

Derivatives High/Low Report

High/Low for 08/09/2008

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
08/09/2008	\$ / R 2008/09/15			Currency Future	8.0438	7.8947	(1.854)	8.0400	7.8000	133,519
08/09/2008	\$ / R 2008/12/12			Currency Future	8.2329	8.0810	(1.845)	8.0900	8.0100	133,247
08/09/2008	\$ / R 2009/03/16			Currency Future	8.4196	8.2639	(1.849)	8.2600	8.2600	16,473
08/09/2008	£ / R 2008/09/15			Currency Future	14.2066	13.9290	(1.954)	13.8900	13.8500	1,647
08/09/2008	£ / R 2008/12/12			Currency Future	14.4469	14.1659	(1.945)	14.1000	14.1000	14,021
08/09/2008	£ / R 2009/03/16			Currency Future	14.6900	14.4027	(1.956)	0.0000	0.0000	12,699
08/09/2008	€ / R 2008/09/15			Currency Future	11.4679	11.2124	(2.228)	11.2100	11.1600	13,054
08/09/2008	€ / R 2008/12/12			Currency Future	11.6814	11.4213	(2.227)	11.5400	11.3700	37,832
08/09/2008	€ / R 2009/03/16			Currency Future	11.8910	11.6250	(2.237)	11.6000	11.6000	7,878
08/09/2008	ALBI 2008/11/06			Index Future	268.9410	270.1030	0.432	0.0000	0.0000	545
08/09/2008	ALBI 2008/11/06	265.00	Call	Index Future	47,055.0000	55,965.0000	18.935	0	0	0
08/09/2008	ALBI 2008/11/06	265.00	Put	Index Future	7,645.0000	4,935.0000	(35.448)	0	0	0
08/09/2008	ALBI 2009/02/05			Index Future	277.0750	278.2720	0.432	0.0000	0.0000	0
08/09/2008	ALBI 2009/05/07			Index Future	285.6800	286.3830	0.246	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
08/09/2008	CRD1	2008/11/06			Index Future	114.1870	114.5710	0.336	0.0000	0.0000	6
08/09/2008	CRD1	2009/02/05			Index Future	117.6410	118.0360	0.336	0.0000	0.0000	0
08/09/2008	CRD1	2009/05/07			Index Future	121.0930	121.5010	0.337	0.0000	0.0000	0
08/09/2008	GOVI	2008/11/06			jGovi	271.1700	272.2540	0.400	0.0000	0.0000	123
08/09/2008	GOVI	2008/11/06	274.00	Call	jGovi	11,044.0000	14,272.0000	29.229	0	0	0
08/09/2008	GOVI	2008/11/06	274.00	Put	jGovi	39,344.0000	31,732.0000	(19.347)	0	0	0
08/09/2008	GOVI	2009/02/05			jGovi	279.3720	280.4880	0.399	0.0000	0.0000	609
08/09/2008	GOVI	2009/05/07			jGovi	287.5710	288.7215	0.400	0.0000	0.0000	0
08/09/2008	ILBI	2008/11/06			Index Future	327.8940	327.3090	(0.178)	0.0000	0.0000	1
08/09/2008	ILBI	2009/02/05			Index Future	337.3870	336.7980	(0.175)	0.0000	0.0000	0
08/09/2008	ILBI	2009/05/07			Index Future	347.5070	347.1730	(0.096)	0.0000	0.0000	0
08/09/2008	J153	2010/08/31			jSwap	11.2110	11.1470	(0.571)	0.0000	0.0000	0
08/09/2008	J157	2015/09/15			jSwap	10.0420	9.9870	(0.548)	0.0000	0.0000	0
08/09/2008	J186	2026/12/21			jSwap	9.1150	9.0430	(0.790)	0.0000	0.0000	0
08/09/2008	J201	2014/12/22			jSwap	10.0700	10.0050	(0.645)	0.0000	0.0000	0
08/09/2008	J203	2017/09/15			jSwap	9.8460	9.7910	(0.559)	0.0000	0.0000	0
08/09/2008	J204	2018/12/21			jSwap	9.6820	9.6170	(0.671)	0.0000	0.0000	0
08/09/2008	J207	2020/01/15			jSwap	9.5800	9.5100	(0.731)	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
08/09/2008	JBAR	2005/12/21			jBar	12.1500	12.1500	-	0.0000	0.0000	0
08/09/2008	JFRA	2008/11/06			jFra	12.0700	12.0480	(0.182)	0.0000	0.0000	0
08/09/2008	JFRA	2009/02/05			jFra	11.9210	11.8800	(0.344)	0.0000	0.0000	0
08/09/2008	JFRA	2009/05/07			jFra	11.4140	11.3860	(0.245)	0.0000	0.0000	0
08/09/2008	JFRA	2009/08/06			jFra	10.8710	10.8080	(0.580)	0.0000	0.0000	0
08/09/2008	JFRA	2009/11/05			jFra	10.4730	10.3500	(1.174)	0.0000	0.0000	0
08/09/2008	JN02	2008/11/06			jNote	10.8490	10.7810	(0.627)	0.0000	0.0000	0
08/09/2008	JN02	2009/02/05			jNote	10.5270	10.4580	(0.655)	0.0000	0.0000	0
08/09/2008	JN02	2009/05/07			jNote	10.2080	10.1370	(0.696)	0.0000	0.0000	0
08/09/2008	JN05	2008/11/07			jNote	9.7290	9.6600	(0.709)	0.0000	0.0000	0
08/09/2008	JN05	2009/02/05			jNote	9.7180	9.6590	(0.607)	0.0000	0.0000	0
08/09/2008	JN05	2009/05/07			jNote	9.5510	9.4850	(0.691)	0.0000	0.0000	0
08/09/2008	JN10	2008/11/07			jNote	9.3770	9.3050	(0.768)	0.0000	0.0000	0
08/09/2008	JN10	2009/02/05			jNote	9.2950	9.2270	(0.732)	0.0000	0.0000	0
08/09/2008	JN10	2009/05/07			jNote	9.1770	9.1070	(0.763)	0.0000	0.0000	0
08/09/2008	JROD	2008/09/30			jRod	11.8230	11.8160	(0.059)	0.0000	0.0000	0
08/09/2008	JROD	2008/10/31			jRod	11.9400	11.9260	(0.117)	0.0000	0.0000	0
08/09/2008	JROD	2008/11/28			jRod	12.1020	12.0830	(0.157)	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
08/09/2008	JROD	2008/12/31			jRod	12.0560	12.0450	(0.091)	0.0000	0.0000	0
08/09/2008	OTH1	2008/11/06			Index Future	257.4380	258.9220	0.576	0.0000	0.0000	9
08/09/2008	OTH1	2009/02/05			Index Future	265.2240	266.7530	0.576	0.0000	0.0000	0
08/09/2008	OTH1	2009/05/07			Index Future	273.0070	274.5830	0.577	0.0000	0.0000	0
08/09/2008	R153	2008/11/06			Bond Future	9.8200	9.7240	(0.978)	0.0000	0.0000	8,999
08/09/2008	R153	2008/11/06	9.00	Call	Option on Bond Future	105.0000	123.0000	17.143	0	0	700
08/09/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	185.0000	216.0000	16.757	0	0	0
08/09/2008	R153	2008/11/06	9.00	Put	Option on Bond Future	1,489.0000	1,347.0000	(9.537)	0	0	0
08/09/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	1,145.0000	1,015.0000	(11.354)	0	0	0
08/09/2008	R153	2009/02/05			Bond Future	9.4630	9.3490	(1.205)	0.0000	0.0000	3
08/09/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	1,302.0000	1,404.0000	7.834	0	0	0
08/09/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	522.0000	457.0000	(12.452)	0	0	0
08/09/2008	R153	2009/05/07			Bond Future	8.9940	8.8560	(1.534)	0.0000	0.0000	0
08/09/2008	R153	2009/05/07	9.25	Call	Option on Bond Future	1,912.0000	1,995.0000	4.341	0	0	0
08/09/2008	R153	2009/05/07	9.25	Put	Option on Bond Future	1,594.0000	1,504.0000	(5.646)	0	0	0
08/09/2008	R157	2008/11/06			Bond Future	9.1920	9.1210	(0.772)	0.0000	0.0000	7,503
08/09/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	803.0000	888.0000	10.585	0	0	700
08/09/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	3,350.0000	3,031.0000	(9.522)	0	0	0
08/09/2008	R157	2008/11/06	10.25	Call	Option on Bond Future	6,044.0000	6,394.0000	5.791	0	0	0
08/09/2008	R157	2008/11/06	10.25	Put	Option on Bond Future	221.0000	167.0000	(24.434)	0	0	300
08/09/2008	R157	2008/11/06	9.50	Put	Option on Bond Future	1,061.0000	889.0000	(16.211)	0	0	1,000
08/09/2008	R157	2008/11/06	9.50	Call	Option on Bond Future	2,795.0000	3,028.0000	8.336	0	0	500
08/09/2008	R157	2009/02/05			Bond Future	9.0640	8.9890	(0.827)	0.0000	0.0000	5,094
08/09/2008	R157	2009/02/05	8.75	Put	Option on Bond Future	3,858.0000	3,591.0000	(6.921)	0	0	0
08/09/2008	R157	2009/02/05	10.00	Put	Option on Bond Future	1,069.0000	952.0000	(10.945)	0	0	600
08/09/2008	R157	2009/02/05	10.00	Call	Option on Bond Future	6,124.0000	6,425.0000	4.915	0	0	0
08/09/2008	R157	2009/02/05	9.50	Put	Option on Bond Future	1,856.0000	1,683.0000	(9.321)	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
08/09/2008	R157	2009/02/05	9.50	Call	Option on Bond Future	4,246.0000	4,491.0000	5.770	0	0	600
08/09/2008	R157	2009/02/05	8.75	Call	Option on Bond Future	2,098.0000	2,248.0000	7.150	0	0	600
08/09/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	3,437.0000	3,651.0000	6.226	0	0	0
08/09/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	2,410.0000	2,206.0000	(8.465)	0	0	0
08/09/2008	R157	2009/05/07			Bond Future	8.9250	8.8460	(0.885)	0.0000	0.0000	0
08/09/2008	R157	2009/05/07	9.00	Call	Option on Bond Future	3,716.0000	3,927.0000	5.678	0	0	0
08/09/2008	R157	2009/05/07	9.00	Put	Option on Bond Future	3,310.0000	3,092.0000	(6.586)	0	0	0
08/09/2008	R186	2008/11/06			Bond Future	8.9380	8.8570	(0.906)	0.0000	0.0000	4,905
08/09/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	36.0000	71.0000	97.222	0	0	0
08/09/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	4,467.0000	3,702.0000	(17.126)	0	0	0
08/09/2008	R186	2009/02/05			Bond Future	8.8400	8.7570	(0.939)	0.0000	0.0000	2,500
08/09/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	4,218.0000	4,940.0000	17.117	0	0	0
08/09/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	270.0000	168.0000	(37.778)	0	0	0
08/09/2008	R186	2009/05/07			Bond Future	8.7440	8.6600	(0.961)	0.0000	0.0000	0
08/09/2008	R186	2009/05/07	9.00	Call	Option on Bond Future	3,436.0000	4,042.0000	17.637	0	0	0
08/09/2008	R186	2009/05/07	9.00	Put	Option on Bond Future	933.0000	699.0000	(25.080)	0	0	0
08/09/2008	R196	2008/11/06			Bond Future	11.7500	11.7630	0.111	0.0000	0.0000	0
08/09/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,354.0000	1,338.0000	(1.182)	0	0	0
08/09/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	468.0000	448.0000	(4.274)	0	0	0
08/09/2008	R196	2009/02/05			Bond Future	11.1110	11.1140	0.027	0.0000	0.0000	0
08/09/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	1,339.0000	1,326.0000	(0.971)	0	0	0
08/09/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	1,358.0000	1,345.0000	(0.957)	0	0	0
08/09/2008	R196	2009/05/07			Bond Future	11.1600	11.0800	(0.717)	0.0000	0.0000	0
08/09/2008	R196	2009/05/07	11.00	Call	Option on Bond Future	1,633.0000	1,635.0000	0.122	0	0	0
08/09/2008	R196	2009/05/07	11.00	Put	Option on Bond Future	1,681.0000	1,659.0000	(1.309)	0	0	0
08/09/2008	R201	2008/11/06			Bond Future	9.2770	9.2060	(0.765)	0.0000	0.0000	1,000
08/09/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	2,549.0000	2,261.0000	(11.299)	0	0	0
08/09/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	131.0000	165.0000	25.954	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
08/09/2008	R201	2009/02/05			Bond Future	9.1350	9.0600	(0.821)	0.0000	0.0000	0
08/09/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	1,044.0000	896.0000	(14.176)	0	0	0
08/09/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	1,550.0000	1,734.0000	11.871	0	0	0
08/09/2008	R201	2009/05/07			Bond Future	8.9920	8.9130	(0.879)	0.0000	0.0000	0
08/09/2008	R201	2009/05/07	9.25	Call	Option on Bond Future	2,270.0000	2,474.0000	8.987	0	0	0
08/09/2008	R201	2009/05/07	9.25	Put	Option on Bond Future	1,167.0000	1,030.0000	(11.740)	0	0	0
08/09/2008	R203	2008/11/06			Bond Future	9.1830	9.1130	(0.762)	0.0000	0.0000	0
08/09/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	17.0000	25.0000	47.059	0	0	0
08/09/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	4,053.0000	3,657.0000	(9.771)	0	0	0
08/09/2008	R203	2009/02/05			Bond Future	9.0550	8.9820	(0.806)	0.0000	0.0000	0
08/09/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	1,894.0000	2,161.0000	14.097	0	0	0
08/09/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	790.0000	640.0000	(18.987)	0	0	0
08/09/2008	R203	2009/05/07			Bond Future	8.9240	8.8470	(0.863)	0.0000	0.0000	0
08/09/2008	R203	2009/05/07	9.00	Put	Option on Bond Future	1,380.0000	1,183.0000	(14.275)	0	0	0
08/09/2008	R203	2009/05/07	9.00	Call	Option on Bond Future	1,808.0000	2,048.0000	13.274	0	0	0
08/09/2008	R204	2008/11/06			Bond Future	9.1350	9.0650	(0.766)	0.0000	0.0000	3,126
08/09/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	4,059.0000	3,634.0000	(10.471)	0	0	0
08/09/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	17.0000	26.0000	52.941	0	0	0
08/09/2008	R204	2009/02/05			Bond Future	9.0150	8.9420	(0.810)	0.0000	0.0000	9
08/09/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	2,062.0000	2,373.0000	15.082	0	0	0
08/09/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	627.0000	488.0000	(22.169)	0	0	0
08/09/2008	R204	2009/05/07			Bond Future	8.8950	8.8200	(0.843)	0.0000	0.0000	0
08/09/2008	R204	2009/05/07	9.00	Put	Option on Bond Future	1,283.0000	1,087.0000	(15.277)	0	0	0
08/09/2008	R204	2009/05/07	9.00	Call	Option on Bond Future	1,924.0000	2,189.0000	13.773	0	0	0
08/09/2008	R206	2008/11/06			Bond Future	9.2650	9.1940	(0.766)	0.0000	0.0000	610
08/09/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	4.0000	5.0000	25.000	0	0	0
08/09/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	5,051.0000	4,777.0000	(5.425)	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
08/09/2008	R206	2009/02/05			Bond Future	9.0720	8.9970	(0.827)	0.0000	0.0000	0
08/09/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	911.0000	789.0000	(13.392)	0	0	0
08/09/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	1,576.0000	1,737.0000	10.216	0	0	0
08/09/2008	R206	2009/05/07			Bond Future	8.8790	8.7990	(0.901)	0.0000	0.0000	0
08/09/2008	R206	2009/05/07	9.00	Put	Option on Bond Future	1,372.0000	1,236.0000	(9.913)	0	0	0
08/09/2008	R206	2009/05/07	9.00	Call	Option on Bond Future	1,811.0000	1,967.0000	8.614	0	0	0
08/09/2008	R207	2008/11/06			Bond Future	9.1400	9.0700	(0.766)	0.0000	0.0000	0
08/09/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	9.0000	15.0000	66.667	0	0	0
08/09/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	4,167.0000	3,731.0000	(10.463)	0	0	0
08/09/2008	R207	2009/02/05			Bond Future	9.0280	8.9550	(0.809)	0.0000	0.0000	0
08/09/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	572.0000	434.0000	(24.126)	0	0	0
08/09/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	1,954.0000	2,277.0000	16.530	0	0	0
08/09/2008	R207	2009/05/07			Bond Future	8.9210	8.8460	(0.841)	0.0000	0.0000	0
08/09/2008	R207	2009/05/07	9.00	Put	Option on Bond Future	1,246.0000	1,041.0000	(16.453)	0	0	0
08/09/2008	R207	2009/05/07	9.00	Call	Option on Bond Future	1,740.0000	2,008.0000	15.402	0	0	0
08/09/2008	R209	2008/11/06			Bond Future	8.6170	8.5370	(0.928)	0.0000	0.0000	6,630
08/09/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
08/09/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	7,802.0000	7,133.0000	(8.575)	0	0	0
08/09/2008	R209	2009/02/05			Bond Future	8.5340	8.4530	(0.949)	0.0000	0.0000	0
08/09/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	3,830.0000	4,482.0000	17.023	0	0	0
08/09/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	69.0000	34.0000	(50.725)	0	0	0
08/09/2008	R209	2009/05/07			Bond Future	8.4540	8.3710	(0.982)	0.0000	0.0000	0
08/09/2008	R209	2009/05/07	9.00	Put	Option on Bond Future	103.0000	59.0000	(42.718)	0	0	0
08/09/2008	R209	2009/05/07	9.00	Call	Option on Bond Future	4,537.0000	5,207.0000	14.767	0	0	0
08/09/2008	TRT1	2008/11/06			Index Future	267.6190	268.7000	0.404	0.0000	0.0000	300
08/09/2008	TRT1	2009/02/05			Index Future	275.7130	276.8270	0.404	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
08/09/2008	TRT1 2009/05/07			Index Future	283.8040	284.9530	0.405	0.0000	0.0000	0
08/09/2008	ZAAD 2008/09/15			Currency Future	6.4962	6.4733	(0.353)	0.0000	0.0000	3,237
08/09/2008	ZAAD 2008/12/12			Currency Future	6.5791	6.5561	(0.350)	0.0000	0.0000	5,868
08/09/2008	ZAAD 2009/03/16			Currency Future	6.6671	6.6439	(0.348)	6.5600	6.5600	350
Grand Total:										426,797