

# Derivatives High/Low Report

High/Low for 10/09/2008

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
10/09/2008	\$ / R 2008/09/15			Currency Future	7.9313	8.0620	1.648	8.0700	8.0000	91,577
10/09/2008	\$ / R 2008/12/12			Currency Future	8.1186	8.2514	1.636	8.2700	8.1900	150,324
10/09/2008	\$ / R 2009/03/16			Currency Future	8.3024	8.4386	1.640	8.4500	8.4000	16,988
10/09/2008	\$ / R 2009/06/12			Currency Future	8.4826	8.6166	1.580	0.0000	0.0000	0
10/09/2008	£ / R 2008/09/15			Currency Future	13.9862	14.1434	1.124	14.1900	14.1800	1,164
10/09/2008	£ / R 2008/12/12			Currency Future	14.2245	14.3813	1.102	14.3200	14.3200	14,011
10/09/2008	£ / R 2009/03/16			Currency Future	14.4610	14.6209	1.106	0.0000	0.0000	11,799
10/09/2008	£ / R 2009/06/12			Currency Future	14.6500	14.8565	1.410	0.0000	0.0000	0
10/09/2008	€ / R 2008/09/15			Currency Future	11.2080	11.3252	1.046	11.3700	11.3100	12,107
10/09/2008	€ / R 2008/12/12			Currency Future	11.4169	11.5340	1.026	11.6300	11.6000	38,351
10/09/2008	€ / R 2009/03/16			Currency Future	11.6202	11.7391	1.023	13.0800	13.0800	7,877
10/09/2008	€ / R 2009/06/12			Currency Future	11.8216	11.9383	0.987	0.0000	0.0000	0

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10/09/2008	ALBI	2008/11/06			Index Future	270.6780	269.9240	(0.279)	0.0000	0.0000	545
10/09/2008	ALBI	2008/11/06	265.00	Put	Index Future	3,934.0000	5,005.0000	27.224	0	0	0
10/09/2008	ALBI	2008/11/06	265.00	Call	Index Future	60,714.0000	54,245.0000	(10.655)	0	0	0
10/09/2008	ALBI	2009/02/05			Index Future	278.8640	278.0860	(0.279)	0.0000	0.0000	0
10/09/2008	ALBI	2009/05/07			Index Future	287.0230	286.2290	(0.277)	0.0000	0.0000	0
10/09/2008	CRD1	2008/11/06			Index Future	114.7150	114.4450	(0.235)	0.0000	0.0000	6
10/09/2008	CRD1	2009/02/05			Index Future	118.0910	117.8140	(0.235)	0.0000	0.0000	0
10/09/2008	CRD1	2009/05/07			Index Future	121.5050	121.2220	(0.233)	0.0000	0.0000	0
10/09/2008	GOVI	2008/11/06			jGovi	272.7640	272.0205	(0.273)	0.0000	0.0000	123
10/09/2008	GOVI	2008/11/06	274.00	Call	jGovi	16,114.0000	13,055.0000	(18.983)	0	0	0
10/09/2008	GOVI	2008/11/06	274.00	Put	jGovi	28,474.0000	32,850.0000	15.368	0	0	0
10/09/2008	GOVI	2009/02/05			jGovi	280.7915	280.0295	(0.271)	280.2900	280.2900	524
10/09/2008	GOVI	2009/05/07			jGovi	288.9085	288.1305	(0.269)	0.0000	0.0000	0
10/09/2008	ILBI	2008/11/06			Index Future	327.3670	327.7480	0.116	0.0000	0.0000	1
10/09/2008	ILBI	2009/02/05			Index Future	336.8600	337.2550	0.117	0.0000	0.0000	0
10/09/2008	ILBI	2009/05/07			Index Future	347.2330	347.4710	0.069	0.0000	0.0000	0
10/09/2008	J153	2010/08/31			jSwap	11.1230	11.1750	0.467	0.0000	0.0000	0
10/09/2008	J157	2015/09/15			jSwap	9.9380	9.9840	0.463	0.0000	0.0000	0
10/09/2008	J186	2026/12/21			jSwap	8.9850	9.0160	0.345	0.0000	0.0000	0
10/09/2008	J201	2014/12/22			jSwap	9.9510	10.0000	0.492	0.0000	0.0000	0

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10/09/2008	J203	2017/09/15			jSwap	9.7400	9.7890	0.503	0.0000	0.0000	0
10/09/2008	J204	2018/12/21			jSwap	9.5640	9.6160	0.544	0.0000	0.0000	0
10/09/2008	J207	2020/01/15			jSwap	9.4570	9.5080	0.539	0.0000	0.0000	0
10/09/2008	JBAR	2005/12/21			jBar	12.1500	12.1440	(0.049)	0.0000	0.0000	0
10/09/2008	JFRA	2008/11/06			jFra	12.0500	12.0500	-	0.0000	0.0000	0
10/09/2008	JFRA	2009/02/05			jFra	11.8400	11.8880	0.405	0.0000	0.0000	0
10/09/2008	JFRA	2009/05/07			jFra	11.4040	11.4430	0.342	0.0000	0.0000	0
10/09/2008	JFRA	2009/08/06			jFra	10.7750	10.8550	0.742	0.0000	0.0000	0
10/09/2008	JFRA	2009/11/05			jFra	10.3220	10.4050	0.804	0.0000	0.0000	0
10/09/2008	JN02	2008/11/06			jNote	10.7490	10.8060	0.530	0.0000	0.0000	0
10/09/2008	JN02	2009/02/05			jNote	10.4110	10.4770	0.634	0.0000	0.0000	0
10/09/2008	JN02	2009/05/07			jNote	10.0820	10.1500	0.674	0.0000	0.0000	0
10/09/2008	JN05	2008/11/07			jNote	9.6180	9.6800	0.645	0.0000	0.0000	0
10/09/2008	JN05	2009/02/05			jNote	9.6050	9.6580	0.552	0.0000	0.0000	0
10/09/2008	JN05	2009/05/07			jNote	9.4270	9.4810	0.573	0.0000	0.0000	0
10/09/2008	JN10	2008/11/07			jNote	9.2590	9.3200	0.659	0.0000	0.0000	0
10/09/2008	JN10	2009/02/05			jNote	9.1700	9.2260	0.611	0.0000	0.0000	0

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10/09/2008	JN10	2009/05/07			jNote	9.0490	9.1040	0.608	0.0000	0.0000	0
10/09/2008	JROD	2008/09/30			jRod	11.8140	11.8110	(0.025)	0.0000	0.0000	0
10/09/2008	JROD	2008/10/31			jRod	11.9210	11.9110	(0.084)	0.0000	0.0000	0
10/09/2008	JROD	2008/11/28			jRod	12.0770	12.0600	(0.141)	0.0000	0.0000	0
10/09/2008	JROD	2008/12/31			jRod	12.0410	12.0310	(0.083)	0.0000	0.0000	0
10/09/2008	OTH1	2008/11/06			Index Future	259.7800	258.9830	(0.307)	0.0000	0.0000	9
10/09/2008	OTH1	2009/02/05			Index Future	267.4260	266.6080	(0.306)	0.0000	0.0000	0
10/09/2008	OTH1	2009/05/07			Index Future	275.1570	274.3210	(0.304)	0.0000	0.0000	0
10/09/2008	R153	2008/11/06			Bond Future	9.7050	9.7360	0.319	0.0000	0.0000	8,999
10/09/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	988.0000	1,022.0000	3.441	0	0	0
10/09/2008	R153	2008/11/06	9.00	Put	Option on Bond Future	1,318.0000	1,358.0000	3.035	0	0	0
10/09/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	221.0000	203.0000	(8.145)	0	0	0
10/09/2008	R153	2008/11/06	9.00	Call	Option on Bond Future	126.0000	114.0000	(9.524)	0	0	700
10/09/2008	R153	2009/02/05			Bond Future	9.3260	9.3620	0.386	0.0000	0.0000	3
10/09/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	1,424.0000	1,386.0000	(2.669)	0	0	0
10/09/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	444.0000	458.0000	3.153	0	0	0
10/09/2008	R153	2009/05/07			Bond Future	8.8280	8.8690	0.464	0.0000	0.0000	0
10/09/2008	R153	2009/05/07	9.25	Put	Option on Bond Future	1,485.0000	1,504.0000	1.279	0	0	0
10/09/2008	R153	2009/05/07	9.25	Call	Option on Bond Future	2,011.0000	1,979.0000	(1.591)	0	0	0
10/09/2008	R157	2008/11/06			Bond Future	9.0810	9.1360	0.606	0.0000	0.0000	7,483
10/09/2008	R157	2008/11/06	10.25	Put	Option on Bond Future	144.0000	162.0000	12.500	0	0	300
10/09/2008	R157	2008/11/06	9.50	Put	Option on Bond Future	808.0000	889.0000	10.025	0	0	1,000
10/09/2008	R157	2008/11/06	9.50	Call	Option on Bond Future	3,176.0000	2,942.0000	(7.368)	0	0	500
10/09/2008	R157	2008/11/06	10.25	Call	Option on Bond Future	6,600.0000	6,304.0000	(4.485)	0	0	0

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10/09/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	2,864.0000	3,063.0000	6.948	0	0	0
10/09/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	950.0000	835.0000	(12.105)	0	0	700
10/09/2008	R157	2009/02/05			Bond Future	8.9460	9.0050	0.660	0.0000	0.0000	5,094
10/09/2008	R157	2009/02/05	10.00	Call	Option on Bond Future	6,607.0000	6,340.0000	(4.041)	0	0	0
10/09/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	3,785.0000	3,579.0000	(5.443)	0	0	0
10/09/2008	R157	2009/02/05	10.00	Put	Option on Bond Future	894.0000	957.0000	7.047	0	0	600
10/09/2008	R157	2009/02/05	9.50	Call	Option on Bond Future	4,642.0000	4,414.0000	(4.912)	0	0	600
10/09/2008	R157	2009/02/05	9.50	Put	Option on Bond Future	1,595.0000	1,696.0000	6.332	0	0	0
10/09/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	2,100.0000	2,224.0000	5.905	0	0	0
10/09/2008	R157	2009/02/05	8.75	Call	Option on Bond Future	2,345.0000	2,190.0000	(6.610)	0	0	600
10/09/2008	R157	2009/02/05	8.75	Put	Option on Bond Future	3,447.0000	3,622.0000	5.077	0	0	0
10/09/2008	R157	2009/05/07			Bond Future	8.8010	8.8620	0.693	0.0000	0.0000	0
10/09/2008	R157	2009/05/07	9.00	Put	Option on Bond Future	2,976.0000	3,117.0000	4.738	0	0	0
10/09/2008	R157	2009/05/07	9.00	Call	Option on Bond Future	4,057.0000	3,865.0000	(4.733)	0	0	0
10/09/2008	R186	2008/11/06			Bond Future	8.8080	8.8410	0.375	0.0000	0.0000	4,905
10/09/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	109.0000	77.0000	(29.358)	0	0	0
10/09/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	3,251.0000	3,548.0000	9.136	0	0	0
10/09/2008	R186	2009/02/05			Bond Future	8.7060	8.7400	0.391	0.0000	0.0000	2,500
10/09/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	5,407.0000	5,091.0000	(5.844)	0	0	0
10/09/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	123.0000	148.0000	20.325	0	0	0
10/09/2008	R186	2009/05/07			Bond Future	8.6070	8.6420	0.407	0.0000	0.0000	0
10/09/2008	R186	2009/05/07	9.00	Call	Option on Bond Future	4,455.0000	4,175.0000	(6.285)	0	0	0
10/09/2008	R186	2009/05/07	9.00	Put	Option on Bond Future	578.0000	651.0000	12.630	0	0	0
10/09/2008	R196	2008/11/06			Bond Future	11.7750	11.7790	0.034	0.0000	0.0000	0
10/09/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	441.0000	434.0000	(1.587)	0	0	0
10/09/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,334.0000	1,328.0000	(0.450)	0	0	0
10/09/2008	R196	2009/02/05			Bond Future	11.1260	11.1420	0.144	0.0000	0.0000	0
10/09/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	1,341.0000	1,337.0000	(0.298)	0	0	0
10/09/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	1,321.0000	1,316.0000	(0.379)	0	0	0

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10/09/2008	R196	2009/05/07			Bond Future	11.0500	11.0850	0.317	0.0000	0.0000	0
10/09/2008	R196	2009/05/07	11.00	Call	Option on Bond Future	1,636.0000	1,628.0000	(0.489)	0	0	0
10/09/2008	R196	2009/05/07	11.00	Put	Option on Bond Future	1,651.0000	1,653.0000	0.121	0	0	0
10/09/2008	R201	2008/11/06			Bond Future	9.1660	9.2430	0.840	0.0000	0.0000	1,000
10/09/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	191.0000	133.0000	(30.366)	0	0	0
10/09/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	2,106.0000	2,397.0000	13.818	0	0	0
10/09/2008	R201	2009/02/05			Bond Future	9.0180	9.0980	0.887	0.0000	0.0000	0
10/09/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	821.0000	955.0000	16.322	0	0	0
10/09/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	1,845.0000	1,624.0000	(11.978)	0	0	0
10/09/2008	R201	2009/05/07			Bond Future	8.8680	8.9520	0.947	0.0000	0.0000	0
10/09/2008	R201	2009/05/07	9.25	Put	Option on Bond Future	959.0000	1,085.0000	13.139	0	0	0
10/09/2008	R201	2009/05/07	9.25	Call	Option on Bond Future	2,598.0000	2,360.0000	(9.161)	0	0	0
10/09/2008	R203	2008/11/06			Bond Future	9.0730	9.1280	0.606	0.0000	0.0000	0
10/09/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	3,433.0000	3,739.0000	8.913	0	0	0
10/09/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	32.0000	20.0000	(37.500)	0	0	0
10/09/2008	R203	2009/02/05			Bond Future	8.9400	8.9970	0.638	0.0000	0.0000	0
10/09/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	565.0000	659.0000	16.637	0	0	0
10/09/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	2,327.0000	2,094.0000	(10.013)	0	0	0
10/09/2008	R203	2009/05/07			Bond Future	8.8040	8.8630	0.670	0.0000	0.0000	0
10/09/2008	R203	2009/05/07	9.00	Call	Option on Bond Future	2,193.0000	1,988.0000	(9.348)	0	0	0
10/09/2008	R203	2009/05/07	9.00	Put	Option on Bond Future	1,084.0000	1,214.0000	11.993	0	0	0
10/09/2008	R204	2008/11/06			Bond Future	9.0250	9.0800	0.609	0.0000	0.0000	3,126
10/09/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	34.0000	21.0000	(38.235)	0	0	0
10/09/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	3,393.0000	3,722.0000	9.696	0	0	0
10/09/2008	R204	2009/02/05			Bond Future	8.9010	8.9570	0.629	0.0000	0.0000	9
10/09/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	2,562.0000	2,298.0000	(10.304)	0	0	0
10/09/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	422.0000	506.0000	19.905	0	0	0

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10/09/2008	R204	2009/05/07			Bond Future	8.7770	8.8350	0.661	0.0000	0.0000	0
10/09/2008	R204	2009/05/07	9.00	Call	Option on Bond Future	2,354.0000	2,126.0000	(9.686)	0	0	0
10/09/2008	R204	2009/05/07	9.00	Put	Option on Bond Future	985.0000	1,116.0000	13.299	0	0	0
10/09/2008	R206	2008/11/06			Bond Future	9.1550	9.2120	0.623	0.0000	0.0000	610
10/09/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	6.0000	4.0000	(33.333)	0	0	0
10/09/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	4,627.0000	4,846.0000	4.733	0	0	0
10/09/2008	R206	2009/02/05			Bond Future	8.9550	9.0150	0.670	0.0000	0.0000	0
10/09/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	728.0000	807.0000	10.852	0	0	0
10/09/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	1,835.0000	1,687.0000	(8.065)	0	0	0
10/09/2008	R206	2009/05/07			Bond Future	8.7540	8.8180	0.731	0.0000	0.0000	0
10/09/2008	R206	2009/05/07	9.00	Put	Option on Bond Future	1,165.0000	1,259.0000	8.069	0	0	0
10/09/2008	R206	2009/05/07	9.00	Call	Option on Bond Future	2,061.0000	1,920.0000	(6.841)	0	0	0
10/09/2008	R207	2008/11/06			Bond Future	9.0300	9.0740	0.487	0.0000	0.0000	0
10/09/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	20.0000	13.0000	(35.000)	0	0	0
10/09/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	3,482.0000	3,754.0000	7.812	0	0	0
10/09/2008	R207	2009/02/05			Bond Future	8.9140	8.9600	0.516	0.0000	0.0000	0
10/09/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	2,473.0000	2,248.0000	(9.098)	0	0	0
10/09/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	370.0000	436.0000	17.838	0	0	0
10/09/2008	R207	2009/05/07			Bond Future	8.8040	8.8510	0.534	0.0000	0.0000	0
10/09/2008	R207	2009/05/07	9.00	Put	Option on Bond Future	938.0000	1,047.0000	11.620	0	0	0
10/09/2008	R207	2009/05/07	9.00	Call	Option on Bond Future	2,171.0000	1,983.0000	(8.660)	0	0	0
10/09/2008	R209	2008/11/06			Bond Future	8.4780	8.5100	0.377	0.0000	0.0000	6,630
10/09/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/09/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	6,634.0000	6,905.0000	4.085	0	0	0
10/09/2008	R209	2009/02/05			Bond Future	8.3920	8.4260	0.405	0.0000	0.0000	0
10/09/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	20.0000	26.0000	30.000	0	0	0
10/09/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	4,991.0000	4,705.0000	(5.730)	0	0	0

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10/09/2008	R209	2009/05/07			Bond Future	8.3090	8.3430	0.409	0.0000	0.0000	0
10/09/2008	R209	2009/05/07	9.00	Call	Option on Bond Future	5,726.0000	5,439.0000	(5.012)	0	0	0
10/09/2008	R209	2009/05/07	9.00	Put	Option on Bond Future	39.0000	48.0000	23.077	0	0	0
10/09/2008	TRT1	2008/11/06			Index Future	269.2130	268.4780	(0.273)	0.0000	0.0000	300
10/09/2008	TRT1	2009/02/05			Index Future	277.1360	276.3830	(0.272)	0.0000	0.0000	0
10/09/2008	TRT1	2009/05/07			Index Future	285.1480	284.3780	(0.270)	0.0000	0.0000	0
10/09/2008	ZAAD	2008/09/15			Currency Future	6.4060	6.4815	1.179	0.0000	0.0000	1,079
10/09/2008	ZAAD	2008/12/12			Currency Future	6.4880	6.5638	1.168	0.0000	0.0000	4,869
10/09/2008	ZAAD	2009/03/16			Currency Future	6.5749	6.6513	1.162	0.0000	0.0000	360
10/09/2008	ZAAD	2009/06/12			Currency Future	6.6588	6.7340	1.129	0.0000	0.0000	0
<b>Grand Total:</b>											<b>397,373</b>