

Derivatives High/Low Report

High/Low for 05/09/2008

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
05/09/2008	\$ / R 2008/09/15			Currency Future	7.9402	8.0438	1.305	8.0700	7.9500	133,931
05/09/2008	\$ / R 2008/12/12			Currency Future	8.1265	8.2329	1.309	8.2700	8.1600	128,977
05/09/2008	\$ / R 2009/03/16			Currency Future	8.3095	8.4196	1.325	8.4300	8.3800	16,453
05/09/2008	£ / R 2008/09/15			Currency Future	14.0722	14.2066	0.955	0.0000	0.0000	1,632
05/09/2008	£ / R 2008/12/12			Currency Future	14.3101	14.4469	0.956	14.4500	14.4000	14,016
05/09/2008	£ / R 2009/03/16			Currency Future	14.5477	14.6900	0.978	0.0000	0.0000	12,699
05/09/2008	€ / R 2008/09/15			Currency Future	11.4180	11.4679	0.437	11.4800	11.4300	13,067
05/09/2008	€ / R 2008/12/12			Currency Future	11.6305	11.6814	0.438	11.7400	11.6500	32,955
05/09/2008	€ / R 2009/03/16			Currency Future	11.8380	11.8910	0.448	11.8900	11.8900	7,877
05/09/2008	ALBI 2008/11/06			Index Future	269.3830	268.9410	(0.164)	0.0000	0.0000	545
05/09/2008	ALBI 2008/11/06	265.00	Call	Index Future	50,623.0000	47,055.0000	(7.048)	0	0	0
05/09/2008	ALBI 2008/11/06	265.00	Put	Index Future	6,793.0000	7,645.0000	12.542	0	0	0
05/09/2008	ALBI 2009/02/05			Index Future	277.5300	277.0750	(0.164)	0.0000	0.0000	0
05/09/2008	ALBI 2009/05/07			Index Future	285.4850	285.6800	0.068	0.0000	0.0000	0

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05/09/2008	CRD1	2008/11/06			Index Future	114.3680	114.1870	(0.158)	0.0000	0.0000	6
05/09/2008	CRD1	2009/02/05			Index Future	117.8270	117.6410	(0.158)	0.0000	0.0000	0
05/09/2008	CRD1	2009/05/07			Index Future	121.2840	121.0930	(0.157)	0.0000	0.0000	0
05/09/2008	GOVI	2008/11/06			jGovi	271.6610	271.1700	(0.181)	0.0000	0.0000	123
05/09/2008	GOVI	2008/11/06	274.00	Call	jGovi	12,813.0000	11,044.0000	(13.806)	0	0	0
05/09/2008	GOVI	2008/11/06	274.00	Put	jGovi	36,203.0000	39,344.0000	8.676	0	0	0
05/09/2008	GOVI	2009/02/05			jGovi	279.8770	279.3720	(0.180)	0.0000	0.0000	609
05/09/2008	GOVI	2009/05/07			jGovi	288.0900	287.5710	(0.180)	0.0000	0.0000	0
05/09/2008	ILBI	2008/11/06			Index Future	327.8940	327.8940	-	0.0000	0.0000	1
05/09/2008	ILBI	2009/02/05			Index Future	337.3870	337.3870	-	0.0000	0.0000	0
05/09/2008	ILBI	2009/05/07			Index Future	347.4000	347.5070	0.031	0.0000	0.0000	0
05/09/2008	J153	2010/08/31			jSwap	11.2000	11.2110	0.098	0.0000	0.0000	0
05/09/2008	J157	2015/09/15			jSwap	10.0310	10.0420	0.110	0.0000	0.0000	0
05/09/2008	J186	2026/12/21			jSwap	9.0970	9.1150	0.198	0.0000	0.0000	0
05/09/2008	J201	2014/12/22			jSwap	10.0510	10.0700	0.189	0.0000	0.0000	0
05/09/2008	J203	2017/09/15			jSwap	9.8310	9.8460	0.153	0.0000	0.0000	0
05/09/2008	J204	2018/12/21			jSwap	9.6590	9.6820	0.238	0.0000	0.0000	0
05/09/2008	J207	2020/01/15			jSwap	9.5540	9.5800	0.272	0.0000	0.0000	0

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05/09/2008	JBAR	2005/12/21			jBar	12.0750	12.1500	0.621	0.0000	0.0000	0
05/09/2008	JFRA	2008/11/06			jFra	12.0590	12.0700	0.091	0.0000	0.0000	0
05/09/2008	JFRA	2009/02/05			jFra	11.9220	11.9210	(0.008)	0.0000	0.0000	0
05/09/2008	JFRA	2009/05/07			jFra	11.3960	11.4140	0.158	0.0000	0.0000	0
05/09/2008	JFRA	2009/08/06			jFra	10.8760	10.8710	(0.046)	0.0000	0.0000	0
05/09/2008	JFRA	2009/11/05			jFra	10.4180	10.4730	0.528	0.0000	0.0000	0
05/09/2008	JN02	2008/11/06			jNote	10.8340	10.8490	0.138	0.0000	0.0000	0
05/09/2008	JN02	2009/02/05			jNote	10.5120	10.5270	0.143	0.0000	0.0000	0
05/09/2008	JN02	2009/05/07			jNote	10.1880	10.2080	0.196	0.0000	0.0000	0
05/09/2008	JN05	2008/11/07			jNote	9.6820	9.7290	0.485	0.0000	0.0000	0
05/09/2008	JN05	2009/02/05			jNote	9.7030	9.7180	0.155	0.0000	0.0000	0
05/09/2008	JN05	2009/05/07			jNote	9.5320	9.5510	0.199	0.0000	0.0000	0
05/09/2008	JN10	2008/11/07			jNote	9.3350	9.3770	0.450	0.0000	0.0000	0
05/09/2008	JN10	2009/02/05			jNote	9.2720	9.2950	0.248	0.0000	0.0000	0
05/09/2008	JN10	2009/05/07			jNote	9.1510	9.1770	0.284	0.0000	0.0000	0
05/09/2008	JROD	2008/09/30			jRod	11.8210	11.8230	0.017	0.0000	0.0000	0
05/09/2008	JROD	2008/10/31			jRod	11.9240	11.9400	0.134	0.0000	0.0000	0
05/09/2008	JROD	2008/11/28			jRod	12.0750	12.1020	0.224	0.0000	0.0000	0

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05/09/2008	JROD	2008/12/31			jRod	12.0420	12.0560	0.116	0.0000	0.0000	0
05/09/2008	OTH1	2008/11/06			Index Future	257.6670	257.4380	(0.089)	0.0000	0.0000	9
05/09/2008	OTH1	2009/02/05			Index Future	265.4610	265.2240	(0.089)	0.0000	0.0000	0
05/09/2008	OTH1	2009/05/07			Index Future	273.2500	273.0070	(0.089)	0.0000	0.0000	0
05/09/2008	R153	2008/11/06			Bond Future	9.7510	9.8200	0.708	0.0000	0.0000	8,999
05/09/2008	R153	2008/11/06	9.00	Call	Option on Bond Future	126.0000	105.0000	(16.667)	0	0	700
05/09/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	218.0000	185.0000	(15.138)	0	0	0
05/09/2008	R153	2008/11/06	9.00	Put	Option on Bond Future	1,395.0000	1,489.0000	6.738	0	0	0
05/09/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	1,062.0000	1,145.0000	7.815	0	0	0
05/09/2008	R153	2009/02/05			Bond Future	9.3820	9.4630	0.863	0.0000	0.0000	3
05/09/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	1,382.0000	1,302.0000	(5.789)	0	0	0
05/09/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	483.0000	522.0000	8.075	0	0	0
05/09/2008	R153	2009/05/07			Bond Future	8.8960	8.9940	1.102	0.0000	0.0000	0
05/09/2008	R153	2009/05/07	9.25	Call	Option on Bond Future	1,982.0000	1,912.0000	(3.532)	0	0	0
05/09/2008	R153	2009/05/07	9.25	Put	Option on Bond Future	1,541.0000	1,594.0000	3.439	0	0	0
05/09/2008	R157	2008/11/06			Bond Future	9.1490	9.1920	0.470	9.2300	9.2300	7,503
05/09/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	890.0000	803.0000	(9.775)	0	0	700
05/09/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	3,192.0000	3,350.0000	4.950	0	0	0
05/09/2008	R157	2008/11/06	10.25	Call	Option on Bond Future	6,272.0000	6,044.0000	(3.635)	0	0	0
05/09/2008	R157	2008/11/06	10.25	Put	Option on Bond Future	204.0000	221.0000	8.333	0	0	300
05/09/2008	R157	2008/11/06	9.50	Put	Option on Bond Future	992.0000	1,061.0000	6.956	0	0	1,000
05/09/2008	R157	2008/11/06	9.50	Call	Option on Bond Future	2,971.0000	2,795.0000	(5.924)	0	0	500
05/09/2008	R157	2009/02/05			Bond Future	9.0190	9.0640	0.499	0.0000	0.0000	5,094
05/09/2008	R157	2009/02/05	8.75	Put	Option on Bond Future	3,723.0000	3,858.0000	3.626	0	0	0
05/09/2008	R157	2009/02/05	10.00	Put	Option on Bond Future	1,019.0000	1,069.0000	4.907	0	0	600
05/09/2008	R157	2009/02/05	10.00	Call	Option on Bond Future	6,324.0000	6,124.0000	(3.163)	0	0	0
05/09/2008	R157	2009/02/05	9.50	Put	Option on Bond Future	1,776.0000	1,856.0000	4.505	0	0	0

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05/09/2008	R157	2009/02/05	9.50	Call	Option on Bond Future	4,416.0000	4,246.0000	(3.850)	0	0	600
05/09/2008	R157	2009/02/05	8.75	Call	Option on Bond Future	2,213.0000	2,098.0000	(5.197)	0	0	600
05/09/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	3,590.0000	3,437.0000	(4.262)	0	0	0
05/09/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	2,313.0000	2,410.0000	4.194	0	0	0
05/09/2008	R157	2009/05/07			Bond Future	8.8780	8.9250	0.529	0.0000	0.0000	0
05/09/2008	R157	2009/05/07	9.00	Call	Option on Bond Future	3,860.0000	3,716.0000	(3.731)	0	0	0
05/09/2008	R157	2009/05/07	9.00	Put	Option on Bond Future	3,200.0000	3,310.0000	3.438	0	0	0
05/09/2008	R186	2008/11/06			Bond Future	8.9160	8.9380	0.247	0.0000	0.0000	4,905
05/09/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	47.0000	36.0000	(23.404)	0	0	0
05/09/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	4,261.0000	4,467.0000	4.835	0	0	0
05/09/2008	R186	2009/02/05			Bond Future	8.8180	8.8400	0.249	0.0000	0.0000	2,500
05/09/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	4,410.0000	4,218.0000	(4.354)	0	0	0
05/09/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	244.0000	270.0000	10.656	0	0	0
05/09/2008	R186	2009/05/07			Bond Future	8.7220	8.7440	0.252	0.0000	0.0000	0
05/09/2008	R186	2009/05/07	9.00	Call	Option on Bond Future	3,595.0000	3,436.0000	(4.423)	0	0	0
05/09/2008	R186	2009/05/07	9.00	Put	Option on Bond Future	873.0000	933.0000	6.873	0	0	0
05/09/2008	R196	2008/11/06			Bond Future	11.1050	11.7500	5.808	0.0000	0.0000	0
05/09/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,239.0000	1,354.0000	9.282	0	0	0
05/09/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	542.0000	468.0000	(13.653)	0	0	0
05/09/2008	R196	2009/02/05			Bond Future	11.1050	11.1110	0.054	0.0000	0.0000	0
05/09/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	1,344.0000	1,339.0000	(0.372)	0	0	0
05/09/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	1,362.0000	1,358.0000	(0.294)	0	0	0
05/09/2008	R196	2009/05/07			Bond Future	11.1050	11.1600	0.495	0.0000	0.0000	0
05/09/2008	R196	2009/05/07	11.00	Call	Option on Bond Future	1,645.0000	1,633.0000	(0.729)	0	0	0
05/09/2008	R196	2009/05/07	11.00	Put	Option on Bond Future	1,676.0000	1,681.0000	0.298	0	0	0
05/09/2008	R201	2008/11/06			Bond Future	9.2340	9.2770	0.466	0.0000	0.0000	1,000
05/09/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	2,385.0000	2,549.0000	6.876	0	0	0
05/09/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	162.0000	131.0000	(19.136)	0	0	0

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05/09/2008	R201	2009/02/05			Bond Future	9.0900	9.1350	0.495	0.0000	0.0000	0
05/09/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	965.0000	1,044.0000	8.187	0	0	0
05/09/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	1,670.0000	1,550.0000	(7.186)	0	0	0
05/09/2008	R201	2009/05/07			Bond Future	8.9440	8.9920	0.537	0.0000	0.0000	0
05/09/2008	R201	2009/05/07	9.25	Call	Option on Bond Future	2,401.0000	2,270.0000	(5.456)	0	0	0
05/09/2008	R201	2009/05/07	9.25	Put	Option on Bond Future	1,092.0000	1,167.0000	6.868	0	0	0
05/09/2008	R203	2008/11/06			Bond Future	9.1510	9.1830	0.350	0.0000	0.0000	0
05/09/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	23.0000	17.0000	(26.087)	0	0	0
05/09/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	3,875.0000	4,053.0000	4.594	0	0	0
05/09/2008	R203	2009/02/05			Bond Future	9.0220	9.0550	0.366	0.0000	0.0000	0
05/09/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	2,021.0000	1,894.0000	(6.284)	0	0	0
05/09/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	729.0000	790.0000	8.368	0	0	0
05/09/2008	R203	2009/05/07			Bond Future	8.8890	8.9240	0.394	0.0000	0.0000	0
05/09/2008	R203	2009/05/07	9.00	Put	Option on Bond Future	1,296.0000	1,380.0000	6.481	0	0	0
05/09/2008	R203	2009/05/07	9.00	Call	Option on Bond Future	1,922.0000	1,808.0000	(5.931)	0	0	0
05/09/2008	R204	2008/11/06			Bond Future	9.0930	9.1350	0.462	0.0000	0.0000	3,126
05/09/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	3,807.0000	4,059.0000	6.619	0	0	0
05/09/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	25.0000	17.0000	(32.000)	0	0	0
05/09/2008	R204	2009/02/05			Bond Future	8.9710	9.0150	0.490	0.0000	0.0000	9
05/09/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	2,256.0000	2,062.0000	(8.599)	0	0	0
05/09/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	550.0000	627.0000	14.000	0	0	0
05/09/2008	R204	2009/05/07			Bond Future	8.8500	8.8950	0.508	0.0000	0.0000	0
05/09/2008	R204	2009/05/07	9.00	Put	Option on Bond Future	1,172.0000	1,283.0000	9.471	0	0	0
05/09/2008	R204	2009/05/07	9.00	Call	Option on Bond Future	2,089.0000	1,924.0000	(7.899)	0	0	0
05/09/2008	R206	2008/11/06			Bond Future	9.2220	9.2650	0.466	0.0000	0.0000	610
05/09/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	6.0000	4.0000	(33.333)	0	0	0
05/09/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	4,886.0000	5,051.0000	3.377	0	0	0

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05/09/2008	R206	2009/02/05			Bond Future	9.0260	9.0720	0.510	0.0000	0.0000	0
05/09/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	846.0000	911.0000	7.683	0	0	0
05/09/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	1,685.0000	1,576.0000	(6.469)	0	0	0
05/09/2008	R206	2009/05/07			Bond Future	8.8300	8.8790	0.555	0.0000	0.0000	0
05/09/2008	R206	2009/05/07	9.00	Put	Option on Bond Future	1,297.0000	1,372.0000	5.783	0	0	0
05/09/2008	R206	2009/05/07	9.00	Call	Option on Bond Future	1,915.0000	1,811.0000	(5.431)	0	0	0
05/09/2008	R207	2008/11/06			Bond Future	9.0880	9.1400	0.572	0.0000	0.0000	0
05/09/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	15.0000	9.0000	(40.000)	0	0	0
05/09/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	3,845.0000	4,167.0000	8.375	0	0	0
05/09/2008	R207	2009/02/05			Bond Future	8.9740	9.0280	0.602	0.0000	0.0000	0
05/09/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	478.0000	572.0000	19.665	0	0	0
05/09/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	2,200.0000	1,954.0000	(11.182)	0	0	0
05/09/2008	R207	2009/05/07			Bond Future	8.8660	8.9210	0.620	0.0000	0.0000	0
05/09/2008	R207	2009/05/07	9.00	Put	Option on Bond Future	1,103.0000	1,246.0000	12.965	0	0	0
05/09/2008	R207	2009/05/07	9.00	Call	Option on Bond Future	1,943.0000	1,740.0000	(10.448)	0	0	0
05/09/2008	R209	2008/11/06			Bond Future	8.6060	8.6170	0.128	0.0000	0.0000	6,630
05/09/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/09/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	7,711.0000	7,802.0000	1.180	0	0	0
05/09/2008	R209	2009/02/05			Bond Future	8.5230	8.5340	0.129	0.0000	0.0000	0
05/09/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	3,918.0000	3,830.0000	(2.246)	0	0	0
05/09/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	64.0000	69.0000	7.813	0	0	0
05/09/2008	R209	2009/05/07			Bond Future	8.4420	8.4540	0.142	0.0000	0.0000	0
05/09/2008	R209	2009/05/07	9.00	Put	Option on Bond Future	96.0000	103.0000	7.292	0	0	0
05/09/2008	R209	2009/05/07	9.00	Call	Option on Bond Future	4,633.0000	4,537.0000	(2.072)	0	0	0
05/09/2008	TRT1	2008/11/06			Index Future	268.0950	267.6190	(0.178)	0.0000	0.0000	300
05/09/2008	TRT1	2009/02/05			Index Future	276.2040	275.7130	(0.178)	0.0000	0.0000	0

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05/09/2008	TRT1 2009/05/07			Index Future	284.3080	283.8040	(0.177)	0.0000	0.0000	0
05/09/2008	ZAAD 2008/09/15			Currency Future	6.5994	6.4962	(1.564)	0.0000	0.0000	3,237
05/09/2008	ZAAD 2008/12/12			Currency Future	6.6834	6.5791	(1.561)	0.0000	0.0000	5,868
05/09/2008	ZAAD 2009/03/16			Currency Future	6.7713	6.6671	(1.539)	0.0000	0.0000	310
Grand Total:										417,994