



Derivatives High/Low Report

High/Low for 08/05/2008

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
08/05/2008	\$ / R 2008/06/13			Currency Future	7.5987	7.6658	0.883	7.7000	7.5900	66,534
08/05/2008	\$ / R 2008/09/15			Currency Future	7.7804	7.8514	0.913	7.8500	7.8500	48,802
08/05/2008	\$ / R 2008/12/12			Currency Future	7.9654	8.0412	0.952	0.0000	0.0000	8,190
08/05/2008	£ / R 2008/06/13			Currency Future	14.7881	14.9614	1.172	14.9500	14.8900	6,291
08/05/2008	£ / R 2008/09/15			Currency Future	15.0426	15.2209	1.185	0.0000	0.0000	707
08/05/2008	£ / R 2008/12/12			Currency Future	15.3095	15.4917	1.190	0.0000	0.0000	399
08/05/2008	€ / R 2008/06/13			Currency Future	11.6805	11.8030	1.049	0.0000	0.0000	17,386
08/05/2008	€ / R 2008/06/13			Currency Future	7.1326	7.1982	0.920	0.0000	0.0000	0
08/05/2008	€ / R 2008/09/15			Currency Future	7.2119	7.2808	0.955	0.0000	0.0000	0
08/05/2008	€ / R 2008/09/15			Currency Future	11.9035	12.0301	1.064	11.9600	11.9600	8,733
08/05/2008	€ / R 2008/12/12			Currency Future	12.1329	12.2642	1.082	0.0000	0.0000	4,898
08/05/2008	€ / R 2008/12/12			Currency Future	7.2920	7.3638	0.985	0.0000	0.0000	0
08/05/2008	ALBI 2008/08/07			Index Future	259.9000	259.4850	(0.160)	0.0000	0.0000	0
08/05/2008	ALBI 2008/08/07	265.00	Call	Index Future	8,286.0000	7,298.0000	(11.924)	0	0	0
08/05/2008	ALBI 2008/08/07	265.00	Put	Index Future	59,286.0000	62,448.0000	5.333	0	0	0

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08/05/2008	ALBI	2008/11/06			Index Future	267.5235	267.0965	(0.160)	0.0000	0.0000	594
08/05/2008	ALBI	2008/11/06	265.00	Call	Index Future	51,562.0000	48,884.0000	(5.194)	0	0	0
08/05/2008	ALBI	2008/11/06	265.00	Put	Index Future	26,327.0000	27,919.0000	6.047	0	0	0
08/05/2008	ALBI	2009/02/05			Index Future	276.3930	275.9720	(0.152)	0.0000	0.0000	0
08/05/2008	CRD1	2008/08/07			Index Future	113.0200	112.8780	(0.126)	0.0000	0.0000	0
08/05/2008	CRD1	2008/11/06			Index Future	116.3350	116.1890	(0.125)	0.0000	0.0000	8
08/05/2008	CRD1	2009/02/05			Index Future	119.7600	119.6090	(0.126)	0.0000	0.0000	0
08/05/2008	GOVI	2008/08/07			jGovi	262.2460	261.8430	(0.154)	0.0000	0.0000	149
08/05/2008	GOVI	2008/08/07	274.00	Call	jGovi	1,097.0000	913.0000	(16.773)	0	0	0
08/05/2008	GOVI	2008/08/07	274.00	Put	jGovi	118,637.0000	122,483.0000	3.242	0	0	0
08/05/2008	GOVI	2008/11/06			jGovi	269.9390	269.5235	(0.154)	0.0000	0.0000	60
08/05/2008	GOVI	2008/11/06	274.00	Call	jGovi	21,472.0000	19,986.0000	(6.921)	0	0	0
08/05/2008	GOVI	2008/11/06	274.00	Put	jGovi	62,082.0000	64,751.0000	4.299	0	0	0
08/05/2008	GOVI	2009/02/05			jGovi	277.8850	277.4585	(0.153)	0.0000	0.0000	0
08/05/2008	ILBI	2008/08/07			Index Future	321.2880	321.2550	(0.010)	0.0000	0.0000	0
08/05/2008	J153	2010/08/31			jSwap	11.7690	11.7900	0.178	0.0000	0.0000	0
08/05/2008	J157	2015/09/15			jSwap	10.5030	10.5490	0.438	0.0000	0.0000	0
08/05/2008	J186	2026/12/21			jSwap	9.8000	9.8220	0.224	0.0000	0.0000	0
08/05/2008	J201	2014/12/22			jSwap	10.6540	10.6980	0.413	0.0000	0.0000	0
08/05/2008	J203	2017/09/15			jSwap	10.2880	10.3010	0.126	0.0000	0.0000	0
08/05/2008	J204	2018/12/21			jSwap	10.2100	10.2190	0.088	0.0000	0.0000	0

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08/05/2008	J207	2020/01/15			jSwap	10.1020	10.1130	0.109	0.0000	0.0000	0
08/05/2008	JBAR	2005/12/21			jBar	11.8750	11.8750	-	0.0000	0.0000	0
08/05/2008	JFRA	2008/08/07			jFra	12.2580	12.2740	0.131	0.0000	0.0000	0
08/05/2008	JFRA	2008/11/06			jFra	12.2950	12.3190	0.195	0.0000	0.0000	0
08/05/2008	JFRA	2008/11/06			jFra	0.0000	12.3190	100.000	0.0000	0.0000	0
08/05/2008	JFRA	2009/02/05			jFra	12.1460	12.1700	0.198	0.0000	0.0000	0
08/05/2008	JFRA	2009/02/05			jFra	0.0000	12.1700	100.000	0.0000	0.0000	0
08/05/2008	JFRA	2009/05/07			jFra	11.8500	11.8710	0.177	0.0000	0.0000	0
08/05/2008	JFRA	2009/05/07			jFra	0.0000	11.8710	100.000	0.0000	0.0000	0
08/05/2008	JFRA	2009/08/06			jFra	11.5020	11.5540	0.452	0.0000	0.0000	0
08/05/2008	JFRA	2009/11/05			jFra	11.2040	11.2350	0.277	0.0000	0.0000	0
08/05/2008	JN02	2008/08/07			jNote	11.6380	11.6640	0.223	0.0000	0.0000	0
08/05/2008	JN02	2008/11/06			jNote	11.4140	11.4400	0.228	0.0000	0.0000	0
08/05/2008	JN02	2009/02/05			jNote	11.1600	11.1870	0.242	0.0000	0.0000	0
08/05/2008	JN05	2008/08/07			jNote	10.6530	10.6770	0.225	0.0000	0.0000	0
08/05/2008	JN05	2008/11/07			jNote	9.7320	9.7770	0.462	0.0000	0.0000	0
08/05/2008	JN05	2009/02/05			jNote	10.3320	10.3470	0.145	0.0000	0.0000	0
08/05/2008	JN10	2008/08/07			jNote	9.9690	9.9780	0.090	0.0000	0.0000	0
08/05/2008	JN10	2008/11/07			jNote	9.4410	9.4800	0.413	0.0000	0.0000	0

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08/05/2008	JN10	2009/02/05			jNote	9.7470	9.7560	0.092	0.0000	0.0000	0
08/05/2008	JROD	2008/05/30			jRod	11.0410	11.0370	(0.036)	0.0000	0.0000	0
08/05/2008	JROD	2008/06/30			jRod	11.4180	11.4110	(0.061)	0.0000	0.0000	0
08/05/2008	JROD	2008/07/31			jRod	11.7940	11.7820	(0.102)	0.0000	0.0000	0
08/05/2008	JROD	2008/08/29			jRod	11.5750	11.5660	(0.078)	0.0000	0.0000	0
08/05/2008	JROD	2008/09/30			jRod	11.8990	11.8860	(0.109)	0.0000	0.0000	0
08/05/2008	JROD	2008/10/31			jRod	12.1690	12.1520	(0.140)	0.0000	0.0000	0
08/05/2008	JROD	2008/11/28			jRod	11.9200	11.9080	(0.101)	0.0000	0.0000	0
08/05/2008	JROD	2008/12/31			jRod	12.1580	12.1470	(0.090)	0.0000	0.0000	0
08/05/2008	OTH1	2008/08/07			Index Future	248.3070	247.8350	(0.190)	0.0000	0.0000	0
08/05/2008	OTH1	2008/11/06			Index Future	255.5900	255.1050	(0.190)	0.0000	0.0000	12
08/05/2008	OTH1	2009/02/05			Index Future	263.1140	262.6150	(0.190)	0.0000	0.0000	0
08/05/2008	R153	2008/08/07			Bond Future	10.1000	10.1400	0.396	10.2100	10.2100	8,104
08/05/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	3,061.0000	3,136.0000	2.450	0	0	0
08/05/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
08/05/2008	R153	2008/08/07	8.25	Put	Option on Bond Future	3,547.0000	3,622.0000	2.114	0	0	0
08/05/2008	R153	2008/08/07	8.25	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
08/05/2008	R153	2008/11/06			Bond Future	9.9360	9.9760	0.403	0.0000	0.0000	0
08/05/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	2,172.0000	2,209.0000	1.703	0	0	0
08/05/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	1,018.0000	989.0000	(2.849)	0	0	0

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08/05/2008	R153	2009/02/05			Bond Future	9.5580	9.5980	0.418	0.0000	0.0000	0
08/05/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	2,245.0000	2,209.0000	(1.604)	0	0	0
08/05/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	1,604.0000	1,626.0000	1.372	0	0	0
08/05/2008	R157	2008/08/07			Bond Future	9.3220	9.3520	0.322	0.0000	0.0000	6,461
08/05/2008	R157	2008/08/07	9.50	Put	Option on Bond Future	1,267.0000	1,329.0000	4.893	0	0	200
08/05/2008	R157	2008/08/07	750.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
08/05/2008	R157	2008/08/07	8.50	Call	Option on Bond Future	243.0000	218.0000	(10.288)	0	0	200
08/05/2008	R157	2008/08/07	750.00	Call	Option on Bond Future	120,401.0000	120,227.0000	(0.145)	0	0	0
08/05/2008	R157	2008/08/07	9.50	Call	Option on Bond Future	2,295.0000	2,182.0000	(4.924)	0	0	0
08/05/2008	R157	2008/08/07	8.75	Call	Option on Bond Future	508.0000	465.0000	(8.465)	0	0	500
08/05/2008	R157	2008/08/07	9.75	Call	Option on Bond Future	3,219.0000	3,086.0000	(4.132)	0	0	0
08/05/2008	R157	2008/08/07	9.75	Put	Option on Bond Future	768.0000	809.0000	5.339	0	0	0
08/05/2008	R157	2008/08/07	8.50	Put	Option on Bond Future	5,141.0000	5,291.0000	2.918	0	0	0
08/05/2008	R157	2008/08/07	8.75	Put	Option on Bond Future	3,889.0000	4,020.0000	3.368	0	0	0
08/05/2008	R157	2008/08/07	8.25	Call	Option on Bond Future	100.0000	87.0000	(13.000)	0	0	500
08/05/2008	R157	2008/08/07	9.00	Put	Option on Bond Future	2,821.0000	2,930.0000	3.864	0	0	200
08/05/2008	R157	2008/08/07	8.25	Put	Option on Bond Future	6,540.0000	6,701.0000	2.462	0	0	0
08/05/2008	R157	2008/08/07	9.00	Call	Option on Bond Future	933.0000	867.0000	(7.074)	0	0	0
08/05/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	8,040.0000	8,209.0000	2.102	0	0	0
08/05/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	34.0000	29.0000	(14.706)	0	0	0
08/05/2008	R157	2008/08/07	9.25	Call	Option on Bond Future	1,541.0000	1,452.0000	(5.775)	0	0	0
08/05/2008	R157	2008/08/07	9.25	Put	Option on Bond Future	1,960.0000	2,045.0000	4.337	0	0	500
08/05/2008	R157	2008/11/06			Bond Future	9.2280	9.2580	0.325	0.0000	0.0000	0
08/05/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	3,469.0000	3,590.0000	3.488	0	0	0
08/05/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	718.0000	669.0000	(6.825)	0	0	0
08/05/2008	R157	2009/02/05			Bond Future	9.0790	9.1090	0.330	9.2000	9.1400	2,500
08/05/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	2,692.0000	2,593.0000	(3.678)	0	0	0
08/05/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	1,748.0000	1,816.0000	3.890	0	0	0
08/05/2008	R186	2008/08/07			Bond Future	9.1770	9.2070	0.327	0.0000	0.0000	2,410
08/05/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	15,097.0000	15,378.0000	1.861	0	0	0
08/05/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	36.0000	31.0000	(13.889)	0	0	0

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08/05/2008	R186	2008/11/06			Bond Future	9.1090	9.1390	0.329	0.0000	0.0000	0
08/05/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	6,233.0000	6,499.0000	4.268	0	0	0
08/05/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	141.0000	119.0000	(15.603)	0	0	0
08/05/2008	R186	2009/02/05			Bond Future	9.0100	9.0400	0.333	0.0000	0.0000	0
08/05/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	3,311.0000	3,112.0000	(6.010)	0	0	0
08/05/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	1,026.0000	1,116.0000	8.772	0	0	0
08/05/2008	R196	2008/08/07			Bond Future	11.0280	11.0410	0.118	0.0000	0.0000	0
08/05/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	1,752.0000	1,752.0000	-	0	0	0
08/05/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	555.0000	548.0000	(1.261)	0	0	0
08/05/2008	R196	2008/11/06			Bond Future	10.7310	10.7540	0.214	0.0000	0.0000	0
08/05/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,753.0000	1,753.0000	-	0	0	0
08/05/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	1,167.0000	1,160.0000	(0.600)	0	0	0
08/05/2008	R196	2009/02/05			Bond Future	10.3210	10.3520	0.300	0.0000	0.0000	0
08/05/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	1,816.0000	1,812.0000	(0.220)	0	0	0
08/05/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	1,794.0000	1,792.0000	(0.111)	0	0	0
08/05/2008	R201	2008/08/07			Bond Future	9.3560	9.3860	0.321	0.0000	0.0000	0
08/05/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	21.0000	18.0000	(14.286)	0	0	0
08/05/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	6,561.0000	6,696.0000	2.058	0	0	0
08/05/2008	R201	2008/11/06			Bond Future	9.2510	9.2810	0.324	0.0000	0.0000	0
08/05/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	2,876.0000	2,973.0000	3.373	0	0	0
08/05/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	576.0000	538.0000	(6.597)	0	0	0
08/05/2008	R201	2009/02/05			Bond Future	9.0810	9.1110	0.330	0.0000	0.0000	0
08/05/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	1,370.0000	1,424.0000	3.942	0	0	0
08/05/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	2,115.0000	2,036.0000	(3.735)	0	0	0
08/05/2008	R203	2008/08/07			Bond Future	9.2870	9.3170	0.323	0.0000	0.0000	0
08/05/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
08/05/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	9,497.0000	9,671.0000	1.832	0	0	0

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08/05/2008	R203	2008/11/06			Bond Future	9.1970	9.2270	0.326	0.0000	0.0000	0
08/05/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	4,314.0000	4,465.0000	3.500	0	0	0
08/05/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	198.0000	176.0000	(11.111)	0	0	0
08/05/2008	R203	2009/02/05			Bond Future	9.0600	9.0900	0.331	0.0000	0.0000	0
08/05/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	1,211.0000	1,276.0000	5.367	0	0	0
08/05/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	2,286.0000	2,181.0000	(4.593)	0	0	0
08/05/2008	R204	2008/08/07			Bond Future	9.2790	9.3090	0.323	0.0000	0.0000	3,179
08/05/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
08/05/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	10,158.0000	10,344.0000	1.831	0	0	0
08/05/2008	R204	2008/11/06			Bond Future	9.1940	9.2240	0.326	0.0000	0.0000	0
08/05/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	4,572.0000	4,737.0000	3.609	0	0	0
08/05/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	165.0000	145.0000	(12.121)	0	0	0
08/05/2008	R204	2009/02/05			Bond Future	9.0680	9.0980	0.331	0.0000	0.0000	0
08/05/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	1,125.0000	1,194.0000	6.133	0	0	0
08/05/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	2,233.0000	2,118.0000	(5.150)	0	0	0
08/05/2008	R206	2008/08/07			Bond Future	9.3600	9.3900	0.321	0.0000	0.0000	0
08/05/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	5,616.0000	5,734.0000	2.101	0	0	0
08/05/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	8.0000	6.0000	(25.000)	0	0	0
08/05/2008	R206	2008/11/06			Bond Future	9.2270	9.2570	0.325	0.0000	0.0000	610
08/05/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	123.0000	113.0000	(8.130)	0	0	0
08/05/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	5,023.0000	5,128.0000	2.090	0	0	0
08/05/2008	R206	2009/02/05			Bond Future	9.0190	9.0490	0.333	0.0000	0.0000	0
08/05/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	2,096.0000	2,027.0000	(3.292)	0	0	0
08/05/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	1,231.0000	1,275.0000	3.574	0	0	0
08/05/2008	R207	2008/08/07			Bond Future	9.2770	9.3070	0.323	0.0000	0.0000	0
08/05/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	8,548.0000	8,737.0000	2.211	0	0	0
08/05/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0

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08/05/2008	R207	2008/11/06			Bond Future	9.1980	9.2280	0.326	0.0000	0.0000	0
08/05/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	4,640.0000	4,812.0000	3.707	0	0	0
08/05/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	118.0000	102.0000	(13.559)	0	0	0
08/05/2008	R207	2009/02/05			Bond Future	9.0810	9.1110	0.330	0.0000	0.0000	0
08/05/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	1,044.0000	1,115.0000	6.801	0	0	0
08/05/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	2,094.0000	1,977.0000	(5.587)	0	0	0
08/05/2008	R209	2008/08/07			Bond Future	9.0100	9.0400	0.333	9.0600	9.0600	8,521
08/05/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	10,965.0000	11,196.0000	2.107	0	0	0
08/05/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
08/05/2008	R209	2008/11/06			Bond Future	8.9530	8.9830	0.335	0.0000	0.0000	260
08/05/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	10,507.0000	10,741.0000	2.227	0	0	0
08/05/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
08/05/2008	R209	2009/02/05			Bond Future	8.8720	8.9020	0.338	0.0000	0.0000	0
08/05/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	857.0000	945.0000	10.268	0	0	0
08/05/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	1,858.0000	1,710.0000	(7.966)	0	0	0
08/05/2008	TRT1	2008/08/07			Index Future	258.8430	258.4430	(0.155)	0.0000	0.0000	0
08/05/2008	TRT1	2008/11/06			Index Future	266.4360	266.0240	(0.155)	0.0000	0.0000	400
08/05/2008	TRT1	2009/02/05			Index Future	274.2790	273.8560	(0.154)	0.0000	0.0000	0
Grand Total:											197,308