

# Derivatives High/Low Report

High/Low for 01/09/2008

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
01/09/2008	\$ / R 2008/09/15			Currency Future	7.7182	7.7690	0.658	7.7700	7.7300	149,148
01/09/2008	\$ / R 2008/12/12			Currency Future	7.8982	7.9492	0.646	7.9500	7.9200	136,301
01/09/2008	\$ / R 2009/03/16			Currency Future	8.0727	8.1259	0.659	8.1400	8.1400	17,391
01/09/2008	£ / R 2008/09/15			Currency Future	14.0630	13.9725	(0.644)	0.0000	0.0000	1,833
01/09/2008	£ / R 2008/12/12			Currency Future	14.2987	14.2054	(0.653)	14.2300	14.2000	5,677
01/09/2008	£ / R 2009/03/16			Currency Future	14.5294	14.4393	(0.620)	14.4900	14.4900	12,699
01/09/2008	€ / R 2008/09/15			Currency Future	11.3526	11.3265	(0.230)	11.3200	11.3200	13,049
01/09/2008	€ / R 2008/12/12			Currency Future	11.5634	11.5347	(0.248)	11.5200	11.5200	20,887
01/09/2008	€ / R 2009/03/16			Currency Future	11.7654	11.7376	(0.236)	0.0000	0.0000	7,779
01/09/2008	ALBI 2008/11/06			Index Future	270.5620	269.6330	(0.343)	269.0100	269.0100	545
01/09/2008	ALBI 2008/11/06	265.00	Call	Index Future	60,895.0000	52,981.0000	(12.996)	0	0	0
01/09/2008	ALBI 2008/11/06	265.00	Put	Index Future	5,275.0000	6,651.0000	26.085	0	0	0
01/09/2008	ALBI 2009/02/05			Index Future	278.6960	277.7900	(0.325)	0.0000	0.0000	0
01/09/2008	ALBI 2009/05/07			Index Future	287.5330	287.5840	0.018	0.0000	0.0000	0

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01/09/2008	CRD1	2008/11/06			Index Future	114.7510	114.4870	(0.230)	0.0000	0.0000	6
01/09/2008	CRD1	2009/02/05			Index Future	118.2010	117.9510	(0.212)	0.0000	0.0000	0
01/09/2008	CRD1	2009/05/07			Index Future	121.6640	121.4080	(0.210)	0.0000	0.0000	0
01/09/2008	GOVI	2008/11/06			jGovi	272.7995	271.9555	(0.309)	272.8800	272.8800	123
01/09/2008	GOVI	2008/11/06	274.00	Put	jGovi	30,195.0000	34,798.0000	15.244	0	0	0
01/09/2008	GOVI	2008/11/06	274.00	Call	jGovi	18,190.0000	14,353.0000	(21.094)	0	0	0
01/09/2008	GOVI	2009/02/05			jGovi	281.0005	280.1830	(0.291)	0.0000	0.0000	609
01/09/2008	GOVI	2009/05/07			jGovi	289.2345	288.3945	(0.290)	0.0000	0.0000	0
01/09/2008	ILBI	2008/11/06			Index Future	305.3640	305.3640	-	0.0000	0.0000	1
01/09/2008	ILBI	2009/02/05			Index Future	314.1880	314.1880	-	0.0000	0.0000	0
01/09/2008	ILBI	2009/05/07			Index Future	347.1100	347.0000	(0.032)	0.0000	0.0000	0
01/09/2008	J153	2010/08/31			jSwap	11.1590	11.0700	(0.798)	0.0000	0.0000	0
01/09/2008	J157	2015/09/15			jSwap	9.9010	10.0180	1.182	0.0000	0.0000	0
01/09/2008	J186	2026/12/21			jSwap	8.9940	9.0900	1.067	0.0000	0.0000	0
01/09/2008	J201	2014/12/22			jSwap	9.8980	10.0300	1.334	0.0000	0.0000	0
01/09/2008	J203	2017/09/15			jSwap	9.7300	9.8400	1.131	0.0000	0.0000	0
01/09/2008	J204	2018/12/21			jSwap	9.5640	9.6790	1.202	0.0000	0.0000	0
01/09/2008	J207	2020/01/15			jSwap	9.4590	9.5770	1.247	0.0000	0.0000	0

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01/09/2008	JBAR 2005/12/21			jBar	12.0750	12.0750	-	0.0000	0.0000	0
01/09/2008	JFRA 2008/11/06			jFra	11.9800	12.0390	0.492	0.0000	0.0000	0
01/09/2008	JFRA 2008/11/06			jFra	0.0000	12.0390	100.000	0.0000	0.0000	0
01/09/2008	JFRA 2009/02/05			jFra	11.6640	11.8440	1.543	0.0000	0.0000	0
01/09/2008	JFRA 2009/02/05			jFra	0.0000	11.8440	100.000	0.0000	0.0000	0
01/09/2008	JFRA 2009/05/07			jFra	11.0080	11.2330	2.044	0.0000	0.0000	0
01/09/2008	JFRA 2009/05/07			jFra	0.0000	11.2330	100.000	0.0000	0.0000	0
01/09/2008	JFRA 2009/08/06			jFra	10.4280	10.6680	2.301	0.0000	0.0000	0
01/09/2008	JFRA 2009/11/05			jFra	9.9720	10.2130	2.417	0.0000	0.0000	0
01/09/2008	JN02 2008/11/06			jNote	10.4820	10.6930	2.013	0.0000	0.0000	0
01/09/2008	JN02 2009/02/05			jNote	10.1250	10.3570	2.291	0.0000	0.0000	0
01/09/2008	JN02 2009/05/07			jNote	9.7990	10.0320	2.378	0.0000	0.0000	0
01/09/2008	JN05 2008/11/07			jNote	9.5290	9.6600	1.375	0.0000	0.0000	0
01/09/2008	JN05 2009/02/05			jNote	9.5150	9.6680	1.608	0.0000	0.0000	0
01/09/2008	JN05 2009/05/07			jNote	9.3580	9.5050	1.571	0.0000	0.0000	0
01/09/2008	JN10 2008/11/07			jNote	9.2160	9.3390	1.335	0.0000	0.0000	0
01/09/2008	JN10 2009/02/05			jNote	9.1770	9.2950	1.286	0.0000	0.0000	0
01/09/2008	JN10 2009/05/07			jNote	9.0660	9.1790	1.246	0.0000	0.0000	0
01/09/2008	JROD 2008/09/30			jRod	11.8290	11.8240	(0.042)	0.0000	0.0000	0

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01/09/2008	JROD	2008/10/31			jRod	11.9280	11.9190	(0.075)	0.0000	0.0000	0
01/09/2008	JROD	2008/11/28			jRod	12.0690	12.0590	(0.083)	0.0000	0.0000	0
01/09/2008	JROD	2008/12/31			jRod	12.0330	12.0290	(0.033)	0.0000	0.0000	0
01/09/2008	OTH1	2008/11/06			Index Future	259.0190	257.7210	(0.501)	0.0000	0.0000	9
01/09/2008	OTH1	2009/02/05			Index Future	266.8060	265.5180	(0.483)	0.0000	0.0000	0
01/09/2008	OTH1	2009/05/07			Index Future	274.6230	273.2990	(0.482)	0.0000	0.0000	0
01/09/2008	R153	2008/11/06			Bond Future	9.5330	9.6360	1.080	0.0000	0.0000	8,974
01/09/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	835.0000	937.0000	12.216	0	0	0
01/09/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	357.0000	286.0000	(19.888)	0	0	0
01/09/2008	R153	2008/11/06	9.00	Put	Option on Bond Future	1,128.0000	1,249.0000	10.727	0	0	0
01/09/2008	R153	2008/11/06	9.00	Call	Option on Bond Future	225.0000	173.0000	(23.111)	3	16	700
01/09/2008	R153	2009/02/05			Bond Future	9.1260	9.2480	1.337	0.0000	0.0000	3
01/09/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	1,657.0000	1,523.0000	(8.087)	0	0	0
01/09/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	383.0000	428.0000	11.749	0	0	0
01/09/2008	R153	2009/05/07			Bond Future	8.5920	8.7380	1.699	0.0000	0.0000	0
01/09/2008	R153	2009/05/07	9.25	Call	Option on Bond Future	2,219.0000	2,103.0000	(5.228)	0	0	0
01/09/2008	R153	2009/05/07	9.25	Put	Option on Bond Future	1,396.0000	1,464.0000	4.871	0	0	0
01/09/2008	R157	2008/11/06			Bond Future	9.0680	9.1420	0.816	0.0000	0.0000	5,890
01/09/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	1,121.0000	940.0000	(16.146)	0	0	700
01/09/2008	R157	2008/11/06	9.50	Call	Option on Bond Future	3,366.0000	3,037.0000	(9.774)	0	0	500
01/09/2008	R157	2008/11/06	10.25	Call	Option on Bond Future	6,729.0000	6,327.0000	(5.974)	0	0	0
01/09/2008	R157	2008/11/06	10.25	Put	Option on Bond Future	198.0000	219.0000	10.606	0	0	300
01/09/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	2,961.0000	3,202.0000	8.139	0	0	0
01/09/2008	R157	2008/11/06	9.50	Put	Option on Bond Future	924.0000	1,018.0000	10.173	0	0	1,000
01/09/2008	R157	2009/02/05			Bond Future	8.9340	9.0110	0.862	0.0000	0.0000	5,094
01/09/2008	R157	2009/02/05	10.00	Call	Option on Bond Future	6,737.0000	6,380.0000	(5.299)	0	0	0

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01/09/2008	R157	2009/02/05	9.50	Put	Option on Bond Future	1,668.0000	1,787.0000	7.134	0	0	0
01/09/2008	R157	2009/02/05	9.50	Call	Option on Bond Future	4,783.0000	4,472.0000	(6.502)	0	0	600
01/09/2008	R157	2009/02/05	10.00	Put	Option on Bond Future	957.0000	1,030.0000	7.628	0	0	600
01/09/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	2,174.0000	2,322.0000	6.808	0	0	0
01/09/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	3,926.0000	3,644.0000	(7.183)	0	0	0
01/09/2008	R157	2009/02/05	8.75	Call	Option on Bond Future	2,478.0000	2,259.0000	(8.838)	0	0	600
01/09/2008	R157	2009/02/05	8.75	Put	Option on Bond Future	3,513.0000	3,725.0000	6.035	0	0	0
01/09/2008	R157	2009/05/07			Bond Future	8.7890	8.8710	0.933	0.0000	0.0000	0
01/09/2008	R157	2009/05/07	9.00	Call	Option on Bond Future	4,172.0000	3,903.0000	(6.448)	0	0	0
01/09/2008	R157	2009/05/07	9.00	Put	Option on Bond Future	3,026.0000	3,204.0000	5.882	0	0	0
01/09/2008	R186	2008/11/06			Bond Future	8.8500	8.9220	0.814	0.0000	0.0000	4,905
01/09/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	105.0000	50.0000	(52.381)	0	0	0
01/09/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	3,666.0000	4,323.0000	17.921	0	0	0
01/09/2008	R186	2009/02/05			Bond Future	8.7490	8.8230	0.846	0.0000	0.0000	2,500
01/09/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	5,034.0000	4,374.0000	(13.111)	0	0	0
01/09/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	181.0000	258.0000	42.541	0	0	0
01/09/2008	R186	2009/05/07			Bond Future	8.6520	8.7280	0.878	0.0000	0.0000	0
01/09/2008	R186	2009/05/07	9.00	Call	Option on Bond Future	4,135.0000	3,563.0000	(13.833)	0	0	0
01/09/2008	R186	2009/05/07	9.00	Put	Option on Bond Future	711.0000	900.0000	26.582	0	0	0
01/09/2008	R196	2008/11/06			Bond Future	11.5810	11.6500	0.596	0.0000	0.0000	0
01/09/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,364.0000	1,359.0000	(0.367)	0	0	0
01/09/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	528.0000	503.0000	(4.735)	0	0	0
01/09/2008	R196	2009/02/05			Bond Future	10.9260	11.0290	0.943	0.0000	0.0000	0
01/09/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	1,375.0000	1,359.0000	(1.164)	0	0	0
01/09/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	1,384.0000	1,373.0000	(0.795)	0	0	0
01/09/2008	R196	2009/05/07			Bond Future	10.9350	11.0200	0.777	0.0000	0.0000	0
01/09/2008	R196	2009/05/07	11.00	Call	Option on Bond Future	1,691.0000	1,668.0000	(1.360)	0	0	0
01/09/2008	R196	2009/05/07	11.00	Put	Option on Bond Future	1,671.0000	1,674.0000	0.180	0	0	0

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01/09/2008	R201	2008/11/06			Bond Future	9.1530	9.2270	0.808	0.0000	0.0000	1,000
01/09/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	2,108.0000	2,370.0000	12.429	0	0	0
01/09/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	253.0000	179.0000	(29.249)	0	0	0
01/09/2008	R201	2009/02/05			Bond Future	9.0050	9.0830	0.866	0.0000	0.0000	0
01/09/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	844.0000	965.0000	14.336	0	0	0
01/09/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	1,926.0000	1,701.0000	(11.682)	0	0	0
01/09/2008	R201	2009/05/07			Bond Future	8.8560	8.9380	0.926	0.0000	0.0000	0
01/09/2008	R201	2009/05/07	9.25	Call	Option on Bond Future	2,667.0000	2,427.0000	(8.999)	0	0	0
01/09/2008	R201	2009/05/07	9.25	Put	Option on Bond Future	976.0000	1,092.0000	11.885	0	0	0
01/09/2008	R203	2008/11/06			Bond Future	9.0710	9.1440	0.805	0.0000	0.0000	0
01/09/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	51.0000	27.0000	(47.059)	0	0	0
01/09/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	3,440.0000	3,839.0000	11.599	0	0	0
01/09/2008	R203	2009/02/05			Bond Future	8.9390	9.0150	0.850	0.0000	0.0000	0
01/09/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	2,371.0000	2,059.0000	(13.159)	0	0	0
01/09/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	602.0000	727.0000	20.764	0	0	0
01/09/2008	R203	2009/05/07			Bond Future	8.8030	8.8820	0.897	0.0000	0.0000	0
01/09/2008	R203	2009/05/07	9.00	Put	Option on Bond Future	1,116.0000	1,288.0000	15.412	0	0	0
01/09/2008	R203	2009/05/07	9.00	Call	Option on Bond Future	2,231.0000	1,954.0000	(12.416)	0	0	0
01/09/2008	R204	2008/11/06			Bond Future	9.0240	9.0970	0.809	0.0000	0.0000	3,126
01/09/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	3,405.0000	3,835.0000	12.628	0	0	0
01/09/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	53.0000	28.0000	(47.170)	0	0	0
01/09/2008	R204	2009/02/05			Bond Future	8.9000	8.9760	0.854	0.0000	0.0000	9
01/09/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	2,601.0000	2,244.0000	(13.725)	0	0	0
01/09/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	454.0000	569.0000	25.330	0	0	0
01/09/2008	R204	2009/05/07			Bond Future	8.7780	8.8560	0.889	0.0000	0.0000	0
01/09/2008	R204	2009/05/07	9.00	Put	Option on Bond Future	1,021.0000	1,196.0000	17.140	0	0	0
01/09/2008	R204	2009/05/07	9.00	Call	Option on Bond Future	2,384.0000	2,077.0000	(12.878)	0	0	0

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01/09/2008	R206	2008/11/06			Bond Future	9.1380	9.2130	0.821	0.0000	0.0000	610
01/09/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	12.0000	7.0000	(41.667)	0	0	0
01/09/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	4,567.0000	4,853.0000	6.262	0	0	0
01/09/2008	R206	2009/02/05			Bond Future	8.9380	9.0170	0.884	0.0000	0.0000	0
01/09/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	747.0000	844.0000	12.985	0	0	0
01/09/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	1,917.0000	1,717.0000	(10.433)	0	0	0
01/09/2008	R206	2009/05/07			Bond Future	8.7370	8.8210	0.961	0.0000	0.0000	0
01/09/2008	R206	2009/05/07	9.00	Put	Option on Bond Future	1,175.0000	1,292.0000	9.957	0	0	0
01/09/2008	R206	2009/05/07	9.00	Call	Option on Bond Future	2,133.0000	1,943.0000	(8.908)	0	0	0
01/09/2008	R207	2008/11/06			Bond Future	9.0200	9.0930	0.809	0.0000	0.0000	0
01/09/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	36.0000	17.0000	(52.778)	0	0	0
01/09/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	3,434.0000	3,879.0000	12.959	0	0	0
01/09/2008	R207	2009/02/05			Bond Future	8.9040	8.9790	0.842	0.0000	0.0000	0
01/09/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	386.0000	495.0000	28.238	0	0	0
01/09/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	2,553.0000	2,187.0000	(14.336)	0	0	0
01/09/2008	R207	2009/05/07			Bond Future	8.7940	8.8710	0.876	0.0000	0.0000	0
01/09/2008	R207	2009/05/07	9.00	Put	Option on Bond Future	947.0000	1,124.0000	18.691	0	0	0
01/09/2008	R207	2009/05/07	9.00	Call	Option on Bond Future	2,243.0000	1,933.0000	(13.821)	0	0	0
01/09/2008	R209	2008/11/06			Bond Future	8.5410	8.6330	1.077	0.0000	0.0000	6,630
01/09/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	7,167.0000	7,935.0000	10.716	0	0	0
01/09/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/09/2008	R209	2009/02/05			Bond Future	8.4570	8.5500	1.100	0.0000	0.0000	0
01/09/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	4,456.0000	3,709.0000	(16.764)	0	0	0
01/09/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	42.0000	82.0000	95.238	0	0	0
01/09/2008	R209	2009/05/07			Bond Future	8.3750	8.4700	1.134	0.0000	0.0000	0
01/09/2008	R209	2009/05/07	9.00	Put	Option on Bond Future	67.0000	117.0000	74.627	0	0	0
01/09/2008	R209	2009/05/07	9.00	Call	Option on Bond Future	5,180.0000	4,415.0000	(14.768)	0	0	0

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01/09/2008	TRT1 2008/11/06			Index Future	269.2250	268.3790	(0.314)	0.0000	0.0000	300
01/09/2008	TRT1 2009/02/05			Index Future	277.3190	276.4980	(0.296)	0.0000	0.0000	0
01/09/2008	TRT1 2009/05/07			Index Future	285.4450	284.6020	(0.295)	0.0000	0.0000	0
01/09/2008	ZAAD 2008/09/15			Currency Future	6.6260	6.5873	(0.584)	0.0000	0.0000	2,241
01/09/2008	ZAAD 2008/12/12			Currency Future	6.7090	6.6693	(0.592)	6.7100	6.7100	5,768
01/09/2008	ZAAD 2009/03/16			Currency Future	6.7925	6.7553	(0.548)	0.0000	0.0000	310
<b>Grand Total:</b>										<b>418,417</b>