



Derivatives High/Low Report

High/Low for 05/03/2008

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
05/03/2008	\$ / R 2008/03/17			Currency Future	7.8517	7.7903	(0.781)	7.8700	7.8600	32,701
05/03/2008	\$ / R 2008/06/13			Currency Future	8.0233	7.9594	(0.797)	8.0500	7.9900	25,698
05/03/2008	\$ / R 2008/09/15			Currency Future	8.2040	8.1390	(0.792)	8.1800	8.1800	13,435
05/03/2008	£ / R 2008/03/17			Currency Future	15.5915	15.4867	(0.672)	0.0000	0.0000	2,227
05/03/2008	£ / R 2008/06/13			Currency Future	15.8209	15.7167	(0.659)	0.0000	0.0000	1,378
05/03/2008	£ / R 2008/09/15			Currency Future	16.0636	15.9562	(0.669)	0.0000	0.0000	682
05/03/2008	€ / R 2008/03/17			Currency Future	11.9389	11.8623	(0.642)	11.9900	11.9500	3,975
05/03/2008	€ / R 2008/06/13			Currency Future	12.1538	12.0743	(0.654)	12.1800	12.1800	5,057
05/03/2008	€ / R 2008/09/15			Currency Future	12.3756	12.2942	(0.658)	0.0000	0.0000	7,169
05/03/2008	ALBI 2008/05/02			Index Future	257.6870	257.6865	-	0.0000	0.0000	594
05/03/2008	ALBI 2008/05/02	265.00	Put	Index Future	75,090.0000	75,028.0000	(0.083)	0	0	0
05/03/2008	ALBI 2008/05/02	265.00	Call	Index Future	1,960.0000	1,893.0000	(3.418)	0	0	0
05/03/2008	ALBI 2008/08/07			Index Future	265.8370	265.3830	(0.171)	0.0000	0.0000	0
05/03/2008	ALBI 2008/08/07	265.00	Put	Index Future	30,586.0000	32,589.0000	6.549	0	0	0
05/03/2008	ALBI 2008/08/07	265.00	Call	Index Future	38,956.0000	36,419.0000	(6.512)	0	0	0

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05/03/2008	ALBI	2008/11/06			Index Future	273.3980	272.9290	(0.172)	0.0000	0.0000	0
05/03/2008	ALBI	2008/11/06	265.00	Call	Index Future	98,287.0000	94,580.0000	(3.772)	0	0	0
05/03/2008	ALBI	2008/11/06	265.00	Put	Index Future	14,307.0000	15,290.0000	6.871	0	0	0
05/03/2008	CRD1	2008/05/02			Index Future	111.3460	111.3460	-	0.0000	0.0000	0
05/03/2008	CRD1	2008/08/07			Index Future	114.6560	114.6560	-	0.0000	0.0000	0
05/03/2008	CRD1	2008/11/06			Index Future	117.8210	117.8210	-	0.0000	0.0000	8
05/03/2008	GOVI	2008/05/02			jGovi	259.7890	259.7890	-	0.0000	0.0000	19
05/03/2008	GOVI	2008/05/02	264.00	Call	jGovi	6,330.0000	6,200.0000	(2.054)	0	0	0
05/03/2008	GOVI	2008/05/02	264.00	Put	jGovi	48,440.0000	48,310.0000	(0.268)	0	0	0
05/03/2008	GOVI	2008/08/07			jGovi	267.2675	267.2675	-	0.0000	0.0000	142
05/03/2008	GOVI	2008/08/07	274.00	Put	jGovi	78,706.0000	78,622.0000	(0.107)	0	0	0
05/03/2008	GOVI	2008/08/07	274.00	Call	jGovi	11,381.0000	11,297.0000	(0.738)	0	0	0
05/03/2008	GOVI	2008/11/06			jGovi	274.7260	274.7260	-	0.0000	0.0000	60
05/03/2008	GOVI	2008/11/06	274.00	Call	jGovi	48,740.0000	48,649.0000	(0.187)	0	0	0
05/03/2008	GOVI	2008/11/06	274.00	Put	jGovi	41,480.0000	41,389.0000	(0.219)	0	0	0
05/03/2008	ILBI	2008/05/02			Index Future	307.8320	308.4260	0.193	0.0000	0.0000	0
05/03/2008	J153	2010/08/31			jSwap	10.9260	10.9110	(0.137)	0.0000	0.0000	0
05/03/2008	J157	2015/09/15			jSwap	10.1180	10.1170	(0.010)	0.0000	0.0000	0
05/03/2008	J186	2026/12/21			jSwap	9.4290	9.4490	0.212	0.0000	0.0000	0
05/03/2008	J201	2014/12/22			jSwap	10.1710	10.1640	(0.069)	0.0000	0.0000	0
05/03/2008	J203	2017/09/15			jSwap	9.9940	9.9900	(0.040)	0.0000	0.0000	0

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05/03/2008	J204	2018/12/21			jSwap	9.9130	9.9080	(0.050)	0.0000	0.0000	0
05/03/2008	J207	2020/01/15			jSwap	9.8410	9.8380	(0.030)	0.0000	0.0000	0
05/03/2008	JBAR	2005/12/21			jBar	11.3250	11.3250	-	0.0000	0.0000	0
05/03/2008	JFRA	2008/05/02			jFra	11.4200	11.4160	(0.035)	0.0000	0.0000	0
05/03/2008	JFRA	2008/05/02	10.25	Call	Option on jFra	9,609.0000	9,538.0000	(0.739)	0	0	0
05/03/2008	JFRA	2008/05/02	10.25	Put	Option on jFra	6,587.0000	6,523.0000	(0.972)	0	0	0
05/03/2008	JFRA	2008/08/07			jFra	11.4090	11.4050	(0.035)	0.0000	0.0000	0
05/03/2008	JFRA	2008/08/07	10.25	Put	Option on jFra	11,665.0000	11,628.0000	(0.317)	0	0	0
05/03/2008	JFRA	2008/08/07	10.25	Call	Option on jFra	14,475.0000	14,428.0000	(0.325)	0	0	0
05/03/2008	JFRA	2008/11/06			jFra	11.3180	11.3210	0.027	0.0000	0.0000	0
05/03/2008	JFRA	2008/11/06	10.25	Call	Option on jFra	17,714.0000	17,685.0000	(0.164)	0	0	0
05/03/2008	JFRA	2008/11/06	10.25	Put	Option on jFra	15,124.0000	15,088.0000	(0.238)	0	0	0
05/03/2008	JFRA	2009/02/05			jFra	11.1520	11.1320	(0.179)	0.0000	0.0000	0
05/03/2008	JFRA	2009/02/05	10.00	Call	Option on jFra	20,596.0000	20,543.0000	(0.257)	0	0	0
05/03/2008	JFRA	2009/02/05	10.00	Put	Option on jFra	17,802.0000	17,797.0000	(0.028)	0	0	0
05/03/2008	JFRA	2009/05/07			jFra	10.8460	10.8280	(0.166)	0.0000	0.0000	0
05/03/2008	JFRA	2009/08/06			jFra	10.5400	10.5270	(0.123)	0.0000	0.0000	0
05/03/2008	JFRA	2009/08/06	10.00	Call	Option on jFra	24,451.0000	24,413.0000	(0.155)	0	0	0
05/03/2008	JFRA	2009/08/06	10.00	Put	Option on jFra	23,139.0000	23,132.0000	(0.030)	0	0	0
05/03/2008	JFRA	2009/11/05			jFra	10.1980	10.1780	(0.196)	0.0000	0.0000	0
05/03/2008	JN02	2008/05/02			jNote	10.8930	10.8790	(0.129)	0.0000	0.0000	0
05/03/2008	JN02	2008/05/02	10.00	Put	Option on jNote	2,068.0000	2,068.0000	-	0	0	0
05/03/2008	JN02	2008/05/02	10.00	Call	Option on jNote	19,643.0000	19,401.0000	(1.232)	0	0	0
05/03/2008	JN02	2008/08/07			jNote	10.6800	10.6620	(0.169)	0.0000	0.0000	0

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05/03/2008	JN05	2008/05/02			jNote	10.1160	10.1110	(0.049)	0.0000	0.0000	0
05/03/2008	JN05	2008/05/02	9.50	Call	Option on jNote	26,419.0000	26,224.0000	(0.738)	0	0	0
05/03/2008	JN05	2008/05/02	9.50	Put	Option on jNote	934.0000	923.0000	(1.178)	0	0	0
05/03/2008	JN05	2008/08/07			jNote	9.9930	9.9870	(0.060)	0.0000	0.0000	0
05/03/2008	JN10	2008/05/02			jNote	9.7420	9.7370	(0.051)	0.0000	0.0000	0
05/03/2008	JN10	2008/05/02	9.00	Put	Option on jNote	44.0000	43.0000	(2.273)	0	0	0
05/03/2008	JN10	2008/05/02	9.00	Call	Option on jNote	48,340.0000	48,040.0000	(0.621)	0	0	0
05/03/2008	JN10	2008/08/07			jNote	9.6580	9.6530	(0.052)	0.0000	0.0000	0
05/03/2008	JROD	2008/03/31			jRod	10.7580	10.7530	(0.046)	0.0000	0.0000	0
05/03/2008	JROD	2008/04/30			jRod	10.9690	10.9600	(0.082)	0.0000	0.0000	0
05/03/2008	JROD	2008/05/30			jRod	11.2740	11.2630	(0.098)	0.0000	0.0000	0
05/03/2008	JROD	2008/06/30			jRod	11.1580	11.1520	(0.054)	0.0000	0.0000	0
05/03/2008	JROD	2008/07/31			jRod	11.3450	11.3380	(0.062)	0.0000	0.0000	0
05/03/2008	OTH1	2008/05/02			Index Future	247.2260	247.2260	-	0.0000	0.0000	0
05/03/2008	OTH1	2008/08/07			Index Future	254.5750	254.5750	-	0.0000	0.0000	0
05/03/2008	OTH1	2008/11/06			Index Future	261.6030	261.6030	-	0.0000	0.0000	12
05/03/2008	R153	2008/05/02			Bond Future	9.5230	9.5180	(0.053)	0.0000	0.0000	10,082
05/03/2008	R153	2008/05/02	9.00	Put	Option on Bond Future	1,226.0000	1,215.0000	(0.897)	0	0	0
05/03/2008	R153	2008/05/02	9.00	Call	Option on Bond Future	105.0000	104.0000	(0.952)	0	0	0
05/03/2008	R153	2008/08/07			Bond Future	9.3180	9.3130	(0.054)	0.0000	0.0000	1,290
05/03/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	148.0000	148.0000	-	0	0	0

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05/03/2008	R153	2008/08/07	8.25	Call	Option on Bond Future	75.0000	75.0000	-	0	0	0
05/03/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	1,726.0000	1,717.0000	(0.521)	0	0	0
05/03/2008	R153	2008/08/07	8.25	Put	Option on Bond Future	2,141.0000	2,132.0000	(0.420)	0	0	0
05/03/2008	R153	2008/11/06			Bond Future	9.1680	9.1630	(0.055)	0.0000	0.0000	0
05/03/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	1,715.0000	1,707.0000	(0.466)	0	0	0
05/03/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	1,854.0000	1,855.0000	0.054	0	0	0
05/03/2008	R157	2008/05/02			Bond Future	9.0470	9.0670	0.221	9.0800	9.0800	10,794
05/03/2008	R157	2008/05/02	8.50	Call	Option on Bond Future	266.0000	241.0000	(9.398)	0	0	0
05/03/2008	R157	2008/05/02	8.75	Put	Option on Bond Future	2,453.0000	2,529.0000	3.098	0	0	0
05/03/2008	R157	2008/05/02	8.50	Put	Option on Bond Future	3,656.0000	3,753.0000	2.653	0	0	2,000
05/03/2008	R157	2008/05/02	8.75	Call	Option on Bond Future	627.0000	582.0000	(7.177)	0	0	0
05/03/2008	R157	2008/08/07			Bond Future	8.9610	8.9810	0.223	0.0000	0.0000	2,510
05/03/2008	R157	2008/08/07	9.25	Call	Option on Bond Future	3,238.0000	3,158.0000	(2.471)	0	0	0
05/03/2008	R157	2008/08/07	8.25	Put	Option on Bond Future	4,956.0000	5,045.0000	1.796	0	0	0
05/03/2008	R157	2008/08/07	8.25	Call	Option on Bond Future	636.0000	606.0000	(4.717)	0	0	500
05/03/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	6,233.0000	6,333.0000	1.604	0	0	0
05/03/2008	R157	2008/08/07	9.25	Put	Option on Bond Future	1,537.0000	1,575.0000	2.472	0	0	500
05/03/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	347.0000	328.0000	(5.476)	0	0	0
05/03/2008	R157	2008/08/07	8.75	Call	Option on Bond Future	1,639.0000	1,583.0000	(3.417)	0	0	500
05/03/2008	R157	2008/08/07	8.75	Put	Option on Bond Future	2,901.0000	2,964.0000	2.172	0	0	0
05/03/2008	R157	2008/11/06			Bond Future	8.8980	8.9180	0.225	0.0000	0.0000	0
05/03/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	2,522.0000	2,583.0000	2.419	0	0	0
05/03/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	1,661.0000	1,607.0000	(3.251)	0	0	0
05/03/2008	R186	2008/05/02			Bond Future	8.9020	8.9320	0.337	0.0000	0.0000	1,050
05/03/2008	R186	2008/05/02	8.00	Put	Option on Bond Future	9,683.0000	9,967.0000	2.933	0	0	0
05/03/2008	R186	2008/05/02	8.00	Call	Option on Bond Future	88.0000	73.0000	(17.045)	0	0	0
05/03/2008	R186	2008/08/07			Bond Future	8.8350	8.8650	0.340	0.0000	0.0000	220
05/03/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	12,142.0000	12,406.0000	2.174	0	0	0
05/03/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	433.0000	397.0000	(8.314)	0	0	0

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05/03/2008	R186	2008/11/06			Bond Future	8.7790	8.8090	0.342	0.0000	0.0000	0
05/03/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	3,728.0000	3,941.0000	5.714	0	0	0
05/03/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	876.0000	789.0000	(9.932)	0	0	0
05/03/2008	R196	2008/05/02			Bond Future	10.5620	10.5720	0.095	0.0000	0.0000	0
05/03/2008	R196	2008/05/02	9.00	Put	Option on Bond Future	1,201.0000	1,208.0000	0.583	0	0	0
05/03/2008	R196	2008/05/02	9.00	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
05/03/2008	R196	2008/08/07			Bond Future	10.1430	10.1490	0.059	0.0000	0.0000	0
05/03/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	1,030.0000	1,024.0000	(0.583)	0	0	0
05/03/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	1,765.0000	1,763.0000	(0.113)	0	0	0
05/03/2008	R196	2008/11/06			Bond Future	9.8550	9.8580	0.030	0.0000	0.0000	0
05/03/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,845.0000	1,842.0000	(0.163)	0	0	0
05/03/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	1,517.0000	1,514.0000	(0.198)	0	0	0
05/03/2008	R201	2008/05/02			Bond Future	9.0420	9.0620	0.221	0.0000	0.0000	0
05/03/2008	R201	2008/05/02	8.50	Call	Option on Bond Future	207.0000	187.0000	(9.662)	0	0	0
05/03/2008	R201	2008/05/02	8.50	Put	Option on Bond Future	2,886.0000	2,963.0000	2.668	0	0	0
05/03/2008	R201	2008/08/07			Bond Future	8.9240	8.9440	0.224	0.0000	0.0000	0
05/03/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	285.0000	269.0000	(5.614)	0	0	0
05/03/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	4,799.0000	4,878.0000	1.646	0	0	0
05/03/2008	R201	2008/11/06			Bond Future	8.8180	8.8380	0.227	0.0000	0.0000	0
05/03/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	1,541.0000	1,493.0000	(3.115)	0	0	0
05/03/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	1,857.0000	1,902.0000	2.423	0	0	0
05/03/2008	R203	2008/05/02			Bond Future	9.0100	9.0250	0.166	0.0000	0.0000	0
05/03/2008	R203	2008/05/02	8.25	Call	Option on Bond Future	41.0000	36.0000	(12.195)	0	0	0
05/03/2008	R203	2008/05/02	8.25	Put	Option on Bond Future	4,779.0000	4,865.0000	1.800	0	0	0
05/03/2008	R203	2008/08/07			Bond Future	8.9130	8.9280	0.168	0.0000	0.0000	0
05/03/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	7,312.0000	7,400.0000	1.204	0	0	0
05/03/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	18.0000	16.0000	(11.111)	0	0	0

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05/03/2008	R203	2008/11/06			Bond Future	8.8330	8.8480	0.170	0.0000	0.0000	0
05/03/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	2,809.0000	2,867.0000	2.065	0	0	0
05/03/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	814.0000	784.0000	(3.686)	0	0	0
05/03/2008	R204	2008/05/02			Bond Future	9.0100	9.0300	0.222	0.0000	0.0000	3,779
05/03/2008	R204	2008/05/02	8.25	Call	Option on Bond Future	44.0000	37.0000	(15.909)	0	0	0
05/03/2008	R204	2008/05/02	8.25	Put	Option on Bond Future	5,113.0000	5,235.0000	2.386	0	0	0
05/03/2008	R204	2008/08/07			Bond Future	8.9280	8.9450	0.190	0.0000	0.0000	0
05/03/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	7,956.0000	8,064.0000	1.357	0	0	0
05/03/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	7.0000	6.0000	(14.286)	0	0	0
05/03/2008	R204	2008/11/06			Bond Future	8.8580	8.8780	0.226	0.0000	0.0000	0
05/03/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	719.0000	680.0000	(5.424)	0	0	0
05/03/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	3,026.0000	3,114.0000	2.908	0	0	0
05/03/2008	R206	2008/05/02			Bond Future	9.0780	9.0980	0.220	0.0000	0.0000	0
05/03/2008	R206	2008/05/02	8.25	Put	Option on Bond Future	3,567.0000	3,647.0000	2.243	0	0	0
05/03/2008	R206	2008/05/02	8.25	Call	Option on Bond Future	23.0000	20.0000	(13.043)	0	0	0
05/03/2008	R206	2008/08/07			Bond Future	8.9510	8.9710	0.223	0.0000	0.0000	0
05/03/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	4,121.0000	4,192.0000	1.723	0	0	0
05/03/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	157.0000	146.0000	(7.006)	0	0	0
05/03/2008	R206	2008/11/06			Bond Future	8.8340	8.8540	0.226	0.0000	0.0000	610
05/03/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	3,827.0000	3,887.0000	1.568	0	0	0
05/03/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	463.0000	444.0000	(4.104)	0	0	0
05/03/2008	R207	2008/05/02			Bond Future	9.0170	9.0370	0.222	0.0000	0.0000	0
05/03/2008	R207	2008/05/02	8.25	Call	Option on Bond Future	43.0000	37.0000	(13.953)	0	0	0
05/03/2008	R207	2008/05/02	8.25	Put	Option on Bond Future	5,242.0000	5,366.0000	2.366	0	0	0
05/03/2008	R207	2008/08/07			Bond Future	8.9420	8.9620	0.224	0.0000	0.0000	0
05/03/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	6,426.0000	6,554.0000	1.992	0	0	0
05/03/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	18.0000	15.0000	(16.667)	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
05/03/2008	R207	2008/11/06			Bond Future	8.8760	8.8960	0.225	0.0000	0.0000	0
05/03/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	3,061.0000	3,154.0000	3.038	0	0	0
05/03/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	587.0000	551.0000	(6.133)	0	0	0
05/03/2008	R209	2008/05/02			Bond Future	8.7490	8.7940	0.514	0.0000	0.0000	6,260
05/03/2008	R209	2008/05/02	7.75	Put	Option on Bond Future	8,931.0000	9,289.0000	4.009	0	0	0
05/03/2008	R209	2008/05/02	7.75	Call	Option on Bond Future	21.0000	15.0000	(28.571)	0	0	0
05/03/2008	R209	2008/08/07			Bond Future	8.6900	8.7350	0.518	0.0000	0.0000	0
05/03/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
05/03/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	8,417.0000	8,784.0000	4.360	0	0	0
05/03/2008	R209	2008/11/06			Bond Future	8.6410	8.6860	0.521	0.0000	0.0000	260
05/03/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	8.0000	5.0000	(37.500)	0	0	0
05/03/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	8,009.0000	8,377.0000	4.595	0	0	0
05/03/2008	TRT1	2008/05/02			Index Future	256.5240	256.5240	-	0.0000	0.0000	0
05/03/2008	TRT1	2008/08/07			Index Future	264.1490	264.1490	-	0.0000	0.0000	0
05/03/2008	TRT1	2008/11/06			Index Future	271.4420	271.4420	-	0.0000	0.0000	400
Grand Total:											133,912