



# Derivatives High/Low Report

High/Low for 04/03/2008

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
04/03/2008	\$ / R 2008/03/17			Currency Future	7.8851	7.8517	(0.424)	7.8600	7.7600	32,706
04/03/2008	\$ / R 2008/06/13			Currency Future	8.0590	8.0233	(0.443)	8.0600	7.9500	25,698
04/03/2008	\$ / R 2008/09/15			Currency Future	8.2417	8.2040	(0.457)	8.2400	8.1100	13,425
04/03/2008	£ / R 2008/03/17			Currency Future	15.6913	15.5915	(0.636)	0.0000	0.0000	2,227
04/03/2008	£ / R 2008/06/13			Currency Future	15.9245	15.8209	(0.651)	0.0000	0.0000	1,378
04/03/2008	£ / R 2008/09/15			Currency Future	16.1716	16.0636	(0.668)	0.0000	0.0000	682
04/03/2008	€ / R 2008/03/17			Currency Future	12.0335	11.9389	(0.786)	0.0000	0.0000	3,951
04/03/2008	€ / R 2008/06/13			Currency Future	12.2530	12.1538	(0.810)	12.2100	12.1400	5,052
04/03/2008	€ / R 2008/09/15			Currency Future	12.4801	12.3756	(0.837)	12.4300	12.3700	7,169
04/03/2008	ALBI 2008/05/02			Index Future	257.8990	257.6870	(0.082)	0.0000	0.0000	594
04/03/2008	ALBI 2008/05/02	265.00	Put	Index Future	73,225.0000	75,090.0000	2.547	0	0	0
04/03/2008	ALBI 2008/05/02	265.00	Call	Index Future	2,215.0000	1,960.0000	(11.512)	0	0	0
04/03/2008	ALBI 2008/08/07			Index Future	268.9380	265.8370	(1.153)	0.0000	0.0000	0
04/03/2008	ALBI 2008/08/07	265.00	Call	Index Future	58,089.0000	38,956.0000	(32.937)	0	0	0
04/03/2008	ALBI 2008/08/07	265.00	Put	Index Future	18,709.0000	30,586.0000	63.483	0	0	0

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04/03/2008	ALBI	2008/11/06			Index Future	276.6020	273.3980	(1.158)	0.0000	0.0000	0
04/03/2008	ALBI	2008/11/06	265.00	Put	Index Future	8,614.0000	14,307.0000	66.090	0	0	0
04/03/2008	ALBI	2008/11/06	265.00	Call	Index Future	124,634.0000	98,287.0000	(21.139)	0	0	0
04/03/2008	CRD1	2008/05/02			Index Future	111.4190	111.3460	(0.066)	0.0000	0.0000	0
04/03/2008	CRD1	2008/08/07			Index Future	114.7310	114.6560	(0.065)	0.0000	0.0000	0
04/03/2008	CRD1	2008/11/06			Index Future	117.8980	117.8210	(0.065)	0.0000	0.0000	8
04/03/2008	GOVI	2008/05/02			jGovi	259.9970	259.7890	(0.080)	0.0000	0.0000	19
04/03/2008	GOVI	2008/05/02	264.00	Put	jGovi	46,952.0000	48,440.0000	3.169	0	0	0
04/03/2008	GOVI	2008/05/02	264.00	Call	jGovi	6,922.0000	6,330.0000	(8.552)	0	0	0
04/03/2008	GOVI	2008/08/07			jGovi	267.4810	267.2675	(0.080)	266.9400	266.9400	142
04/03/2008	GOVI	2008/08/07	274.00	Call	jGovi	11,963.0000	11,381.0000	(4.865)	0	0	0
04/03/2008	GOVI	2008/08/07	274.00	Put	jGovi	77,153.0000	78,706.0000	2.013	0	0	0
04/03/2008	GOVI	2008/11/06			jGovi	274.9455	274.7260	(0.080)	0.0000	0.0000	60
04/03/2008	GOVI	2008/11/06	274.00	Put	jGovi	40,556.0000	41,480.0000	2.278	0	0	0
04/03/2008	GOVI	2008/11/06	274.00	Call	jGovi	50,011.0000	48,740.0000	(2.541)	0	0	0
04/03/2008	ILBI	2008/05/02			Index Future	307.8030	307.8320	0.009	0.0000	0.0000	0
04/03/2008	J153	2010/08/31			jSwap	10.9170	10.9260	0.082	0.0000	0.0000	0
04/03/2008	J157	2015/09/15			jSwap	10.1280	10.1180	(0.099)	0.0000	0.0000	0
04/03/2008	J186	2026/12/21			jSwap	9.4640	9.4290	(0.370)	0.0000	0.0000	0
04/03/2008	J201	2014/12/22			jSwap	10.1720	10.1710	(0.010)	0.0000	0.0000	0
04/03/2008	J203	2017/09/15			jSwap	10.0060	9.9940	(0.120)	0.0000	0.0000	0

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04/03/2008	J204	2018/12/21			jSwap	9.9230	9.9130	(0.101)	0.0000	0.0000	0
04/03/2008	J207	2020/01/15			jSwap	9.8520	9.8410	(0.112)	0.0000	0.0000	0
04/03/2008	JBAR	2005/12/21			jBar	11.3300	11.3250	(0.044)	0.0000	0.0000	0
04/03/2008	JFRA	2008/05/02			jFra	11.4310	11.4200	(0.096)	0.0000	0.0000	0
04/03/2008	JFRA	2008/05/02	10.25	Put	Option on jFra	6,642.0000	6,587.0000	(0.828)	0	0	0
04/03/2008	JFRA	2008/05/02	10.25	Call	Option on jFra	9,691.0000	9,609.0000	(0.846)	0	0	0
04/03/2008	JFRA	2008/08/07			jFra	11.4300	11.4090	(0.184)	0.0000	0.0000	0
04/03/2008	JFRA	2008/08/07	10.25	Call	Option on jFra	14,543.0000	14,475.0000	(0.468)	0	0	0
04/03/2008	JFRA	2008/08/07	10.25	Put	Option on jFra	11,683.0000	11,665.0000	(0.154)	0	0	0
04/03/2008	JFRA	2008/11/06			jFra	11.3350	11.3180	(0.150)	0.0000	0.0000	0
04/03/2008	JFRA	2008/11/06	10.25	Call	Option on jFra	17,768.0000	17,714.0000	(0.304)	0	0	0
04/03/2008	JFRA	2008/11/06	10.25	Put	Option on jFra	15,138.0000	15,124.0000	(0.092)	0	0	0
04/03/2008	JFRA	2009/02/05			jFra	11.1440	11.1520	0.072	0.0000	0.0000	0
04/03/2008	JFRA	2009/02/05	10.00	Put	Option on jFra	17,839.0000	17,802.0000	(0.207)	0	0	0
04/03/2008	JFRA	2009/02/05	10.00	Call	Option on jFra	20,614.0000	20,596.0000	(0.087)	0	0	0
04/03/2008	JFRA	2009/05/07			jFra	10.8310	10.8460	0.138	0.0000	0.0000	0
04/03/2008	JFRA	2009/08/06			jFra	10.5050	10.5400	0.333	0.0000	0.0000	0
04/03/2008	JFRA	2009/08/06	10.00	Call	Option on jFra	24,432.0000	24,451.0000	0.078	0	0	0
04/03/2008	JFRA	2009/08/06	10.00	Put	Option on jFra	23,205.0000	23,139.0000	(0.284)	0	0	0
04/03/2008	JFRA	2009/11/05			jFra	10.1380	10.1980	0.592	0.0000	0.0000	0
04/03/2008	JN02	2008/05/02			jNote	10.8830	10.8930	0.092	0.0000	0.0000	0
04/03/2008	JN02	2008/05/02	10.00	Call	Option on jNote	19,547.0000	19,643.0000	0.491	0	0	0
04/03/2008	JN02	2008/05/02	10.00	Put	Option on jNote	2,148.0000	2,068.0000	(3.724)	0	0	0
04/03/2008	JN02	2008/08/07			jNote	10.6670	10.6800	0.122	0.0000	0.0000	0

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04/03/2008	JN05	2008/05/02			jNote	10.1270	10.1160	(0.109)	0.0000	0.0000	0
04/03/2008	JN05	2008/05/02	9.50	Call	Option on jNote	26,827.0000	26,419.0000	(1.521)	0	0	0
04/03/2008	JN05	2008/05/02	9.50	Put	Option on jNote	921.0000	934.0000	1.412	0	0	0
04/03/2008	JN05	2008/08/07			jNote	10.0060	9.9930	(0.130)	0.0000	0.0000	0
04/03/2008	JN10	2008/05/02			jNote	9.7550	9.7420	(0.133)	0.0000	0.0000	0
04/03/2008	JN10	2008/05/02	9.00	Call	Option on jNote	49,125.0000	48,340.0000	(1.598)	0	0	0
04/03/2008	JN10	2008/05/02	9.00	Put	Option on jNote	42.0000	44.0000	4.762	0	0	0
04/03/2008	JN10	2008/08/07			jNote	9.6700	9.6580	(0.124)	0.0000	0.0000	0
04/03/2008	JROD	2008/03/31			jRod	10.7640	10.7580	(0.056)	0.0000	0.0000	0
04/03/2008	JROD	2008/04/30			jRod	10.9780	10.9690	(0.082)	0.0000	0.0000	0
04/03/2008	JROD	2008/05/30			jRod	11.2860	11.2740	(0.106)	0.0000	0.0000	0
04/03/2008	JROD	2008/06/30			jRod	11.1640	11.1580	(0.054)	0.0000	0.0000	0
04/03/2008	JROD	2008/07/31			jRod	11.3510	11.3450	(0.053)	0.0000	0.0000	0
04/03/2008	OTH1	2008/05/02			Index Future	247.4570	247.2260	(0.093)	0.0000	0.0000	0
04/03/2008	OTH1	2008/08/07			Index Future	254.8130	254.5750	(0.093)	0.0000	0.0000	0
04/03/2008	OTH1	2008/11/06			Index Future	261.8470	261.6030	(0.093)	0.0000	0.0000	12
04/03/2008	R153	2008/05/02			Bond Future	9.5180	9.5230	0.053	9.5800	9.5800	10,082
04/03/2008	R153	2008/05/02	9.00	Call	Option on Bond Future	109.0000	105.0000	(3.670)	0	0	0
04/03/2008	R153	2008/05/02	9.00	Put	Option on Bond Future	1,220.0000	1,226.0000	0.492	0	0	0
04/03/2008	R153	2008/08/07			Bond Future	9.3130	9.3180	0.054	0.0000	0.0000	1,290
04/03/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	151.0000	148.0000	(1.987)	0	0	0

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04/03/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	1,719.0000	1,726.0000	0.407	0	0	0
04/03/2008	R153	2008/08/07	8.25	Call	Option on Bond Future	77.0000	75.0000	(2.597)	0	0	0
04/03/2008	R153	2008/08/07	8.25	Put	Option on Bond Future	2,133.0000	2,141.0000	0.375	0	0	0
04/03/2008	R153	2008/11/06			Bond Future	9.1630	9.1680	0.055	0.0000	0.0000	0
04/03/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	1,715.0000	1,715.0000	-	0	0	0
04/03/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	1,862.0000	1,854.0000	(0.430)	0	0	0
04/03/2008	R157	2008/05/02			Bond Future	9.0370	9.0470	0.111	0.0000	0.0000	10,214
04/03/2008	R157	2008/05/02	8.50	Call	Option on Bond Future	283.0000	266.0000	(6.007)	0	0	0
04/03/2008	R157	2008/05/02	8.50	Put	Option on Bond Future	3,612.0000	3,656.0000	1.218	0	0	2,000
04/03/2008	R157	2008/05/02	8.75	Put	Option on Bond Future	2,420.0000	2,453.0000	1.364	0	0	0
04/03/2008	R157	2008/05/02	8.75	Call	Option on Bond Future	656.0000	627.0000	(4.421)	0	0	0
04/03/2008	R157	2008/08/07			Bond Future	8.9510	8.9610	0.112	0.0000	0.0000	2,510
04/03/2008	R157	2008/08/07	9.25	Put	Option on Bond Future	1,522.0000	1,537.0000	0.986	0	0	500
04/03/2008	R157	2008/08/07	8.75	Call	Option on Bond Future	1,671.0000	1,639.0000	(1.915)	0	0	500
04/03/2008	R157	2008/08/07	9.25	Call	Option on Bond Future	3,283.0000	3,238.0000	(1.371)	0	0	0
04/03/2008	R157	2008/08/07	8.75	Put	Option on Bond Future	2,873.0000	2,901.0000	0.975	0	0	0
04/03/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	6,186.0000	6,233.0000	0.760	0	0	0
04/03/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	359.0000	347.0000	(3.343)	0	0	0
04/03/2008	R157	2008/08/07	8.25	Put	Option on Bond Future	4,915.0000	4,956.0000	0.834	0	0	0
04/03/2008	R157	2008/08/07	8.25	Call	Option on Bond Future	654.0000	636.0000	(2.752)	0	0	500
04/03/2008	R157	2008/11/06			Bond Future	8.8880	8.8980	0.113	0.0000	0.0000	0
04/03/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	2,494.0000	2,522.0000	1.123	0	0	0
04/03/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	1,691.0000	1,661.0000	(1.774)	0	0	0
04/03/2008	R186	2008/05/02			Bond Future	8.9020	8.9020	-	0.0000	0.0000	1,050
04/03/2008	R186	2008/05/02	8.00	Call	Option on Bond Future	92.0000	88.0000	(4.348)	0	0	0
04/03/2008	R186	2008/05/02	8.00	Put	Option on Bond Future	9,687.0000	9,683.0000	(0.041)	0	0	0
04/03/2008	R186	2008/08/07			Bond Future	8.8350	8.8350	-	0.0000	0.0000	220
04/03/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	438.0000	433.0000	(1.142)	0	0	0
04/03/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	12,147.0000	12,142.0000	(0.041)	0	0	0

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04/03/2008	R186	2008/11/06			Bond Future	8.7790	8.7790	-	0.0000	0.0000	0
04/03/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	3,732.0000	3,728.0000	(0.107)	0	0	0
04/03/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	880.0000	876.0000	(0.455)	0	0	0
04/03/2008	R196	2008/05/02			Bond Future	10.5530	10.5620	0.085	0.0000	0.0000	0
04/03/2008	R196	2008/05/02	9.00	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
04/03/2008	R196	2008/05/02	9.00	Put	Option on Bond Future	1,194.0000	1,201.0000	0.586	0	0	0
04/03/2008	R196	2008/08/07			Bond Future	10.1360	10.1430	0.069	0.0000	0.0000	0
04/03/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	1,767.0000	1,765.0000	(0.113)	0	0	0
04/03/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	1,036.0000	1,030.0000	(0.579)	0	0	0
04/03/2008	R196	2008/11/06			Bond Future	9.8510	9.8550	0.041	0.0000	0.0000	0
04/03/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	1,521.0000	1,517.0000	(0.263)	0	0	0
04/03/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,848.0000	1,845.0000	(0.162)	0	0	0
04/03/2008	R201	2008/05/02			Bond Future	9.0270	9.0420	0.166	0.0000	0.0000	0
04/03/2008	R201	2008/05/02	8.50	Put	Option on Bond Future	2,830.0000	2,886.0000	1.979	0	0	0
04/03/2008	R201	2008/05/02	8.50	Call	Option on Bond Future	223.0000	207.0000	(7.175)	0	0	0
04/03/2008	R201	2008/08/07			Bond Future	8.9090	8.9240	0.168	0.0000	0.0000	0
04/03/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	4,741.0000	4,799.0000	1.223	0	0	0
04/03/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	298.0000	285.0000	(4.362)	0	0	0
04/03/2008	R201	2008/11/06			Bond Future	8.8030	8.8180	0.170	0.0000	0.0000	0
04/03/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	1,824.0000	1,857.0000	1.809	0	0	0
04/03/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	1,578.0000	1,541.0000	(2.345)	0	0	0
04/03/2008	R203	2008/05/02			Bond Future	9.0000	9.0100	0.111	0.0000	0.0000	0
04/03/2008	R203	2008/05/02	8.25	Call	Option on Bond Future	45.0000	41.0000	(8.889)	0	0	0
04/03/2008	R203	2008/05/02	8.25	Put	Option on Bond Future	4,723.0000	4,779.0000	1.186	0	0	0
04/03/2008	R203	2008/08/07			Bond Future	8.9030	8.9130	0.112	0.0000	0.0000	0
04/03/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	7,254.0000	7,312.0000	0.800	0	0	0
04/03/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	19.0000	18.0000	(5.263)	0	0	0

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04/03/2008	R203	2008/11/06			Bond Future	8.8230	8.8330	0.113	0.0000	0.0000	0
04/03/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	836.0000	814.0000	(2.632)	0	0	0
04/03/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	2,772.0000	2,809.0000	1.335	0	0	0
04/03/2008	R204	2008/05/02			Bond Future	9.0000	9.0100	0.111	0.0000	0.0000	3,779
04/03/2008	R204	2008/05/02	8.25	Put	Option on Bond Future	5,053.0000	5,113.0000	1.187	0	0	0
04/03/2008	R204	2008/05/02	8.25	Call	Option on Bond Future	49.0000	44.0000	(10.204)	0	0	0
04/03/2008	R204	2008/08/07			Bond Future	8.9180	8.9280	0.112	0.0000	0.0000	0
04/03/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	7,893.0000	7,956.0000	0.798	0	0	0
04/03/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	8.0000	7.0000	(12.500)	0	0	0
04/03/2008	R204	2008/11/06			Bond Future	8.8480	8.8580	0.113	0.0000	0.0000	0
04/03/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	741.0000	719.0000	(2.969)	0	0	0
04/03/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	2,984.0000	3,026.0000	1.408	0	0	0
04/03/2008	R206	2008/05/02			Bond Future	9.0680	9.0780	0.110	0.0000	0.0000	0
04/03/2008	R206	2008/05/02	8.25	Call	Option on Bond Future	26.0000	23.0000	(11.538)	0	0	0
04/03/2008	R206	2008/05/02	8.25	Put	Option on Bond Future	3,527.0000	3,567.0000	1.134	0	0	0
04/03/2008	R206	2008/08/07			Bond Future	8.9410	8.9510	0.112	0.0000	0.0000	0
04/03/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	163.0000	157.0000	(3.681)	0	0	0
04/03/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	4,086.0000	4,121.0000	0.857	0	0	0
04/03/2008	R206	2008/11/06			Bond Future	8.8240	8.8340	0.113	0.0000	0.0000	610
04/03/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	3,798.0000	3,827.0000	0.764	0	0	0
04/03/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	474.0000	463.0000	(2.321)	0	0	0
04/03/2008	R207	2008/05/02			Bond Future	9.0020	9.0170	0.167	0.0000	0.0000	0
04/03/2008	R207	2008/05/02	8.25	Call	Option on Bond Future	49.0000	43.0000	(12.245)	0	0	0
04/03/2008	R207	2008/05/02	8.25	Put	Option on Bond Future	5,150.0000	5,242.0000	1.786	0	0	0
04/03/2008	R207	2008/08/07			Bond Future	8.9270	8.9420	0.168	0.0000	0.0000	0
04/03/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	20.0000	18.0000	(10.000)	0	0	0
04/03/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	6,331.0000	6,426.0000	1.501	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
04/03/2008	R207	2008/11/06			Bond Future	8.8610	8.8760	0.169	0.0000	0.0000	0
04/03/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	2,992.0000	3,061.0000	2.306	0	0	0
04/03/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	615.0000	587.0000	(4.553)	0	0	0
04/03/2008	R209	2008/05/02			Bond Future	8.7440	8.7490	0.057	0.0000	0.0000	6,260
04/03/2008	R209	2008/05/02	7.75	Put	Option on Bond Future	8,893.0000	8,931.0000	0.427	0	0	0
04/03/2008	R209	2008/05/02	7.75	Call	Option on Bond Future	23.0000	21.0000	(8.696)	0	0	0
04/03/2008	R209	2008/08/07			Bond Future	8.6850	8.6900	0.058	0.0000	0.0000	0
04/03/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	8,376.0000	8,417.0000	0.489	0	0	0
04/03/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
04/03/2008	R209	2008/11/06			Bond Future	8.6360	8.6410	0.058	0.0000	0.0000	260
04/03/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	7,968.0000	8,009.0000	0.515	0	0	0
04/03/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	8.0000	8.0000	-	0	0	0
04/03/2008	TRT1	2008/05/02			Index Future	256.7320	256.5240	(0.081)	0.0000	0.0000	0
04/03/2008	TRT1	2008/08/07			Index Future	264.3630	264.1490	(0.081)	0.0000	0.0000	0
04/03/2008	TRT1	2008/11/06			Index Future	271.6600	271.4420	(0.080)	0.0000	0.0000	400
<b>Grand Total:</b>											<b>133,298</b>