Future	8.7730	8.8620	1.014	0.0000	0.0000	0
03/09/2008	R153	2009/05/07	9.25	Call	Option on Bond Future	2,075.0000	2,009.0000	(3.181)	0	0	0
03/09/2008	R153	2009/05/07	9.25	Put	Option on Bond Future	1,480.0000	1,526.0000	3.108	0	0	0
03/09/2008	R157	2008/11/06			Bond Future	9.1440	9.1480	0.044	0.0000	0.0000	5,890
03/09/2008	R157	2008/11/06	10.25	Call	Option on Bond Future	6,310.0000	6,283.0000	(0.428)	0	0	0
03/09/2008	R157	2008/11/06	9.50	Call	Option on Bond Future	3,017.0000	2,988.0000	(0.961)	0	0	500
03/09/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	924.0000	904.0000	(2.165)	0	0	700
03/09/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	3,198.0000	3,201.0000	0.094	0	0	0
03/09/2008	R157	2008/11/06	10.25	Put	Option on Bond Future	214.0000	210.0000	(1.869)	0	0	300
03/09/2008	R157	2008/11/06	9.50	Put	Option on Bond Future	1,009.0000	1,003.0000	(0.595)	0	0	1,000
03/09/2008	R157	2009/02/05			Bond Future	9.0140	9.0170	0.033	0.0000	0.0000	5,094
03/09/2008	R157	2009/02/05	9.50	Put	Option on Bond Future	1,784.0000	1,781.0000	(0.168)	0	0	0

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03/09/2008	R157	2009/02/05	8.75	Put	Option on Bond Future	3,725.0000	3,726.0000	0.027	0	0	0
03/09/2008	R157	2009/02/05	8.75	Call	Option on Bond Future	2,243.0000	2,227.0000	(0.713)	0	0	600
03/09/2008	R157	2009/02/05	10.00	Call	Option on Bond Future	6,360.0000	6,340.0000	(0.314)	0	0	0
03/09/2008	R157	2009/02/05	9.50	Call	Option on Bond Future	4,452.0000	4,432.0000	(0.449)	0	0	600
03/09/2008	R157	2009/02/05	10.00	Put	Option on Bond Future	1,027.0000	1,023.0000	(0.389)	0	0	600
03/09/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	3,625.0000	3,606.0000	(0.524)	0	0	0
03/09/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	2,319.0000	2,317.0000	(0.086)	0	0	0
03/09/2008	R157	2009/05/07			Bond Future	8.8730	8.8770	0.045	0.0000	0.0000	0
03/09/2008	R157	2009/05/07	9.00	Call	Option on Bond Future	3,890.0000	3,871.0000	(0.488)	0	0	0
03/09/2008	R157	2009/05/07	9.00	Put	Option on Bond Future	3,201.0000	3,204.0000	0.094	0	0	0
03/09/2008	R186	2008/11/06			Bond Future	8.9230	8.9150	(0.090)	0.0000	0.0000	4,905
03/09/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	48.0000	50.0000	4.167	0	0	0
03/09/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	4,331.0000	4,254.0000	(1.778)	0	0	0
03/09/2008	R186	2009/02/05			Bond Future	8.8240	8.8170	(0.079)	0.0000	0.0000	2,500
03/09/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	4,363.0000	4,421.0000	1.329	0	0	0
03/09/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	257.0000	245.0000	(4.669)	0	0	0
03/09/2008	R186	2009/05/07			Bond Future	8.7290	8.7210	(0.092)	0.0000	0.0000	0
03/09/2008	R186	2009/05/07	9.00	Call	Option on Bond Future	3,552.0000	3,606.0000	1.520	0	0	0
03/09/2008	R186	2009/05/07	9.00	Put	Option on Bond Future	899.0000	873.0000	(2.892)	0	0	0
03/09/2008	R196	2008/11/06			Bond Future	11.6670	11.6870	0.171	0.0000	0.0000	0
03/09/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,356.0000	1,354.0000	(0.147)	0	0	0
03/09/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	495.0000	487.0000	(1.616)	0	0	0
03/09/2008	R196	2009/02/05			Bond Future	11.0500	11.0820	0.290	0.0000	0.0000	0
03/09/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	1,354.0000	1,349.0000	(0.369)	0	0	0
03/09/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	1,370.0000	1,366.0000	(0.292)	0	0	0
03/09/2008	R196	2009/05/07			Bond Future	11.0350	11.0700	0.317	0.0000	0.0000	0
03/09/2008	R196	2009/05/07	11.00	Call	Option on Bond Future	1,662.0000	1,654.0000	(0.481)	0	0	0
03/09/2008	R196	2009/05/07	11.00	Put	Option on Bond Future	1,673.0000	1,674.0000	0.060	0	0	0

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03/09/2008	R201	2008/11/06			Bond Future	9.2280	9.2320	0.043	0.0000	0.0000	1,000
03/09/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	174.0000	167.0000	(4.023)	0	0	0
03/09/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	2,370.0000	2,381.0000	0.464	0	0	0
03/09/2008	R201	2009/02/05			Bond Future	9.0840	9.0880	0.044	0.0000	0.0000	0
03/09/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	962.0000	966.0000	0.416	0	0	0
03/09/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	1,694.0000	1,679.0000	(0.885)	0	0	0
03/09/2008	R201	2009/05/07			Bond Future	8.9390	8.9430	0.045	0.0000	0.0000	0
03/09/2008	R201	2009/05/07	9.25	Call	Option on Bond Future	2,421.0000	2,407.0000	(0.578)	0	0	0
03/09/2008	R201	2009/05/07	9.25	Put	Option on Bond Future	1,090.0000	1,093.0000	0.275	0	0	0
03/09/2008	R203	2008/11/06			Bond Future	9.1460	9.1500	0.044	0.0000	0.0000	0
03/09/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	26.0000	24.0000	(7.692)	0	0	0
03/09/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	3,849.0000	3,870.0000	0.546	0	0	0
03/09/2008	R203	2009/02/05			Bond Future	9.0170	9.0200	0.033	0.0000	0.0000	0
03/09/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	2,048.0000	2,032.0000	(0.781)	0	0	0
03/09/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	727.0000	729.0000	0.275	0	0	0
03/09/2008	R203	2009/05/07			Bond Future	8.8840	8.8880	0.045	0.0000	0.0000	0
03/09/2008	R203	2009/05/07	9.00	Put	Option on Bond Future	1,290.0000	1,296.0000	0.465	0	0	0
03/09/2008	R203	2009/05/07	9.00	Call	Option on Bond Future	1,945.0000	1,929.0000	(0.823)	0	0	0
03/09/2008	R204	2008/11/06			Bond Future	9.0880	9.0920	0.044	0.0000	0.0000	3,126
03/09/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	28.0000	26.0000	(7.143)	0	0	0
03/09/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	3,779.0000	3,802.0000	0.609	0	0	0
03/09/2008	R204	2009/02/05			Bond Future	8.9660	8.9700	0.045	0.0000	0.0000	9
03/09/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	2,285.0000	2,264.0000	(0.919)	0	0	0
03/09/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	548.0000	552.0000	0.730	0	0	0
03/09/2008	R204	2009/05/07			Bond Future	8.8460	8.8490	0.034	0.0000	0.0000	0
03/09/2008	R204	2009/05/07	9.00	Put	Option on Bond Future	1,168.0000	1,173.0000	0.428	0	0	0
03/09/2008	R204	2009/05/07	9.00	Call	Option on Bond Future	2,111.0000	2,096.0000	(0.711)	0	0	0

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03/09/2008	R206	2008/11/06			Bond Future	9.2150	9.2200	0.054	0.0000	0.0000	610
03/09/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	4,860.0000	4,879.0000	0.391	0	0	0
03/09/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	7.0000	6.0000	(14.286)	0	0	0
03/09/2008	R206	2009/02/05			Bond Future	9.0190	9.0240	0.055	0.0000	0.0000	0
03/09/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	843.0000	847.0000	0.474	0	0	0
03/09/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	1,709.0000	1,693.0000	(0.936)	0	0	0
03/09/2008	R206	2009/05/07			Bond Future	8.8230	8.8280	0.057	0.0000	0.0000	0
03/09/2008	R206	2009/05/07	9.00	Put	Option on Bond Future	1,292.0000	1,297.0000	0.387	0	0	0
03/09/2008	R206	2009/05/07	9.00	Call	Option on Bond Future	1,936.0000	1,922.0000	(0.723)	0	0	0
03/09/2008	R207	2008/11/06			Bond Future	9.0940	9.0970	0.033	0.0000	0.0000	0
03/09/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	3,884.0000	3,902.0000	0.463	0	0	0
03/09/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	16.0000	15.0000	(6.250)	0	0	0
03/09/2008	R207	2009/02/05			Bond Future	8.9800	8.9830	0.033	0.0000	0.0000	0
03/09/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	494.0000	496.0000	0.405	0	0	0
03/09/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	2,179.0000	2,162.0000	(0.780)	0	0	0
03/09/2008	R207	2009/05/07			Bond Future	8.8720	8.8760	0.045	0.0000	0.0000	0
03/09/2008	R207	2009/05/07	9.00	Put	Option on Bond Future	1,124.0000	1,131.0000	0.623	0	0	0
03/09/2008	R207	2009/05/07	9.00	Call	Option on Bond Future	1,927.0000	1,909.0000	(0.934)	0	0	0
03/09/2008	R209	2008/11/06			Bond Future	8.6230	8.6160	(0.081)	0.0000	0.0000	6,630
03/09/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	7,852.0000	7,794.0000	(0.739)	0	0	0
03/09/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/09/2008	R209	2009/02/05			Bond Future	8.5410	8.5330	(0.094)	0.0000	0.0000	0
03/09/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	3,778.0000	3,840.0000	1.641	0	0	0
03/09/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	76.0000	71.0000	(6.579)	0	0	0
03/09/2008	R209	2009/05/07			Bond Future	8.4600	8.4520	(0.095)	0.0000	0.0000	0
03/09/2008	R209	2009/05/07	9.00	Put	Option on Bond Future	109.0000	103.0000	(5.505)	0	0	0
03/09/2008	R209	2009/05/07	9.00	Call	Option on Bond Future	4,492.0000	4,555.0000	1.402	0	0	0

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03/09/2008	TRT1 2008/11/06			Index Future	268.3500	268.1260	(0.083)	0.0000	0.0000	300
03/09/2008	TRT1 2009/02/05			Index Future	276.4680	276.2360	(0.084)	0.0000	0.0000	0
03/09/2008	TRT1 2009/05/07			Index Future	284.5720	284.3390	(0.082)	0.0000	0.0000	0
03/09/2008	ZAAD 2008/09/15			Currency Future	6.5236	6.5607	0.569	6.5700	6.5000	3,237
03/09/2008	ZAAD 2008/12/12			Currency Future	6.6040	6.6427	0.586	6.5600	6.5600	5,868
03/09/2008	ZAAD 2009/03/16			Currency Future	6.6887	6.7289	0.601	0.0000	0.0000	310
Grand Total:										428,144