



# Derivatives High/Low Report

High/Low for 03/03/2008

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
03/03/2008	\$ / R 2008/03/17			Currency Future	7.7472	7.8851	1.780	7.9900	7.8500	34,394
03/03/2008	\$ / R 2008/06/13			Currency Future	7.9144	8.0590	1.827	8.1900	7.9500	24,963
03/03/2008	\$ / R 2008/09/15			Currency Future	8.0914	8.2417	1.858	8.3600	8.3600	13,373
03/03/2008	£ / R 2008/03/17			Currency Future	15.3731	15.6913	2.070	0.0000	0.0000	2,227
03/03/2008	£ / R 2008/06/13			Currency Future	15.5975	15.9245	2.096	15.9900	15.9700	1,378
03/03/2008	£ / R 2008/09/15			Currency Future	15.8371	16.1716	2.112	0.0000	0.0000	682
03/03/2008	€ / R 2008/03/17			Currency Future	11.7646	12.0335	2.286	0.0000	0.0000	3,951
03/03/2008	€ / R 2008/06/13			Currency Future	11.9757	12.2530	2.316	12.4000	12.2800	4,923
03/03/2008	€ / R 2008/09/15			Currency Future	12.1967	12.4801	2.324	12.2100	12.2100	5,979
03/03/2008	ALBI 2008/05/02			Index Future	259.3810	257.8990	(0.571)	0.0000	0.0000	594
03/03/2008	ALBI 2008/05/02	265.00	Call	Index Future	4,270.0000	2,215.0000	(48.126)	0	0	0
03/03/2008	ALBI 2008/05/02	265.00	Put	Index Future	60,460.0000	73,225.0000	21.113	0	0	0
03/03/2008	ALBI 2008/08/07			Index Future	268.9380	268.9380	-	0.0000	0.0000	0
03/03/2008	ALBI 2008/08/07	265.00	Put	Index Future	19,009.0000	18,709.0000	(1.578)	0	0	0
03/03/2008	ALBI 2008/08/07	265.00	Call	Index Future	58,389.0000	58,089.0000	(0.514)	0	0	0

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03/03/2008	ALBI	2008/11/06			Index Future	276.6020	276.6020	-	0.0000	0.0000	0
03/03/2008	ALBI	2008/11/06	265.00	Put	Index Future	8,771.0000	8,614.0000	(1.790)	0	0	0
03/03/2008	ALBI	2008/11/06	265.00	Call	Index Future	124,791.0000	124,634.0000	(0.126)	0	0	0
03/03/2008	CRD1	2008/05/02			Index Future	111.7780	111.4190	(0.321)	0.0000	0.0000	0
03/03/2008	CRD1	2008/08/07			Index Future	115.1010	114.7310	(0.321)	0.0000	0.0000	0
03/03/2008	CRD1	2008/11/06			Index Future	118.2770	117.8980	(0.320)	0.0000	0.0000	8
03/03/2008	GOVI	2008/05/02			jGovi	261.3950	259.9970	(0.535)	259.7500	259.7500	19
03/03/2008	GOVI	2008/05/02	264.00	Call	jGovi	11,179.0000	6,922.0000	(38.080)	0	0	0
03/03/2008	GOVI	2008/05/02	264.00	Put	jGovi	37,229.0000	46,952.0000	26.117	0	0	0
03/03/2008	GOVI	2008/08/07			jGovi	268.9180	267.4810	(0.534)	0.0000	0.0000	141
03/03/2008	GOVI	2008/08/07	274.00	Put	jGovi	66,843.0000	77,153.0000	15.424	0	0	0
03/03/2008	GOVI	2008/08/07	274.00	Call	jGovi	16,023.0000	11,963.0000	(25.339)	0	0	0
03/03/2008	GOVI	2008/11/06			jGovi	276.4225	274.9455	(0.534)	0.0000	0.0000	60
03/03/2008	GOVI	2008/11/06	274.00	Put	jGovi	34,430.0000	40,556.0000	17.793	0	0	0
03/03/2008	GOVI	2008/11/06	274.00	Call	jGovi	58,655.0000	50,011.0000	(14.737)	0	0	0
03/03/2008	ILBI	2008/05/02			Index Future	307.8030	307.8030	-	0.0000	0.0000	0
03/03/2008	J153	2010/08/31			jSwap	10.8980	10.9170	0.174	0.0000	0.0000	0
03/03/2008	J157	2015/09/15			jSwap	10.0700	10.1280	0.576	0.0000	0.0000	0
03/03/2008	J186	2026/12/21			jSwap	9.3630	9.4640	1.079	0.0000	0.0000	0
03/03/2008	J201	2014/12/22			jSwap	10.1140	10.1720	0.573	0.0000	0.0000	0
03/03/2008	J203	2017/09/15			jSwap	9.9400	10.0060	0.664	0.0000	0.0000	0

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03/03/2008	J204	2018/12/21			jSwap	9.8490	9.9230	0.751	0.0000	0.0000	0
03/03/2008	J207	2020/01/15			jSwap	9.7710	9.8520	0.829	0.0000	0.0000	0
03/03/2008	JBAR	2005/12/21			jBar	11.2750	11.3300	0.488	0.0000	0.0000	0
03/03/2008	JFRA	2008/05/02			jFra	11.4730	11.4310	(0.366)	0.0000	0.0000	0
03/03/2008	JFRA	2008/05/02	10.25	Put	Option on jFra	6,793.0000	6,642.0000	(2.223)	0	0	0
03/03/2008	JFRA	2008/05/02	10.25	Call	Option on jFra	9,945.0000	9,691.0000	(2.554)	0	0	0
03/03/2008	JFRA	2008/08/07			jFra	11.4280	11.4300	0.018	0.0000	0.0000	0
03/03/2008	JFRA	2008/08/07	10.25	Call	Option on jFra	14,664.0000	14,543.0000	(0.825)	0	0	0
03/03/2008	JFRA	2008/08/07	10.25	Put	Option on jFra	11,809.0000	11,683.0000	(1.067)	0	0	0
03/03/2008	JFRA	2008/11/06			jFra	11.3300	11.3350	0.044	0.0000	0.0000	0
03/03/2008	JFRA	2008/11/06	10.25	Put	Option on jFra	15,242.0000	15,138.0000	(0.682)	0	0	0
03/03/2008	JFRA	2008/11/06	10.25	Call	Option on jFra	17,861.0000	17,768.0000	(0.521)	0	0	0
03/03/2008	JFRA	2009/02/05			jFra	11.1130	11.1440	0.279	0.0000	0.0000	0
03/03/2008	JFRA	2009/02/05	10.00	Put	Option on jFra	17,961.0000	17,839.0000	(0.679)	0	0	0
03/03/2008	JFRA	2009/02/05	10.00	Call	Option on jFra	20,661.0000	20,614.0000	(0.227)	0	0	0
03/03/2008	JFRA	2009/05/07			jFra	10.8360	10.8310	(0.046)	0.0000	0.0000	0
03/03/2008	JFRA	2009/08/06			jFra	10.4970	10.5050	0.076	0.0000	0.0000	0
03/03/2008	JFRA	2009/08/06	10.00	Call	Option on jFra	24,491.0000	24,432.0000	(0.241)	0	0	0
03/03/2008	JFRA	2009/08/06	10.00	Put	Option on jFra	23,283.0000	23,205.0000	(0.335)	0	0	0
03/03/2008	JFRA	2009/11/05			jFra	10.1650	10.1380	(0.266)	0.0000	0.0000	0
03/03/2008	JN02	2008/05/02			jNote	10.8780	10.8830	0.046	0.0000	0.0000	0
03/03/2008	JN02	2008/05/02	10.00	Put	Option on jNote	2,303.0000	2,148.0000	(6.730)	0	0	0
03/03/2008	JN02	2008/05/02	10.00	Call	Option on jNote	19,615.0000	19,547.0000	(0.347)	0	0	0
03/03/2008	JN02	2008/08/07			jNote	10.6430	10.6670	0.226	0.0000	0.0000	0

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03/03/2008	JN05	2008/05/02			jNote	10.0780	10.1270	0.486	0.0000	0.0000	0
03/03/2008	JN05	2008/05/02	9.50	Put	Option on jNote	1,220.0000	921.0000	(24.508)	0	0	0
03/03/2008	JN05	2008/05/02	9.50	Call	Option on jNote	25,262.0000	26,827.0000	6.195	0	0	0
03/03/2008	JN05	2008/08/07			jNote	9.9450	10.0060	0.613	0.0000	0.0000	0
03/03/2008	JN10	2008/05/02			jNote	9.6790	9.7550	0.785	0.0000	0.0000	0
03/03/2008	JN10	2008/05/02	9.00	Put	Option on jNote	103.0000	42.0000	(59.223)	0	0	0
03/03/2008	JN10	2008/05/02	9.00	Call	Option on jNote	44,544.0000	49,125.0000	10.284	0	0	0
03/03/2008	JN10	2008/08/07			jNote	9.5900	9.6700	0.834	0.0000	0.0000	0
03/03/2008	JROD	2008/03/31			jRod	10.7840	10.7640	(0.185)	0.0000	0.0000	0
03/03/2008	JROD	2008/04/30			jRod	11.0190	10.9780	(0.372)	0.0000	0.0000	0
03/03/2008	JROD	2008/05/30			jRod	11.3270	11.2860	(0.362)	0.0000	0.0000	0
03/03/2008	JROD	2008/06/30			jRod	11.1730	11.1640	(0.081)	0.0000	0.0000	0
03/03/2008	JROD	2008/07/31			jRod	11.3370	11.3510	0.123	0.0000	0.0000	0
03/03/2008	OTH1	2008/05/02			Index Future	249.4180	247.4570	(0.786)	0.0000	0.0000	0
03/03/2008	OTH1	2008/08/07			Index Future	256.8310	254.8130	(0.786)	0.0000	0.0000	0
03/03/2008	OTH1	2008/11/06			Index Future	263.9200	261.8470	(0.785)	0.0000	0.0000	12
03/03/2008	R153	2008/05/02			Bond Future	9.4430	9.5180	0.794	0.0000	0.0000	10,082
03/03/2008	R153	2008/05/02	9.00	Put	Option on Bond Future	1,099.0000	1,220.0000	11.010	0	0	0
03/03/2008	R153	2008/05/02	9.00	Call	Option on Bond Future	148.0000	109.0000	(26.351)	0	0	0
03/03/2008	R153	2008/08/07			Bond Future	9.2380	9.3130	0.812	0.0000	0.0000	1,290
03/03/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	1,607.0000	1,719.0000	6.970	0	0	0

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03/03/2008	R153	2008/08/07	8.25	Put	Option on Bond Future	2,009.0000	2,133.0000	6.172	0	0	0
03/03/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	182.0000	151.0000	(17.033)	0	0	0
03/03/2008	R153	2008/08/07	8.25	Call	Option on Bond Future	96.0000	77.0000	(19.792)	0	0	0
03/03/2008	R153	2008/11/06			Bond Future	9.0880	9.1630	0.825	0.0000	0.0000	0
03/03/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	1,940.0000	1,862.0000	(4.021)	0	0	0
03/03/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	1,665.0000	1,715.0000	3.003	0	0	0
03/03/2008	R157	2008/05/02			Bond Future	8.9170	9.0370	1.346	9.1500	9.1400	10,214
03/03/2008	R157	2008/05/02	8.75	Put	Option on Bond Future	1,973.0000	2,420.0000	22.656	0	0	0
03/03/2008	R157	2008/05/02	8.50	Call	Option on Bond Future	449.0000	283.0000	(36.971)	0	0	0
03/03/2008	R157	2008/05/02	8.50	Put	Option on Bond Future	3,044.0000	3,612.0000	18.660	0	0	2,000
03/03/2008	R157	2008/05/02	8.75	Call	Option on Bond Future	942.0000	656.0000	(30.361)	0	0	0
03/03/2008	R157	2008/08/07			Bond Future	8.8310	8.9510	1.359	0.0000	0.0000	2,510
03/03/2008	R157	2008/08/07	9.25	Put	Option on Bond Future	1,293.0000	1,522.0000	17.711	0	0	500
03/03/2008	R157	2008/08/07	9.25	Call	Option on Bond Future	3,769.0000	3,283.0000	(12.895)	0	0	0
03/03/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	5,594.0000	6,186.0000	10.583	0	0	0
03/03/2008	R157	2008/08/07	8.25	Put	Option on Bond Future	4,388.0000	4,915.0000	12.010	0	0	0
03/03/2008	R157	2008/08/07	8.25	Call	Option on Bond Future	843.0000	654.0000	(22.420)	0	0	500
03/03/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	483.0000	359.0000	(25.673)	0	0	0
03/03/2008	R157	2008/08/07	8.75	Put	Option on Bond Future	2,500.0000	2,873.0000	14.920	0	0	0
03/03/2008	R157	2008/08/07	8.75	Call	Option on Bond Future	2,013.0000	1,671.0000	(16.990)	0	0	500
03/03/2008	R157	2008/11/06			Bond Future	8.7680	8.8880	1.369	0.0000	0.0000	0
03/03/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	2,139.0000	2,494.0000	16.597	0	0	0
03/03/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	2,034.0000	1,691.0000	(16.863)	0	0	0
03/03/2008	R186	2008/05/02			Bond Future	8.7420	8.9020	1.830	0.0000	0.0000	1,050
03/03/2008	R186	2008/05/02	8.00	Put	Option on Bond Future	8,186.0000	9,687.0000	18.336	0	0	0
03/03/2008	R186	2008/05/02	8.00	Call	Option on Bond Future	209.0000	92.0000	(55.981)	0	0	0
03/03/2008	R186	2008/08/07			Bond Future	8.6750	8.8350	1.844	0.0000	0.0000	220
03/03/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	10,749.0000	12,147.0000	13.006	0	0	0
03/03/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	662.0000	438.0000	(33.837)	0	0	0

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03/03/2008	R186	2008/11/06			Bond Future	8.6190	8.7790	1.856	0.0000	0.0000	0
03/03/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	1,459.0000	880.0000	(39.685)	0	0	0
03/03/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	2,688.0000	3,732.0000	38.839	0	0	0
03/03/2008	R196	2008/05/02			Bond Future	10.5750	10.5530	(0.208)	0.0000	0.0000	0
03/03/2008	R196	2008/05/02	9.00	Put	Option on Bond Future	1,211.0000	1,194.0000	(1.404)	0	0	0
03/03/2008	R196	2008/05/02	9.00	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
03/03/2008	R196	2008/08/07			Bond Future	10.1130	10.1360	0.227	0.0000	0.0000	0
03/03/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	1,773.0000	1,767.0000	(0.338)	0	0	0
03/03/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	1,054.0000	1,036.0000	(1.708)	0	0	0
03/03/2008	R196	2008/11/06			Bond Future	9.8070	9.8510	0.449	0.0000	0.0000	0
03/03/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	1,538.0000	1,521.0000	(1.105)	0	0	0
03/03/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,851.0000	1,848.0000	(0.162)	0	0	0
03/03/2008	R201	2008/05/02			Bond Future	8.9120	9.0270	1.290	0.0000	0.0000	0
03/03/2008	R201	2008/05/02	8.50	Put	Option on Bond Future	2,396.0000	2,830.0000	18.114	0	0	0
03/03/2008	R201	2008/05/02	8.50	Call	Option on Bond Future	351.0000	223.0000	(36.467)	0	0	0
03/03/2008	R201	2008/08/07			Bond Future	8.7940	8.9090	1.308	0.0000	0.0000	0
03/03/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	397.0000	298.0000	(24.937)	0	0	0
03/03/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	4,291.0000	4,741.0000	10.487	0	0	0
03/03/2008	R201	2008/11/06			Bond Future	8.6880	8.8030	1.324	0.0000	0.0000	0
03/03/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	1,572.0000	1,824.0000	16.031	0	0	0
03/03/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	1,861.0000	1,578.0000	(15.207)	0	0	0
03/03/2008	R203	2008/05/02			Bond Future	8.8800	9.0000	1.351	0.0000	0.0000	0
03/03/2008	R203	2008/05/02	8.25	Put	Option on Bond Future	4,045.0000	4,723.0000	16.761	0	0	0
03/03/2008	R203	2008/05/02	8.25	Call	Option on Bond Future	96.0000	45.0000	(53.125)	0	0	0
03/03/2008	R203	2008/08/07			Bond Future	8.7830	8.9030	1.366	0.0000	0.0000	0
03/03/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	6,550.0000	7,254.0000	10.748	0	0	0
03/03/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	37.0000	19.0000	(48.649)	0	0	0

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03/03/2008	R203	2008/11/06			Bond Future	8.7030	8.8230	1.379	0.0000	0.0000	0
03/03/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	1,100.0000	836.0000	(24.000)	0	0	0
03/03/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	2,323.0000	2,772.0000	19.328	0	0	0
03/03/2008	R204	2008/05/02			Bond Future	8.8800	9.0000	1.351	0.0000	0.0000	3,779
03/03/2008	R204	2008/05/02	8.25	Put	Option on Bond Future	4,331.0000	5,053.0000	16.671	0	0	0
03/03/2008	R204	2008/05/02	8.25	Call	Option on Bond Future	104.0000	49.0000	(52.885)	0	0	0
03/03/2008	R204	2008/08/07			Bond Future	8.7980	8.9180	1.364	0.0000	0.0000	0
03/03/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	7,130.0000	7,893.0000	10.701	0	0	0
03/03/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	18.0000	8.0000	(55.556)	0	0	0
03/03/2008	R204	2008/11/06			Bond Future	8.7280	8.8480	1.375	0.0000	0.0000	0
03/03/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	1,004.0000	741.0000	(26.195)	0	0	0
03/03/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	2,482.0000	2,984.0000	20.226	0	0	0
03/03/2008	R206	2008/05/02			Bond Future	8.9580	9.0680	1.228	0.0000	0.0000	0
03/03/2008	R206	2008/05/02	8.25	Put	Option on Bond Future	3,093.0000	3,527.0000	14.032	0	0	0
03/03/2008	R206	2008/05/02	8.25	Call	Option on Bond Future	53.0000	26.0000	(50.943)	0	0	0
03/03/2008	R206	2008/08/07			Bond Future	8.8310	8.9410	1.246	0.0000	0.0000	0
03/03/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	3,701.0000	4,086.0000	10.403	0	0	0
03/03/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	226.0000	163.0000	(27.876)	0	0	0
03/03/2008	R206	2008/11/06			Bond Future	8.7140	8.8240	1.262	0.0000	0.0000	610
03/03/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	3,470.0000	3,798.0000	9.452	0	0	0
03/03/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	581.0000	474.0000	(18.417)	0	0	0
03/03/2008	R207	2008/05/02			Bond Future	8.8670	9.0020	1.522	0.0000	0.0000	0
03/03/2008	R207	2008/05/02	8.25	Call	Option on Bond Future	113.0000	49.0000	(56.637)	0	0	0
03/03/2008	R207	2008/05/02	8.25	Put	Option on Bond Future	4,326.0000	5,150.0000	19.048	0	0	0
03/03/2008	R207	2008/08/07			Bond Future	8.7920	8.9270	1.535	0.0000	0.0000	0
03/03/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	5,474.0000	6,331.0000	15.656	0	0	0
03/03/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	46.0000	20.0000	(56.522)	0	0	0

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
03/03/2008	R207	2008/11/06			Bond Future	8.7260	8.8610	1.547	0.0000	0.0000	0
03/03/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	2,397.0000	2,992.0000	24.823	0	0	0
03/03/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	899.0000	615.0000	(31.591)	0	0	0
03/03/2008	R209	2008/05/02			Bond Future	8.5690	8.7440	2.042	0.0000	0.0000	6,260
03/03/2008	R209	2008/05/02	7.75	Call	Option on Bond Future	71.0000	23.0000	(67.606)	0	0	0
03/03/2008	R209	2008/05/02	7.75	Put	Option on Bond Future	7,495.0000	8,893.0000	18.652	0	0	0
03/03/2008	R209	2008/08/07			Bond Future	8.5100	8.6850	2.056	0.0000	0.0000	0
03/03/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	5.0000	1.0000	(80.000)	0	0	0
03/03/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	6,921.0000	8,376.0000	21.023	0	0	0
03/03/2008	R209	2008/11/06			Bond Future	8.4610	8.6360	2.068	0.0000	0.0000	260
03/03/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	33.0000	8.0000	(75.758)	0	0	0
03/03/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	6,522.0000	7,968.0000	22.171	0	0	0
03/03/2008	TRT1	2008/05/02			Index Future	258.1280	256.7320	(0.541)	0.0000	0.0000	0
03/03/2008	TRT1	2008/08/07			Index Future	265.8000	264.3630	(0.541)	0.0000	0.0000	0
03/03/2008	TRT1	2008/11/06			Index Future	273.1360	271.6600	(0.540)	0.0000	0.0000	400
<b>Grand Total:</b>											<b>132,879</b>