



Derivatives High/Low Report

High/Low for 06/03/2008

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
06/03/2008	\$ / R 2008/03/17			Currency Future	7.7903	7.8880	1.253	7.9300	7.7100	33,196
06/03/2008	\$ / R 2008/06/13			Currency Future	7.9594	8.2190	3.262	8.0700	7.8900	26,903
06/03/2008	\$ / R 2008/09/15			Currency Future	8.1390	8.2415	1.259	8.1500	8.0400	13,491
06/03/2008	£ / R 2008/03/17			Currency Future	15.4867	15.5424	0.360	0.0000	0.0000	2,227
06/03/2008	£ / R 2008/06/13			Currency Future	15.7167	15.4364	(1.783)	15.6600	15.5000	1,708
06/03/2008	£ / R 2008/09/15			Currency Future	15.9562	15.3289	(3.931)	15.9200	15.8400	702
06/03/2008	€ / R 2008/03/17			Currency Future	11.8623	11.9036	0.348	0.0000	0.0000	3,975
06/03/2008	€ / R 2008/06/13			Currency Future	12.0743	11.8571	(1.799)	12.2800	12.0500	5,317
06/03/2008	€ / R 2008/09/15			Currency Future	12.2942	11.8039	(3.988)	12.2900	12.2900	7,189
06/03/2008	ALBI 2008/05/02			Index Future	257.6865	256.8765	(0.314)	0.0000	0.0000	594
06/03/2008	ALBI 2008/05/02	265.00	Put	Index Future	75,028.0000	82,503.0000	9.963	0	0	0
06/03/2008	ALBI 2008/05/02	265.00	Call	Index Future	1,893.0000	1,268.0000	(33.016)	0	0	0
06/03/2008	ALBI 2008/08/07			Index Future	265.3830	264.9110	(0.178)	0.0000	0.0000	0
06/03/2008	ALBI 2008/08/07	265.00	Call	Index Future	36,419.0000	33,885.0000	(6.958)	0	0	0
06/03/2008	ALBI 2008/08/07	265.00	Put	Index Future	32,589.0000	34,775.0000	6.708	0	0	0

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06/03/2008	ALBI	2008/11/06			Index Future	272.9290	272.4460	(0.177)	0.0000	0.0000	0
06/03/2008	ALBI	2008/11/06	265.00	Call	Index Future	94,580.0000	90,821.0000	(3.974)	0	0	0
06/03/2008	ALBI	2008/11/06	265.00	Put	Index Future	15,290.0000	16,361.0000	7.005	0	0	0
06/03/2008	CRD1	2008/05/02			Index Future	111.3460	111.1390	(0.186)	0.0000	0.0000	0
06/03/2008	CRD1	2008/08/07			Index Future	114.6560	114.4430	(0.186)	0.0000	0.0000	0
06/03/2008	CRD1	2008/11/06			Index Future	117.8210	117.6040	(0.184)	0.0000	0.0000	8
06/03/2008	GOVI	2008/05/02			jGovi	259.7890	259.0310	(0.292)	0.0000	0.0000	19
06/03/2008	GOVI	2008/05/02	264.00	Call	jGovi	6,200.0000	4,628.0000	(25.355)	0	0	0
06/03/2008	GOVI	2008/05/02	264.00	Put	jGovi	48,310.0000	54,318.0000	12.436	0	0	0
06/03/2008	GOVI	2008/08/07			jGovi	267.2675	266.4905	(0.291)	0.0000	0.0000	142
06/03/2008	GOVI	2008/08/07	274.00	Put	jGovi	78,622.0000	84,648.0000	7.665	0	0	0
06/03/2008	GOVI	2008/08/07	274.00	Call	jGovi	11,297.0000	9,553.0000	(15.438)	0	0	0
06/03/2008	GOVI	2008/11/06			jGovi	274.7260	273.9270	(0.291)	0.0000	0.0000	60
06/03/2008	GOVI	2008/11/06	274.00	Call	jGovi	48,649.0000	44,405.0000	(8.724)	0	0	0
06/03/2008	GOVI	2008/11/06	274.00	Put	jGovi	41,389.0000	45,135.0000	9.051	0	0	0
06/03/2008	ILBI	2008/05/02			Index Future	308.4260	308.4420	0.005	0.0000	0.0000	0
06/03/2008	J153	2010/08/31			jSwap	10.9110	10.9300	0.174	0.0000	0.0000	0
06/03/2008	J157	2015/09/15			jSwap	10.1170	10.1420	0.247	0.0000	0.0000	0
06/03/2008	J186	2026/12/21			jSwap	9.4490	9.4800	0.328	0.0000	0.0000	0
06/03/2008	J201	2014/12/22			jSwap	10.1640	10.1860	0.216	0.0000	0.0000	0
06/03/2008	J203	2017/09/15			jSwap	9.9900	10.0270	0.370	0.0000	0.0000	0

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06/03/2008	J204	2018/12/21			jSwap	9.9080	9.9490	0.414	0.0000	0.0000	0
06/03/2008	J207	2020/01/15			jSwap	9.8380	9.8790	0.417	0.0000	0.0000	0
06/03/2008	JBAR	2005/12/21			jBar	11.3250	11.3250	-	0.0000	0.0000	0
06/03/2008	JFRA	2008/05/02			jFra	11.4160	11.4280	0.105	0.0000	0.0000	0
06/03/2008	JFRA	2008/05/02	10.25	Put	Option on jFra	6,523.0000	6,443.0000	(1.226)	0	0	0
06/03/2008	JFRA	2008/05/02	10.25	Call	Option on jFra	9,538.0000	9,485.0000	(0.556)	0	0	0
06/03/2008	JFRA	2008/08/07			jFra	11.4050	11.4110	0.053	0.0000	0.0000	0
06/03/2008	JFRA	2008/08/07	10.25	Call	Option on jFra	14,428.0000	14,394.0000	(0.236)	0	0	0
06/03/2008	JFRA	2008/08/07	10.25	Put	Option on jFra	11,628.0000	11,579.0000	(0.421)	0	0	0
06/03/2008	JFRA	2008/11/06			jFra	11.3210	11.3270	0.053	0.0000	0.0000	0
06/03/2008	JFRA	2008/11/06	10.25	Call	Option on jFra	17,685.0000	17,659.0000	(0.147)	0	0	0
06/03/2008	JFRA	2008/11/06	10.25	Put	Option on jFra	15,088.0000	15,047.0000	(0.272)	0	0	0
06/03/2008	JFRA	2009/02/05			jFra	11.1320	11.1470	0.135	0.0000	0.0000	0
06/03/2008	JFRA	2009/02/05	10.00	Put	Option on jFra	17,797.0000	17,751.0000	(0.258)	0	0	0
06/03/2008	JFRA	2009/02/05	10.00	Call	Option on jFra	20,543.0000	20,533.0000	(0.049)	0	0	0
06/03/2008	JFRA	2009/05/07			jFra	10.8280	10.8650	0.342	0.0000	0.0000	0
06/03/2008	JFRA	2009/08/06			jFra	10.5270	10.5440	0.161	0.0000	0.0000	0
06/03/2008	JFRA	2009/08/06	10.00	Put	Option on jFra	23,132.0000	23,089.0000	(0.186)	0	0	0
06/03/2008	JFRA	2009/08/06	10.00	Call	Option on jFra	24,413.0000	24,410.0000	(0.012)	0	0	0
06/03/2008	JFRA	2009/11/05			jFra	10.1780	10.1970	0.187	0.0000	0.0000	0
06/03/2008	JN02	2008/05/02			jNote	10.8790	10.8980	0.175	0.0000	0.0000	0
06/03/2008	JN02	2008/05/02	10.00	Call	Option on jNote	19,401.0000	19,624.0000	1.149	0	0	0
06/03/2008	JN02	2008/05/02	10.00	Put	Option on jNote	2,068.0000	1,960.0000	(5.222)	0	0	0
06/03/2008	JN02	2008/08/07			jNote	10.6620	10.6850	0.216	0.0000	0.0000	0

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06/03/2008	JN05	2008/05/02			jNote	10.1110	10.1230	0.119	0.0000	0.0000	0
06/03/2008	JN05	2008/05/02	9.50	Put	Option on jNote	923.0000	850.0000	(7.909)	0	0	0
06/03/2008	JN05	2008/05/02	9.50	Call	Option on jNote	26,224.0000	26,602.0000	1.441	0	0	0
06/03/2008	JN05	2008/08/07			jNote	9.9870	10.0030	0.160	0.0000	0.0000	0
06/03/2008	JN10	2008/05/02			jNote	9.7370	9.7780	0.421	0.0000	0.0000	0
06/03/2008	JN10	2008/05/02	9.00	Call	Option on jNote	48,040.0000	50,534.0000	5.192	0	0	0
06/03/2008	JN10	2008/05/02	9.00	Put	Option on jNote	43.0000	26.0000	(39.535)	0	0	0
06/03/2008	JN10	2008/08/07			jNote	9.6530	9.6960	0.445	0.0000	0.0000	0
06/03/2008	JROD	2008/03/31			jRod	10.7530	10.7490	(0.037)	0.0000	0.0000	0
06/03/2008	JROD	2008/04/30			jRod	10.9600	10.9510	(0.082)	0.0000	0.0000	0
06/03/2008	JROD	2008/05/30			jRod	11.2630	11.2520	(0.098)	0.0000	0.0000	0
06/03/2008	JROD	2008/06/30			jRod	11.1520	11.1450	(0.063)	0.0000	0.0000	0
06/03/2008	JROD	2008/07/31			jRod	11.3380	11.3290	(0.079)	0.0000	0.0000	0
06/03/2008	OTH1	2008/05/02			Index Future	247.2260	246.1360	(0.441)	0.0000	0.0000	0
06/03/2008	OTH1	2008/08/07			Index Future	254.5750	253.4520	(0.441)	0.0000	0.0000	0
06/03/2008	OTH1	2008/11/06			Index Future	261.6030	260.4540	(0.439)	0.0000	0.0000	12
06/03/2008	R153	2008/05/02			Bond Future	9.5180	9.5330	0.158	0.0000	0.0000	10,082
06/03/2008	R153	2008/05/02	9.00	Call	Option on Bond Future	104.0000	96.0000	(7.692)	0	0	0
06/03/2008	R153	2008/05/02	9.00	Put	Option on Bond Future	1,215.0000	1,239.0000	1.975	0	0	0
06/03/2008	R153	2008/08/07			Bond Future	9.3130	9.3280	0.161	0.0000	0.0000	1,290
06/03/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	148.0000	142.0000	(4.054)	0	0	0

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06/03/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	1,717.0000	1,739.0000	1.281	0	0	0
06/03/2008	R153	2008/08/07	8.25	Call	Option on Bond Future	75.0000	71.0000	(5.333)	0	0	0
06/03/2008	R153	2008/08/07	8.25	Put	Option on Bond Future	2,132.0000	2,157.0000	1.173	0	0	0
06/03/2008	R153	2008/11/06			Bond Future	9.1630	9.1780	0.164	0.0000	0.0000	0
06/03/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	1,855.0000	1,838.0000	(0.916)	0	0	0
06/03/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	1,707.0000	1,716.0000	0.527	0	0	0
06/03/2008	R157	2008/05/02			Bond Future	9.0670	9.0870	0.221	9.1100	9.0700	10,794
06/03/2008	R157	2008/05/02	8.75	Call	Option on Bond Future	582.0000	538.0000	(7.560)	0	0	0
06/03/2008	R157	2008/05/02	8.50	Put	Option on Bond Future	3,753.0000	3,851.0000	2.611	0	0	2,000
06/03/2008	R157	2008/05/02	8.75	Put	Option on Bond Future	2,529.0000	2,607.0000	3.084	0	0	0
06/03/2008	R157	2008/05/02	8.50	Call	Option on Bond Future	241.0000	218.0000	(9.544)	0	0	0
06/03/2008	R157	2008/08/07			Bond Future	8.9810	9.0010	0.223	0.0000	0.0000	2,510
06/03/2008	R157	2008/08/07	8.75	Call	Option on Bond Future	1,583.0000	1,528.0000	(3.474)	0	0	500
06/03/2008	R157	2008/08/07	8.75	Put	Option on Bond Future	2,964.0000	3,027.0000	2.126	0	0	0
06/03/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	6,333.0000	6,433.0000	1.579	0	0	0
06/03/2008	R157	2008/08/07	9.25	Call	Option on Bond Future	3,158.0000	3,078.0000	(2.533)	0	0	0
06/03/2008	R157	2008/08/07	9.25	Put	Option on Bond Future	1,575.0000	1,614.0000	2.476	0	0	500
06/03/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	328.0000	309.0000	(5.793)	0	0	0
06/03/2008	R157	2008/08/07	8.25	Put	Option on Bond Future	5,045.0000	5,134.0000	1.764	0	0	0
06/03/2008	R157	2008/08/07	8.25	Call	Option on Bond Future	606.0000	577.0000	(4.785)	0	0	500
06/03/2008	R157	2008/11/06			Bond Future	8.9180	8.9380	0.224	0.0000	0.0000	0
06/03/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	1,607.0000	1,553.0000	(3.360)	0	0	0
06/03/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	2,583.0000	2,645.0000	2.400	0	0	0
06/03/2008	R186	2008/05/02			Bond Future	8.9320	8.9620	0.336	0.0000	0.0000	1,050
06/03/2008	R186	2008/05/02	8.00	Put	Option on Bond Future	9,967.0000	10,253.0000	2.869	0	0	0
06/03/2008	R186	2008/05/02	8.00	Call	Option on Bond Future	73.0000	60.0000	(17.808)	0	0	0
06/03/2008	R186	2008/08/07			Bond Future	8.8650	8.8950	0.338	0.0000	0.0000	220
06/03/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	12,406.0000	12,671.0000	2.136	0	0	0
06/03/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	397.0000	363.0000	(8.564)	0	0	0

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06/03/2008	R186	2008/11/06			Bond Future	8.8090	8.8390	0.341	0.0000	0.0000	0
06/03/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	789.0000	708.0000	(10.266)	0	0	0
06/03/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	3,941.0000	4,160.0000	5.557	0	0	0
06/03/2008	R196	2008/05/02			Bond Future	10.5720	10.5820	0.095	0.0000	0.0000	0
06/03/2008	R196	2008/05/02	9.00	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
06/03/2008	R196	2008/05/02	9.00	Put	Option on Bond Future	1,208.0000	1,216.0000	0.662	0	0	0
06/03/2008	R196	2008/08/07			Bond Future	10.1490	10.1620	0.128	0.0000	0.0000	0
06/03/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	1,024.0000	1,017.0000	(0.684)	0	0	0
06/03/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	1,763.0000	1,762.0000	(0.057)	0	0	0
06/03/2008	R196	2008/11/06			Bond Future	9.8580	9.8730	0.152	0.0000	0.0000	0
06/03/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,842.0000	1,841.0000	(0.054)	0	0	0
06/03/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	1,514.0000	1,508.0000	(0.396)	0	0	0
06/03/2008	R201	2008/05/02			Bond Future	9.0620	9.0720	0.110	0.0000	0.0000	0
06/03/2008	R201	2008/05/02	8.50	Call	Option on Bond Future	187.0000	175.0000	(6.417)	0	0	0
06/03/2008	R201	2008/05/02	8.50	Put	Option on Bond Future	2,963.0000	3,000.0000	1.249	0	0	0
06/03/2008	R201	2008/08/07			Bond Future	8.9440	8.9540	0.112	0.0000	0.0000	0
06/03/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	269.0000	260.0000	(3.346)	0	0	0
06/03/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	4,878.0000	4,916.0000	0.779	0	0	0
06/03/2008	R201	2008/11/06			Bond Future	8.8380	8.8480	0.113	0.0000	0.0000	0
06/03/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	1,902.0000	1,923.0000	1.104	0	0	0
06/03/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	1,493.0000	1,468.0000	(1.674)	0	0	0
06/03/2008	R203	2008/05/02			Bond Future	9.0250	9.0700	0.499	0.0000	0.0000	0
06/03/2008	R203	2008/05/02	8.25	Call	Option on Bond Future	36.0000	26.0000	(27.778)	0	0	0
06/03/2008	R203	2008/05/02	8.25	Put	Option on Bond Future	4,865.0000	5,126.0000	5.365	0	0	0
06/03/2008	R203	2008/08/07			Bond Future	8.9280	8.9730	0.504	0.0000	0.0000	0
06/03/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	16.0000	12.0000	(25.000)	0	0	0
06/03/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	7,400.0000	7,664.0000	3.568	0	0	0

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06/03/2008	R203	2008/11/06			Bond Future	8.8480	8.8930	0.509	0.0000	0.0000	0
06/03/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	2,867.0000	3,050.0000	6.383	0	0	0
06/03/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	784.0000	701.0000	(10.587)	0	0	0
06/03/2008	R204	2008/05/02			Bond Future	9.0300	9.0800	0.554	0.0000	0.0000	3,779
06/03/2008	R204	2008/05/02	8.25	Put	Option on Bond Future	5,235.0000	5,545.0000	5.922	0	0	0
06/03/2008	R204	2008/05/02	8.25	Call	Option on Bond Future	37.0000	26.0000	(29.730)	0	0	0
06/03/2008	R204	2008/08/07			Bond Future	8.9450	8.9980	0.593	0.0000	0.0000	0
06/03/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	6.0000	4.0000	(33.333)	0	0	0
06/03/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	8,064.0000	8,399.0000	4.154	0	0	0
06/03/2008	R204	2008/11/06			Bond Future	8.8780	8.9280	0.563	0.0000	0.0000	0
06/03/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	3,114.0000	3,343.0000	7.354	0	0	0
06/03/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	680.0000	593.0000	(12.794)	0	0	0
06/03/2008	R206	2008/05/02			Bond Future	9.0980	9.1080	0.110	0.0000	0.0000	0
06/03/2008	R206	2008/05/02	8.25	Put	Option on Bond Future	3,647.0000	3,686.0000	1.069	0	0	0
06/03/2008	R206	2008/05/02	8.25	Call	Option on Bond Future	20.0000	18.0000	(10.000)	0	0	0
06/03/2008	R206	2008/08/07			Bond Future	8.9710	8.9810	0.111	0.0000	0.0000	0
06/03/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	4,192.0000	4,227.0000	0.835	0	0	0
06/03/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	146.0000	141.0000	(3.425)	0	0	0
06/03/2008	R206	2008/11/06			Bond Future	8.8540	8.8640	0.113	0.0000	0.0000	610
06/03/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	3,887.0000	3,916.0000	0.746	0	0	0
06/03/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	444.0000	434.0000	(2.252)	0	0	0
06/03/2008	R207	2008/05/02			Bond Future	9.0370	9.0870	0.553	0.0000	0.0000	0
06/03/2008	R207	2008/05/02	8.25	Put	Option on Bond Future	5,366.0000	5,679.0000	5.833	0	0	0
06/03/2008	R207	2008/05/02	8.25	Call	Option on Bond Future	37.0000	26.0000	(29.730)	0	0	0
06/03/2008	R207	2008/08/07			Bond Future	8.9620	9.0120	0.558	0.0000	0.0000	0
06/03/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	15.0000	11.0000	(26.667)	0	0	0
06/03/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	6,554.0000	6,872.0000	4.852	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
06/03/2008	R207	2008/11/06			Bond Future	8.8960	8.9460	0.562	0.0000	0.0000	0
06/03/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	551.0000	472.0000	(14.338)	0	0	0
06/03/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	3,154.0000	3,397.0000	7.705	0	0	0
06/03/2008	R209	2008/05/02			Bond Future	8.7940	8.8090	0.171	0.0000	0.0000	6,260
06/03/2008	R209	2008/05/02	7.75	Call	Option on Bond Future	15.0000	13.0000	(13.333)	0	0	0
06/03/2008	R209	2008/05/02	7.75	Put	Option on Bond Future	9,289.0000	9,407.0000	1.270	0	0	0
06/03/2008	R209	2008/08/07			Bond Future	8.7350	8.7500	0.172	0.0000	0.0000	0
06/03/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	8,784.0000	8,906.0000	1.389	0	0	0
06/03/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/03/2008	R209	2008/11/06			Bond Future	8.6860	8.7010	0.173	0.0000	0.0000	260
06/03/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	5.0000	5.0000	-	0	0	0
06/03/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	8,377.0000	8,499.0000	1.456	0	0	0
06/03/2008	TRT1	2008/05/02			Index Future	256.5240	255.7620	(0.297)	0.0000	0.0000	0
06/03/2008	TRT1	2008/08/07			Index Future	264.1490	263.3650	(0.297)	0.0000	0.0000	0
06/03/2008	TRT1	2008/11/06			Index Future	271.4420	270.6400	(0.295)	0.0000	0.0000	400
Grand Total:											136,298