

Derivatives High/Low Report

High/Low for 09/09/2008

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
09/09/2008	\$ / R 2008/09/15			Currency Future	7.8947	7.9313	0.464	7.9800	7.8800	136,437
09/09/2008	\$ / R 2008/12/12			Currency Future	8.0810	8.1186	0.465	8.1800	8.0700	133,709
09/09/2008	\$ / R 2009/03/16			Currency Future	8.2639	8.3024	0.466	8.3000	8.2800	16,153
09/09/2008	\$ / R 2009/06/12			Currency Future	0.0000	8.4826	100.000	0.0000	0.0000	0
09/09/2008	£ / R 2008/09/15			Currency Future	13.9290	13.9862	0.411	0.0000	0.0000	1,647
09/09/2008	£ / R 2008/12/12			Currency Future	14.1659	14.2245	0.414	14.2500	14.2500	14,031
09/09/2008	£ / R 2009/03/16			Currency Future	14.4027	14.4610	0.405	0.0000	0.0000	12,699
09/09/2008	£ / R 2009/06/12			Currency Future	0.0000	14.6500	100.000	0.0000	0.0000	0
09/09/2008	€ / R 2008/09/15			Currency Future	11.2124	11.2080	(0.039)	11.1900	11.1800	13,004
09/09/2008	€ / R 2008/12/12			Currency Future	11.4213	11.4169	(0.039)	11.4000	11.3500	37,907
09/09/2008	€ / R 2009/03/16			Currency Future	11.6250	11.6202	(0.041)	11.5600	11.5600	7,878
09/09/2008	€ / R 2009/06/12			Currency Future	0.0000	11.8216	100.000	0.0000	0.0000	0

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09/09/2008	ALBI	2008/11/06			Index Future	270.1030	270.6780	0.213	0.0000	0.0000	545
09/09/2008	ALBI	2008/11/06	265.00	Call	Index Future	55,965.0000	60,714.0000	8.486	0	0	0
09/09/2008	ALBI	2008/11/06	265.00	Put	Index Future	4,935.0000	3,934.0000	(20.284)	0	0	0
09/09/2008	ALBI	2009/02/05			Index Future	278.2720	278.8640	0.213	0.0000	0.0000	0
09/09/2008	ALBI	2009/05/07			Index Future	286.3830	287.0230	0.223	0.0000	0.0000	0
09/09/2008	CRD1	2008/11/06			Index Future	114.5710	114.7150	0.126	0.0000	0.0000	6
09/09/2008	CRD1	2009/02/05			Index Future	118.0360	118.0910	0.047	0.0000	0.0000	0
09/09/2008	CRD1	2009/05/07			Index Future	121.5010	121.5050	0.003	0.0000	0.0000	0
09/09/2008	GOVI	2008/11/06			jGovi	272.2540	272.7640	0.187	0.0000	0.0000	123
09/09/2008	GOVI	2008/11/06	274.00	Call	jGovi	14,272.0000	16,114.0000	12.906	0	0	0
09/09/2008	GOVI	2008/11/06	274.00	Put	jGovi	31,732.0000	28,474.0000	(10.267)	0	0	0
09/09/2008	GOVI	2009/02/05			jGovi	280.4880	280.7915	0.108	0.0000	0.0000	609
09/09/2008	GOVI	2009/05/07			jGovi	288.7215	288.9085	0.065	0.0000	0.0000	0
09/09/2008	ILBI	2008/11/06			Index Future	327.3090	327.3670	0.018	0.0000	0.0000	1
09/09/2008	ILBI	2009/02/05			Index Future	336.7980	336.8600	0.018	0.0000	0.0000	0
09/09/2008	ILBI	2009/05/07			Index Future	347.1730	347.2330	0.017	0.0000	0.0000	0
09/09/2008	J153	2010/08/31			jSwap	11.1470	11.1230	(0.215)	0.0000	0.0000	0
09/09/2008	J157	2015/09/15			jSwap	9.9870	9.9380	(0.491)	0.0000	0.0000	0
09/09/2008	J186	2026/12/21			jSwap	9.0430	8.9850	(0.641)	0.0000	0.0000	0
09/09/2008	J201	2014/12/22			jSwap	10.0050	9.9510	(0.540)	0.0000	0.0000	0

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09/09/2008	J203	2017/09/15			jSwap	9.7910	9.7400	(0.521)	0.0000	0.0000	0
09/09/2008	J204	2018/12/21			jSwap	9.6170	9.5640	(0.551)	0.0000	0.0000	0
09/09/2008	J207	2020/01/15			jSwap	9.5100	9.4570	(0.557)	0.0000	0.0000	0
09/09/2008	JBAR	2005/12/21			jBar	12.1500	12.1500	-	0.0000	0.0000	0
09/09/2008	JFRA	2008/11/06			jFra	12.0480	12.0500	0.017	0.0000	0.0000	0
09/09/2008	JFRA	2009/02/05			jFra	11.8800	11.8400	(0.337)	0.0000	0.0000	0
09/09/2008	JFRA	2009/05/07			jFra	11.3860	11.4040	0.158	0.0000	0.0000	0
09/09/2008	JFRA	2009/08/06			jFra	10.8080	10.7750	(0.305)	0.0000	0.0000	0
09/09/2008	JFRA	2009/11/05			jFra	10.3500	10.3220	(0.271)	0.0000	0.0000	0
09/09/2008	JN02	2008/11/06			jNote	10.7810	10.7490	(0.297)	0.0000	0.0000	0
09/09/2008	JN02	2009/02/05			jNote	10.4580	10.4110	(0.449)	0.0000	0.0000	0
09/09/2008	JN02	2009/05/07			jNote	10.1370	10.0820	(0.543)	0.0000	0.0000	0
09/09/2008	JN05	2008/11/07			jNote	9.6600	9.6180	(0.435)	0.0000	0.0000	0
09/09/2008	JN05	2009/02/05			jNote	9.6590	9.6050	(0.559)	0.0000	0.0000	0
09/09/2008	JN05	2009/05/07			jNote	9.4850	9.4270	(0.611)	0.0000	0.0000	0
09/09/2008	JN10	2008/11/07			jNote	9.3050	9.2590	(0.494)	0.0000	0.0000	0
09/09/2008	JN10	2009/02/05			jNote	9.2270	9.1700	(0.618)	0.0000	0.0000	0

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09/09/2008	JN10	2009/05/07			jNote	9.1070	9.0490	(0.637)	0.0000	0.0000	0
09/09/2008	JROD	2008/09/30			jRod	11.8160	11.8140	(0.017)	0.0000	0.0000	0
09/09/2008	JROD	2008/10/31			jRod	11.9260	11.9210	(0.042)	0.0000	0.0000	0
09/09/2008	JROD	2008/11/28			jRod	12.0830	12.0770	(0.050)	0.0000	0.0000	0
09/09/2008	JROD	2008/12/31			jRod	12.0450	12.0410	(0.033)	0.0000	0.0000	0
09/09/2008	OTH1	2008/11/06			Index Future	258.9220	259.7800	0.331	0.0000	0.0000	9
09/09/2008	OTH1	2009/02/05			Index Future	266.7530	267.4260	0.252	0.0000	0.0000	0
09/09/2008	OTH1	2009/05/07			Index Future	274.5830	275.1570	0.209	0.0000	0.0000	0
09/09/2008	R153	2008/11/06			Bond Future	9.7240	9.7050	(0.195)	0.0000	0.0000	8,999
09/09/2008	R153	2008/11/06	9.00	Put	Option on Bond Future	1,347.0000	1,318.0000	(2.153)	0	0	0
09/09/2008	R153	2008/11/06	9.00	Call	Option on Bond Future	123.0000	126.0000	2.439	0	0	700
09/09/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	216.0000	221.0000	2.315	0	0	0
09/09/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	1,015.0000	988.0000	(2.660)	0	0	0
09/09/2008	R153	2009/02/05			Bond Future	9.3490	9.3260	(0.246)	0.0000	0.0000	3
09/09/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	1,404.0000	1,424.0000	1.425	0	0	0
09/09/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	457.0000	444.0000	(2.845)	0	0	0
09/09/2008	R153	2009/05/07			Bond Future	8.8560	8.8280	(0.316)	0.0000	0.0000	0
09/09/2008	R153	2009/05/07	9.25	Call	Option on Bond Future	1,995.0000	2,011.0000	0.802	0	0	0
09/09/2008	R153	2009/05/07	9.25	Put	Option on Bond Future	1,504.0000	1,485.0000	(1.263)	0	0	0
09/09/2008	R157	2008/11/06			Bond Future	9.1210	9.0810	(0.439)	0.0000	0.0000	7,503
09/09/2008	R157	2008/11/06	10.25	Call	Option on Bond Future	6,394.0000	6,600.0000	3.222	0	0	0
09/09/2008	R157	2008/11/06	9.50	Put	Option on Bond Future	889.0000	808.0000	(9.111)	0	0	1,000
09/09/2008	R157	2008/11/06	9.50	Call	Option on Bond Future	3,028.0000	3,176.0000	4.888	0	0	500
09/09/2008	R157	2008/11/06	10.25	Put	Option on Bond Future	167.0000	144.0000	(13.772)	0	0	300

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09/09/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	888.0000	950.0000	6.982	0	0	700
09/09/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	3,031.0000	2,864.0000	(5.510)	0	0	0
09/09/2008	R157	2009/02/05			Bond Future	8.9890	8.9460	(0.478)	0.0000	0.0000	5,094
09/09/2008	R157	2009/02/05	9.50	Put	Option on Bond Future	1,683.0000	1,595.0000	(5.229)	0	0	0
09/09/2008	R157	2009/02/05	9.50	Call	Option on Bond Future	4,491.0000	4,642.0000	3.362	0	0	600
09/09/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	2,206.0000	2,100.0000	(4.805)	0	0	0
09/09/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	3,651.0000	3,785.0000	3.670	0	0	0
09/09/2008	R157	2009/02/05	10.00	Put	Option on Bond Future	952.0000	894.0000	(6.092)	0	0	600
09/09/2008	R157	2009/02/05	10.00	Call	Option on Bond Future	6,425.0000	6,607.0000	2.833	0	0	0
09/09/2008	R157	2009/02/05	8.75	Call	Option on Bond Future	2,248.0000	2,345.0000	4.315	0	0	600
09/09/2008	R157	2009/02/05	8.75	Put	Option on Bond Future	3,591.0000	3,447.0000	(4.010)	0	0	0
09/09/2008	R157	2009/05/07			Bond Future	8.8460	8.8010	(0.509)	0.0000	0.0000	0
09/09/2008	R157	2009/05/07	9.00	Call	Option on Bond Future	3,927.0000	4,057.0000	3.310	0	0	0
09/09/2008	R157	2009/05/07	9.00	Put	Option on Bond Future	3,092.0000	2,976.0000	(3.752)	0	0	0
09/09/2008	R186	2008/11/06			Bond Future	8.8570	8.8080	(0.553)	0.0000	0.0000	4,905
09/09/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	71.0000	109.0000	53.521	0	0	0
09/09/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	3,702.0000	3,251.0000	(12.183)	0	0	0
09/09/2008	R186	2009/02/05			Bond Future	8.7570	8.7060	(0.582)	0.0000	0.0000	2,500
09/09/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	4,940.0000	5,407.0000	9.453	0	0	0
09/09/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	168.0000	123.0000	(26.786)	0	0	0
09/09/2008	R186	2009/05/07			Bond Future	8.6600	8.6070	(0.612)	0.0000	0.0000	0
09/09/2008	R186	2009/05/07	9.00	Call	Option on Bond Future	4,042.0000	4,455.0000	10.218	0	0	0
09/09/2008	R186	2009/05/07	9.00	Put	Option on Bond Future	699.0000	578.0000	(17.310)	0	0	0
09/09/2008	R196	2008/11/06			Bond Future	11.7630	11.7750	0.102	0.0000	0.0000	0
09/09/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	448.0000	441.0000	(1.563)	0	0	0
09/09/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,338.0000	1,334.0000	(0.299)	0	0	0
09/09/2008	R196	2009/02/05			Bond Future	11.1140	11.1260	0.108	0.0000	0.0000	0
09/09/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	1,326.0000	1,321.0000	(0.377)	0	0	0
09/09/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	1,345.0000	1,341.0000	(0.297)	0	0	0

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09/09/2008	R196	2009/05/07			Bond Future	11.0800	11.0500	(0.271)	0.0000	0.0000	0
09/09/2008	R196	2009/05/07	11.00	Call	Option on Bond Future	1,635.0000	1,636.0000	0.061	0	0	0
09/09/2008	R196	2009/05/07	11.00	Put	Option on Bond Future	1,659.0000	1,651.0000	(0.482)	0	0	0
09/09/2008	R201	2008/11/06			Bond Future	9.2060	9.1660	(0.434)	0.0000	0.0000	1,000
09/09/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	2,261.0000	2,106.0000	(6.855)	0	0	0
09/09/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	165.0000	191.0000	15.758	0	0	0
09/09/2008	R201	2009/02/05			Bond Future	9.0600	9.0180	(0.464)	0.0000	0.0000	0
09/09/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	896.0000	821.0000	(8.371)	0	0	0
09/09/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	1,734.0000	1,845.0000	6.401	0	0	0
09/09/2008	R201	2009/05/07			Bond Future	8.9130	8.8680	(0.505)	0.0000	0.0000	0
09/09/2008	R201	2009/05/07	9.25	Call	Option on Bond Future	2,474.0000	2,598.0000	5.012	0	0	0
09/09/2008	R201	2009/05/07	9.25	Put	Option on Bond Future	1,030.0000	959.0000	(6.893)	0	0	0
09/09/2008	R203	2008/11/06			Bond Future	9.1130	9.0730	(0.439)	0.0000	0.0000	0
09/09/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	3,657.0000	3,433.0000	(6.125)	0	0	0
09/09/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	25.0000	32.0000	28.000	0	0	0
09/09/2008	R203	2009/02/05			Bond Future	8.9820	8.9400	(0.468)	0.0000	0.0000	0
09/09/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	2,161.0000	2,327.0000	7.682	0	0	0
09/09/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	640.0000	565.0000	(11.719)	0	0	0
09/09/2008	R203	2009/05/07			Bond Future	8.8470	8.8040	(0.486)	0.0000	0.0000	0
09/09/2008	R203	2009/05/07	9.00	Put	Option on Bond Future	1,183.0000	1,084.0000	(8.369)	0	0	0
09/09/2008	R203	2009/05/07	9.00	Call	Option on Bond Future	2,048.0000	2,193.0000	7.080	0	0	0
09/09/2008	R204	2008/11/06			Bond Future	9.0650	9.0250	(0.441)	0.0000	0.0000	3,126
09/09/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	3,634.0000	3,393.0000	(6.632)	0	0	0
09/09/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	26.0000	34.0000	30.769	0	0	0
09/09/2008	R204	2009/02/05			Bond Future	8.9420	8.9010	(0.459)	0.0000	0.0000	9
09/09/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	2,373.0000	2,562.0000	7.965	0	0	0
09/09/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	488.0000	422.0000	(13.525)	0	0	0

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09/09/2008	R204	2009/05/07			Bond Future	8.8200	8.7770	(0.488)	0.0000	0.0000	0
09/09/2008	R204	2009/05/07	9.00	Put	Option on Bond Future	1,087.0000	985.0000	(9.384)	0	0	0
09/09/2008	R204	2009/05/07	9.00	Call	Option on Bond Future	2,189.0000	2,354.0000	7.538	0	0	0
09/09/2008	R206	2008/11/06			Bond Future	9.1940	9.1550	(0.424)	0.0000	0.0000	610
09/09/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	4,777.0000	4,627.0000	(3.140)	0	0	0
09/09/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	5.0000	6.0000	20.000	0	0	0
09/09/2008	R206	2009/02/05			Bond Future	8.9970	8.9550	(0.467)	0.0000	0.0000	0
09/09/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	789.0000	728.0000	(7.731)	0	0	0
09/09/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	1,737.0000	1,835.0000	5.642	0	0	0
09/09/2008	R206	2009/05/07			Bond Future	8.7990	8.7540	(0.511)	0.0000	0.0000	0
09/09/2008	R206	2009/05/07	9.00	Put	Option on Bond Future	1,236.0000	1,165.0000	(5.744)	0	0	0
09/09/2008	R206	2009/05/07	9.00	Call	Option on Bond Future	1,967.0000	2,061.0000	4.779	0	0	0
09/09/2008	R207	2008/11/06			Bond Future	9.0700	9.0300	(0.441)	0.0000	0.0000	0
09/09/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	15.0000	20.0000	33.333	0	0	0
09/09/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	3,731.0000	3,482.0000	(6.674)	0	0	0
09/09/2008	R207	2009/02/05			Bond Future	8.9550	8.9140	(0.458)	0.0000	0.0000	0
09/09/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	434.0000	370.0000	(14.747)	0	0	0
09/09/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	2,277.0000	2,473.0000	8.608	0	0	0
09/09/2008	R207	2009/05/07			Bond Future	8.8460	8.8040	(0.475)	0.0000	0.0000	0
09/09/2008	R207	2009/05/07	9.00	Put	Option on Bond Future	1,041.0000	938.0000	(9.894)	0	0	0
09/09/2008	R207	2009/05/07	9.00	Call	Option on Bond Future	2,008.0000	2,171.0000	8.118	0	0	0
09/09/2008	R209	2008/11/06			Bond Future	8.5370	8.4780	(0.691)	0.0000	0.0000	6,630
09/09/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/09/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	7,133.0000	6,634.0000	(6.996)	0	0	0
09/09/2008	R209	2009/02/05			Bond Future	8.4530	8.3920	(0.722)	0.0000	0.0000	0
09/09/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	4,482.0000	4,991.0000	11.357	0	0	0
09/09/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	34.0000	20.0000	(41.176)	0	0	0

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09/09/2008	R209	2009/05/07			Bond Future	8.3710	8.3090	(0.741)	0.0000	0.0000	0
09/09/2008	R209	2009/05/07	9.00	Put	Option on Bond Future	59.0000	39.0000	(33.898)	0	0	0
09/09/2008	R209	2009/05/07	9.00	Call	Option on Bond Future	5,207.0000	5,726.0000	9.967	0	0	0
09/09/2008	TRT1	2008/11/06			Index Future	268.7000	269.2130	0.191	0.0000	0.0000	300
09/09/2008	TRT1	2009/02/05			Index Future	276.8270	277.1360	0.112	0.0000	0.0000	0
09/09/2008	TRT1	2009/05/07			Index Future	284.9530	285.1480	0.068	0.0000	0.0000	0
09/09/2008	ZAAD	2008/09/15			Currency Future	6.4733	6.4060	(1.040)	0.0000	0.0000	3,237
09/09/2008	ZAAD	2008/12/12			Currency Future	6.5561	6.4880	(1.039)	0.0000	0.0000	5,868
09/09/2008	ZAAD	2009/03/16			Currency Future	6.6439	6.5749	(1.039)	6.6000	6.6000	360
09/09/2008	ZAAD	2009/06/12			Currency Future	0.0000	6.6588	100.000	0.0000	0.0000	0
Grand Total:											429,902