

Derivatives High/Low Report

High/Low for 01/07/2008

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
01/07/2008	\$ / R 2008/09/15			Currency Future	7.9904	8.0610	0.884	8.0900	7.9900	127,534
01/07/2008	\$ / R 2008/12/12			Currency Future	8.1866	8.2596	0.892	8.2600	8.2100	44,484
01/07/2008	\$ / R 2009/03/16			Currency Future	8.3857	8.4619	0.909	0.0000	0.0000	1,272
01/07/2008	£ / R 2008/09/15			Currency Future	15.8093	15.9654	0.987	0.0000	0.0000	2,005
01/07/2008	£ / R 2008/12/12			Currency Future	16.0847	16.2471	1.010	0.0000	0.0000	1,909
01/07/2008	£ / R 2009/03/16			Currency Future	16.3637	16.5329	1.034	0.0000	0.0000	0
01/07/2008	€ / R 2008/09/15			Currency Future	12.5404	12.6529	0.897	12.7300	12.7100	16,109
01/07/2008	€ / R 2008/12/12			Currency Future	12.7882	12.9052	0.915	0.0000	0.0000	8,718
01/07/2008	€ / R 2009/03/16			Currency Future	13.0392	13.1615	0.938	0.0000	0.0000	200
01/07/2008	ALBI 2008/08/07			Index Future	244.1090	242.2690	(0.754)	0.0000	0.0000	0
01/07/2008	ALBI 2008/08/07	265.00	Call	Index Future	0.0000	0.0000	-	0	0	0
01/07/2008	ALBI 2008/08/07	265.00	Put	Index Future	208,910.0000	227,310.0000	8.808	0	0	0
01/07/2008	ALBI 2008/11/06			Index Future	251.5170	249.6215	(0.754)	0.0000	0.0000	594
01/07/2008	ALBI 2008/11/06	265.00	Call	Index Future	1,220.0000	614.0000	(49.672)	0	0	0
01/07/2008	ALBI 2008/11/06	265.00	Put	Index Future	136,050.0000	154,399.0000	13.487	0	0	0

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01/07/2008	ALBI	2009/02/05			Index Future	259.9180	258.0580	(0.716)	0.0000	0.0000	0
01/07/2008	CRD1	2008/08/07			Index Future	107.0410	106.4200	(0.580)	0.0000	0.0000	0
01/07/2008	CRD1	2008/11/06			Index Future	110.2900	109.6500	(0.580)	0.0000	0.0000	8
01/07/2008	CRD1	2009/02/05			Index Future	113.9530	113.2920	(0.580)	0.0000	0.0000	0
01/07/2008	GOVI	2008/08/07			jGovi	246.9130	245.1330	(0.721)	0.0000	0.0000	366
01/07/2008	GOVI	2008/08/07	274.00	Call	jGovi	0.0000	0.0000	-	0	0	0
01/07/2008	GOVI	2008/08/07	274.00	Put	jGovi	270,870.0000	288,670.0000	6.571	0	0	0
01/07/2008	GOVI	2008/11/06			jGovi	254.4070	252.5730	(0.721)	0.0000	0.0000	60
01/07/2008	GOVI	2008/11/06	274.00	Call	jGovi	159.0000	70.0000	(55.975)	0	0	0
01/07/2008	GOVI	2008/11/06	274.00	Put	jGovi	196,089.0000	214,340.0000	9.308	0	0	0
01/07/2008	GOVI	2009/02/05			jGovi	262.8585	260.9615	(0.722)	0.0000	0.0000	0
01/07/2008	ILBI	2008/08/07			Index Future	309.7680	311.6810	0.618	0.0000	0.0000	1
01/07/2008	ILBI	2008/11/06			Index Future	344.1420	344.6300	0.142	0.0000	0.0000	0
01/07/2008	ILBI	2009/02/05			Index Future	355.2060	355.7460	0.152	0.0000	0.0000	0
01/07/2008	J153	2010/08/31			jSwap	12.6670	12.7040	0.292	0.0000	0.0000	0
01/07/2008	J157	2015/09/15			jSwap	11.8220	11.9090	0.736	0.0000	0.0000	0
01/07/2008	J186	2026/12/21			jSwap	10.9900	11.1290	1.265	0.0000	0.0000	0
01/07/2008	J201	2014/12/22			jSwap	11.9220	12.0240	0.856	0.0000	0.0000	0
01/07/2008	J203	2017/09/15			jSwap	11.6390	11.7710	1.134	0.0000	0.0000	0

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01/07/2008	J204	2018/12/21			jSwap	11.5270	11.6720	1.258	0.0000	0.0000	0
01/07/2008	J207	2020/01/15			jSwap	11.4420	11.5790	1.197	0.0000	0.0000	0
01/07/2008	JBAR	2005/12/21			jBar	12.3750	12.4210	0.372	0.0000	0.0000	0
01/07/2008	JFRA	2008/08/07			jFra	12.5400	12.5390	(0.008)	0.0000	0.0000	0
01/07/2008	JFRA	2008/11/06			jFra	12.8980	12.9270	0.225	0.0000	0.0000	0
01/07/2008	JFRA	2008/11/06			jFra	0.0000	12.9270	100.000	0.0000	0.0000	0
01/07/2008	JFRA	2009/02/05			jFra	12.8950	12.9260	0.240	0.0000	0.0000	0
01/07/2008	JFRA	2009/02/05			jFra	0.0000	12.9260	100.000	0.0000	0.0000	0
01/07/2008	JFRA	2009/05/07			jFra	12.8070	12.8670	0.468	0.0000	0.0000	0
01/07/2008	JFRA	2009/05/07			jFra	0.0000	12.8670	100.000	0.0000	0.0000	0
01/07/2008	JFRA	2009/08/06			jFra	12.7540	12.8080	0.423	0.0000	0.0000	0
01/07/2008	JFRA	2009/11/05			jFra	12.5540	12.6030	0.390	0.0000	0.0000	0
01/07/2008	JN02	2008/08/07			jNote	12.6360	12.6790	0.340	0.0000	0.0000	0
01/07/2008	JN02	2008/11/06			jNote	12.5810	12.6450	0.509	0.0000	0.0000	0
01/07/2008	JN02	2009/02/05			jNote	12.4510	12.5340	0.667	0.0000	0.0000	0
01/07/2008	JN05	2008/08/07			jNote	11.9390	12.0430	0.871	0.0000	0.0000	0
01/07/2008	JN05	2008/11/07			jNote	11.3730	11.5390	1.460	0.0000	0.0000	0
01/07/2008	JN05	2009/02/05			jNote	11.7390	11.8660	1.082	0.0000	0.0000	0
01/07/2008	JN10	2008/08/07			jNote	11.3810	11.5310	1.318	0.0000	0.0000	0

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01/07/2008	JN10	2008/11/07			jNote	10.8710	11.0450	1.601	0.0000	0.0000	0
01/07/2008	JN10	2009/02/05			jNote	11.2230	11.3750	1.354	0.0000	0.0000	0
01/07/2008	JROD	2008/07/31			jRod	11.6160	11.6200	0.034	0.0000	0.0000	0
01/07/2008	JROD	2008/08/29			jRod	11.9810	12.0010	0.167	0.0000	0.0000	0
01/07/2008	JROD	2008/09/30			jRod	12.3760	12.4100	0.275	0.0000	0.0000	0
01/07/2008	JROD	2008/10/31			jRod	12.1380	12.1520	0.115	0.0000	0.0000	0
01/07/2008	JROD	2008/11/28			jRod	12.4180	12.4250	0.056	0.0000	0.0000	0
01/07/2008	JROD	2008/12/31			jRod	12.7010	12.6960	(0.039)	0.0000	0.0000	0
01/07/2008	OTH1	2008/08/07			Index Future	230.0130	227.8560	(0.938)	0.0000	0.0000	0
01/07/2008	OTH1	2008/11/06			Index Future	236.9940	234.7710	(0.938)	0.0000	0.0000	12
01/07/2008	OTH1	2009/02/05			Index Future	244.8670	242.5690	(0.938)	0.0000	0.0000	0
01/07/2008	R153	2008/08/07			Bond Future	11.7200	11.8600	1.195	11.9100	11.9100	7,457
01/07/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	6,040.0000	6,292.0000	4.172	0	0	0
01/07/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/07/2008	R153	2008/08/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/07/2008	R153	2008/08/07	8.25	Put	Option on Bond Future	6,528.0000	6,780.0000	3.860	0	0	0
01/07/2008	R153	2008/11/06			Bond Future	11.6600	11.8000	1.201	0.0000	0.0000	0
01/07/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	13.0000	9.0000	(30.769)	0	0	0
01/07/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	3,993.0000	4,214.0000	5.535	0	0	0
01/07/2008	R153	2009/02/05			Bond Future	11.4100	11.5500	1.227	0.0000	0.0000	0
01/07/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	870.0000	805.0000	(7.471)	0	0	0
01/07/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	2,881.0000	3,012.0000	4.547	0	0	0

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01/07/2008	R157	2008/08/07			Bond Future	10.6800	10.8400	1.498	0.0000	0.0000	6,773
01/07/2008	R157	2008/08/07	9.75	Call	Option on Bond Future	30.0000	11.0000	(63.333)	0	0	0
01/07/2008	R157	2008/08/07	9.25	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
01/07/2008	R157	2008/08/07	9.25	Put	Option on Bond Future	7,975.0000	8,823.0000	10.633	0	0	500
01/07/2008	R157	2008/08/07	8.75	Put	Option on Bond Future	10,937.0000	11,785.0000	7.753	0	0	0
01/07/2008	R157	2008/08/07	9.75	Put	Option on Bond Future	5,134.0000	5,964.0000	16.167	0	0	0
01/07/2008	R157	2008/08/07	8.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	1,500
01/07/2008	R157	2008/08/07	9.50	Put	Option on Bond Future	6,535.0000	7,378.0000	12.900	0	0	200
01/07/2008	R157	2008/08/07	750.00	Call	Option on Bond Future	112,846.0000	111,997.0000	(0.752)	0	0	0
01/07/2008	R157	2008/08/07	9.50	Call	Option on Bond Future	7.0000	2.0000	(71.429)	0	0	0
01/07/2008	R157	2008/08/07	750.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/07/2008	R157	2008/08/07	9.00	Put	Option on Bond Future	9,444.0000	10,292.0000	8.979	0	0	0
01/07/2008	R157	2008/08/07	8.50	Put	Option on Bond Future	12,454.0000	13,302.0000	6.809	0	0	0
01/07/2008	R157	2008/08/07	8.25	Put	Option on Bond Future	13,995.0000	14,844.0000	6.066	0	0	0
01/07/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/07/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	15,561.0000	16,410.0000	5.456	0	0	0
01/07/2008	R157	2008/08/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	500
01/07/2008	R157	2008/08/07	9.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/07/2008	R157	2008/08/07	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	200
01/07/2008	R157	2008/08/07	10.25	Put	Option on Bond Future	2,604.0000	3,315.0000	27.304	0	0	1,000
01/07/2008	R157	2008/08/07	10.25	Call	Option on Bond Future	281.0000	143.0000	(49.110)	0	0	0
01/07/2008	R157	2008/11/06			Bond Future	10.6200	10.7800	1.507	0.0000	0.0000	2,550
01/07/2008	R157	2008/11/06	9.50	Call	Option on Bond Future	63.0000	33.0000	(47.619)	0	0	700
01/07/2008	R157	2008/11/06	9.50	Put	Option on Bond Future	6,101.0000	6,901.0000	13.113	0	0	1,000
01/07/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	700
01/07/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	10,322.0000	11,150.0000	8.022	0	0	0
01/07/2008	R157	2008/11/06	10.25	Call	Option on Bond Future	623.0000	410.0000	(34.189)	0	0	0
01/07/2008	R157	2008/11/06	10.25	Put	Option on Bond Future	2,573.0000	3,188.0000	23.902	0	0	700
01/07/2008	R157	2009/02/05			Bond Future	10.4900	10.6500	1.525	0.0000	0.0000	5,000
01/07/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	184.0000	122.0000	(33.696)	0	0	0
01/07/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	6,748.0000	7,499.0000	11.129	0	0	0
01/07/2008	R186	2008/08/07			Bond Future	10.4500	10.6100	1.531	0.0000	0.0000	2,514

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01/07/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	26,300.0000	27,586.0000	4.890	0	0	0
01/07/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/07/2008	R186	2008/11/06			Bond Future	10.3900	10.5500	1.540	0.0000	0.0000	2,500
01/07/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	17,433.0000	18,723.0000	7.400	0	0	0
01/07/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/07/2008	R186	2009/02/05			Bond Future	10.3000	10.4600	1.553	0.0000	0.0000	2,500
01/07/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	9,230.0000	10,516.0000	13.933	0	0	0
01/07/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	20.0000	7.0000	(65.000)	0	0	0
01/07/2008	R196	2008/08/07			Bond Future	12.3090	12.3920	0.674	0.0000	0.0000	0
01/07/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	1,973.0000	2,005.0000	1.622	0	0	0
01/07/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	114.0000	104.0000	(8.772)	0	0	0
01/07/2008	R196	2008/11/06			Bond Future	12.1220	12.2000	0.643	0.0000	0.0000	0
01/07/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	775.0000	762.0000	(1.677)	0	0	0
01/07/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,769.0000	1,779.0000	0.565	0	0	0
01/07/2008	R196	2009/02/05			Bond Future	11.7720	11.8860	0.968	0.0000	0.0000	0
01/07/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	1,591.0000	1,584.0000	(0.440)	0	0	0
01/07/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	1,643.0000	1,643.0000	-	0	0	0
01/07/2008	R201	2008/08/07			Bond Future	10.7800	10.9600	1.670	0.0000	0.0000	0
01/07/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/07/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	12,859.0000	13,620.0000	5.918	0	0	0
01/07/2008	R201	2008/11/06			Bond Future	10.7000	10.8800	1.682	0.0000	0.0000	1,000
01/07/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	8,589.0000	9,333.0000	8.662	0	0	0
01/07/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
01/07/2008	R201	2009/02/05			Bond Future	10.5700	10.7500	1.703	0.0000	0.0000	0
01/07/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	111.0000	68.0000	(38.739)	0	0	0
01/07/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	5,692.0000	6,379.0000	12.070	0	0	0
01/07/2008	R203	2008/08/07			Bond Future	10.6800	10.8400	1.498	0.0000	0.0000	0

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01/07/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/07/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	17,143.0000	17,968.0000	4.812	0	0	0
01/07/2008	R203	2008/11/06			Bond Future	10.6100	10.7700	1.508	0.0000	0.0000	0
01/07/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	11,799.0000	12,617.0000	6.933	0	0	0
01/07/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/07/2008	R203	2009/02/05			Bond Future	10.4900	10.6500	1.525	0.0000	0.0000	0
01/07/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	50.0000	27.0000	(46.000)	0	0	0
01/07/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	6,694.0000	7,483.0000	11.787	0	0	0
01/07/2008	R204	2008/08/07			Bond Future	10.6400	10.8100	1.598	0.0000	0.0000	3,188
01/07/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/07/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	18,097.0000	19,023.0000	5.117	0	0	0
01/07/2008	R204	2008/11/06			Bond Future	10.5700	10.7400	1.608	0.0000	0.0000	0
01/07/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	12,388.0000	13,309.0000	7.435	0	0	0
01/07/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/07/2008	R204	2009/02/05			Bond Future	10.4700	10.6400	1.624	0.0000	0.0000	0
01/07/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	29.0000	13.0000	(55.172)	0	0	0
01/07/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	7,024.0000	7,927.0000	12.856	0	0	0
01/07/2008	R206	2008/08/07			Bond Future	10.8700	11.0300	1.472	0.0000	0.0000	0
01/07/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/07/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	11,379.0000	11,964.0000	5.141	0	0	0
01/07/2008	R206	2008/11/06			Bond Future	10.7700	10.9300	1.486	0.0000	0.0000	610
01/07/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/07/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	10,642.0000	11,212.0000	5.356	0	0	0
01/07/2008	R206	2009/02/05			Bond Future	10.6100	10.7700	1.508	0.0000	0.0000	0
01/07/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	135.0000	92.0000	(31.852)	0	0	0
01/07/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	5,035.0000	5,548.0000	10.189	0	0	0
01/07/2008	R207	2008/08/07			Bond Future	10.6400	10.8000	1.504	0.0000	0.0000	0

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01/07/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	16,567.0000	17,441.0000	5.276	0	0	0
01/07/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/07/2008	R207	2008/11/06			Bond Future	10.5800	10.7400	1.512	0.0000	0.0000	0
01/07/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	12,629.0000	13,501.0000	6.905	0	0	0
01/07/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/07/2008	R207	2009/02/05			Bond Future	10.4800	10.6400	1.527	0.0000	0.0000	0
01/07/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	7,171.0000	8,033.0000	12.021	0	0	0
01/07/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	15.0000	6.0000	(60.000)	0	0	0
01/07/2008	R209	2008/08/07			Bond Future	10.2100	10.3700	1.567	0.0000	0.0000	6,986
01/07/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	19,327.0000	20,315.0000	5.112	0	0	0
01/07/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/07/2008	R209	2008/11/06			Bond Future	10.1600	10.3200	1.575	0.0000	0.0000	260
01/07/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	18,995.0000	19,992.0000	5.249	0	0	0
01/07/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/07/2008	R209	2009/02/05			Bond Future	10.0800	10.2400	1.587	0.0000	0.0000	0
01/07/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
01/07/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	7,612.0000	8,622.0000	13.269	0	0	0
01/07/2008	TRT1	2008/08/07			Index Future	243.6090	241.8400	(0.726)	0.0000	0.0000	0
01/07/2008	TRT1	2008/11/06			Index Future	251.0020	249.1800	(0.726)	0.0000	0.0000	400
01/07/2008	TRT1	2009/02/05			Index Future	259.3400	257.4560	(0.726)	0.0000	0.0000	0
01/07/2008	ZAAD	2008/09/15			Currency Future	7.5962	7.6102	0.184	0.0000	0.0000	585
01/07/2008	ZAAD	2008/12/12			Currency Future	7.6900	7.7067	0.217	0.0000	0.0000	1,975
01/07/2008	ZAAD	2009/03/16			Currency Future	7.7844	7.8032	0.242	7.8600	7.8600	10

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
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Grand Total:										254,580
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