



Derivatives High/Low Report

High/Low for 04/04/2008

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
04/04/2008	\$ / R 2008/06/13			Currency Future	7.9643	7.9631	(0.015)	8.0200	7.9100	42,197
04/04/2008	\$ / R 2008/09/15			Currency Future	8.1452	8.1450	(0.002)	8.1200	8.1200	18,019
04/04/2008	\$ / R 2008/12/12			Currency Future	8.3279	8.3287	0.010	0.0000	0.0000	7,373
04/04/2008	£ / R 2008/06/13			Currency Future	15.8003	15.7922	(0.051)	15.7400	15.7400	3,031
04/04/2008	£ / R 2008/09/15			Currency Future	16.0457	16.0392	(0.041)	16.1100	16.0000	591
04/04/2008	£ / R 2008/12/12			Currency Future	16.2996	16.2952	(0.027)	0.0000	0.0000	144
04/04/2008	€ / R 2008/06/13			Currency Future	12.4091	12.4901	0.653	12.5000	12.3500	12,923
04/04/2008	€ / R 2008/09/15			Currency Future	12.6271	12.7110	0.664	12.5600	12.5600	8,498
04/04/2008	€ / R 2008/12/12			Currency Future	12.8524	12.9375	0.662	0.0000	0.0000	4,662
04/04/2008	ALBI 2008/05/02			Index Future	258.9650	259.0250	0.023	0.0000	0.0000	594
04/04/2008	ALBI 2008/05/02	265.00	Call	Index Future	791.0000	755.0000	(4.551)	0	0	0
04/04/2008	ALBI 2008/05/02	265.00	Put	Index Future	61,141.0000	60,505.0000	(1.040)	0	0	0
04/04/2008	ALBI 2008/08/07			Index Future	266.7840	266.7030	(0.030)	0.0000	0.0000	0
04/04/2008	ALBI 2008/08/07	265.00	Call	Index Future	40,890.0000	40,288.0000	(1.472)	0	0	0
04/04/2008	ALBI 2008/08/07	265.00	Put	Index Future	23,050.0000	23,258.0000	0.902	0	0	0

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04/04/2008	ALBI	2008/11/06			Index Future	274.3370	274.2550	(0.030)	0.0000	0.0000	0
04/04/2008	ALBI	2008/11/06	265.00	Call	Index Future	103,843.0000	103,107.0000	(0.709)	0	0	0
04/04/2008	ALBI	2008/11/06	265.00	Put	Index Future	10,473.0000	10,557.0000	0.802	0	0	0
04/04/2008	CRD1	2008/05/02			Index Future	111.8310	111.8370	0.005	0.0000	0.0000	0
04/04/2008	CRD1	2008/08/07			Index Future	115.1100	115.1150	0.004	0.0000	0.0000	0
04/04/2008	CRD1	2008/11/06			Index Future	118.2630	118.2700	0.006	0.0000	0.0000	8
04/04/2008	GOVI	2008/05/02			jGovi	261.0680	261.1220	0.021	0.0000	0.0000	19
04/04/2008	GOVI	2008/05/02	264.00	Call	jGovi	4,507.0000	4,436.0000	(1.575)	0	0	0
04/04/2008	GOVI	2008/05/02	264.00	Put	jGovi	33,827.0000	33,216.0000	(1.806)	0	0	0
04/04/2008	GOVI	2008/08/07			jGovi	268.5390	268.5960	0.021	268.8300	268.8300	142
04/04/2008	GOVI	2008/08/07	274.00	Call	jGovi	11,671.0000	11,715.0000	0.377	0	0	0
04/04/2008	GOVI	2008/08/07	274.00	Put	jGovi	66,281.0000	65,755.0000	(0.794)	0	0	0
04/04/2008	GOVI	2008/11/06			jGovi	275.8950	275.9540	0.021	0.0000	0.0000	60
04/04/2008	GOVI	2008/11/06	274.00	Call	jGovi	52,434.0000	52,680.0000	0.469	0	0	0
04/04/2008	GOVI	2008/11/06	274.00	Put	jGovi	33,484.0000	33,140.0000	(1.027)	0	0	0
04/04/2008	ILBI	2008/05/02			Index Future	315.7520	315.6570	(0.030)	0.0000	0.0000	0
04/04/2008	J153	2010/08/31			jSwap	10.9040	10.9060	0.018	0.0000	0.0000	0
04/04/2008	J157	2015/09/15			jSwap	9.9190	9.9200	0.010	0.0000	0.0000	0
04/04/2008	J186	2026/12/21			jSwap	9.3520	9.3530	0.011	0.0000	0.0000	0
04/04/2008	J201	2014/12/22			jSwap	10.0520	10.0550	0.030	0.0000	0.0000	0
04/04/2008	J203	2017/09/15			jSwap	9.7900	9.7910	0.010	0.0000	0.0000	0

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04/04/2008	J204	2018/12/21			jSwap	9.7730	9.7750	0.020	0.0000	0.0000	0
04/04/2008	J207	2020/01/15			jSwap	9.6800	9.6820	0.021	0.0000	0.0000	0
04/04/2008	JBAR	2005/12/21			jBar	11.3750	11.3750	-	0.0000	0.0000	0
04/04/2008	JFRA	2008/05/02			jFra	11.2950	11.2940	(0.009)	0.0000	0.0000	0
04/04/2008	JFRA	2008/05/02	10.25	Call	Option on jFra	7,114.0000	7,019.0000	(1.335)	0	0	0
04/04/2008	JFRA	2008/05/02	10.25	Put	Option on jFra	4,333.0000	4,237.0000	(2.216)	0	0	0
04/04/2008	JFRA	2008/08/07			jFra	11.3520	11.3530	0.009	0.0000	0.0000	0
04/04/2008	JFRA	2008/08/07	10.25	Put	Option on jFra	10,416.0000	10,369.0000	(0.451)	0	0	0
04/04/2008	JFRA	2008/08/07	10.25	Call	Option on jFra	13,088.0000	13,043.0000	(0.344)	0	0	0
04/04/2008	JFRA	2008/11/06			jFra	11.2820	11.2820	-	0.0000	0.0000	0
04/04/2008	JFRA	2008/11/06	10.25	Put	Option on jFra	14,141.0000	14,106.0000	(0.248)	0	0	0
04/04/2008	JFRA	2008/11/06	10.25	Call	Option on jFra	16,644.0000	16,608.0000	(0.216)	0	0	0
04/04/2008	JFRA	2009/02/05			jFra	11.2300	11.2330	0.027	0.0000	0.0000	0
04/04/2008	JFRA	2009/02/05	10.00	Put	Option on jFra	16,842.0000	16,809.0000	(0.196)	0	0	0
04/04/2008	JFRA	2009/02/05	10.00	Call	Option on jFra	19,825.0000	19,799.0000	(0.131)	0	0	0
04/04/2008	JFRA	2009/05/07			jFra	10.8960	10.9100	0.128	0.0000	0.0000	0
04/04/2008	JFRA	2009/08/06			jFra	10.5650	10.5690	0.038	0.0000	0.0000	0
04/04/2008	JFRA	2009/08/06	10.00	Call	Option on jFra	23,785.0000	23,767.0000	(0.076)	0	0	0
04/04/2008	JFRA	2009/08/06	10.00	Put	Option on jFra	22,413.0000	22,384.0000	(0.129)	0	0	0
04/04/2008	JFRA	2009/11/05			jFra	10.2730	10.2730	-	0.0000	0.0000	0
04/04/2008	JN02	2008/05/02			jNote	10.8860	10.8880	0.018	0.0000	0.0000	0
04/04/2008	JN02	2008/05/02	10.00	Put	Option on jNote	701.0000	653.0000	(6.847)	0	0	0
04/04/2008	JN02	2008/05/02	10.00	Call	Option on jNote	18,217.0000	18,208.0000	(0.049)	0	0	0
04/04/2008	JN02	2008/08/07			jNote	10.6750	10.6770	0.019	0.0000	0.0000	0

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04/04/2008	JN05	2008/05/02			jNote	10.0150	10.0170	0.020	0.0000	0.0000	0
04/04/2008	JN05	2008/05/02	9.50	Put	Option on jNote	359.0000	326.0000	(9.192)	0	0	0
04/04/2008	JN05	2008/05/02	9.50	Call	Option on jNote	22,056.0000	22,103.0000	0.213	0	0	0
04/04/2008	JN05	2008/08/07			jNote	9.8950	9.8970	0.020	0.0000	0.0000	0
04/04/2008	JN10	2008/05/02			jNote	9.6040	9.6050	0.010	0.0000	0.0000	0
04/04/2008	JN10	2008/05/02	9.00	Put	Option on jNote	8.0000	6.0000	(25.000)	0	0	0
04/04/2008	JN10	2008/05/02	9.00	Call	Option on jNote	39,897.0000	39,959.0000	0.155	0	0	0
04/04/2008	JN10	2008/08/07			jNote	9.5180	9.5190	0.011	0.0000	0.0000	0
04/04/2008	JROD	2008/04/30			jRod	10.7780	10.7720	(0.056)	0.0000	0.0000	0
04/04/2008	JROD	2008/05/30			jRod	11.0130	11.0030	(0.091)	0.0000	0.0000	0
04/04/2008	JROD	2008/06/30			jRod	11.3400	11.3290	(0.097)	0.0000	0.0000	0
04/04/2008	JROD	2008/07/31			jRod	11.1880	11.1810	(0.063)	0.0000	0.0000	0
04/04/2008	OTH1	2008/05/02			Index Future	248.4860	248.5710	0.034	0.0000	0.0000	0
04/04/2008	OTH1	2008/08/07			Index Future	255.7700	255.8580	0.034	0.0000	0.0000	0
04/04/2008	OTH1	2008/11/06			Index Future	262.7770	262.8690	0.035	0.0000	0.0000	12
04/04/2008	R153	2008/05/02			Bond Future	9.4560	9.4660	0.106	0.0000	0.0000	10,082
04/04/2008	R153	2008/05/02	9.00	Call	Option on Bond Future	46.0000	41.0000	(10.870)	0	0	0
04/04/2008	R153	2008/05/02	9.00	Put	Option on Bond Future	1,025.0000	1,041.0000	1.561	0	0	0
04/04/2008	R153	2008/08/07			Bond Future	9.3280	9.3380	0.107	0.0000	0.0000	1,290
04/04/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	1,702.0000	1,718.0000	0.940	0	0	0
04/04/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	105.0000	101.0000	(3.810)	0	0	0
04/04/2008	R153	2008/08/07	8.25	Call	Option on Bond Future	48.0000	45.0000	(6.250)	0	0	0

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04/04/2008	R153	2008/08/07	8.25	Put	Option on Bond Future	2,133.0000	2,150.0000	0.797	0	0	0
04/04/2008	R153	2008/11/06			Bond Future	9.2580	9.2680	0.108	0.0000	0.0000	0
04/04/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	1,664.0000	1,652.0000	(0.721)	0	0	0
04/04/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	1,678.0000	1,682.0000	0.238	0	0	0
04/04/2008	R157	2008/05/02			Bond Future	8.9580	8.9480	(0.112)	0.0000	0.0000	10,614
04/04/2008	R157	2008/05/02	8.50	Call	Option on Bond Future	126.0000	125.0000	(0.794)	0	0	0
04/04/2008	R157	2008/05/02	8.50	Put	Option on Bond Future	2,973.0000	2,911.0000	(2.085)	0	0	2,000
04/04/2008	R157	2008/05/02	8.75	Call	Option on Bond Future	441.0000	445.0000	0.907	0	0	0
04/04/2008	R157	2008/05/02	8.75	Put	Option on Bond Future	1,723.0000	1,666.0000	(3.308)	0	0	0
04/04/2008	R157	2008/08/07			Bond Future	8.8880	8.8780	(0.113)	0.0000	0.0000	2,527
04/04/2008	R157	2008/08/07	9.25	Call	Option on Bond Future	3,301.0000	3,334.0000	1.000	0	0	0
04/04/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	5,745.0000	5,689.0000	(0.975)	0	0	0
04/04/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	293.0000	297.0000	1.365	0	0	0
04/04/2008	R157	2008/08/07	8.25	Put	Option on Bond Future	4,459.0000	4,407.0000	(1.166)	0	0	0
04/04/2008	R157	2008/08/07	8.25	Call	Option on Bond Future	574.0000	581.0000	1.220	0	0	500
04/04/2008	R157	2008/08/07	9.25	Put	Option on Bond Future	1,166.0000	1,139.0000	(2.316)	0	0	500
04/04/2008	R157	2008/08/07	8.75	Put	Option on Bond Future	2,433.0000	2,392.0000	(1.685)	0	0	0
04/04/2008	R157	2008/08/07	8.75	Call	Option on Bond Future	1,606.0000	1,625.0000	1.183	0	0	500
04/04/2008	R157	2008/11/06			Bond Future	8.8400	8.8300	(0.113)	0.0000	0.0000	0
04/04/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	1,685.0000	1,708.0000	1.365	0	0	0
04/04/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	2,210.0000	2,174.0000	(1.629)	0	0	0
04/04/2008	R186	2008/05/02			Bond Future	8.8190	8.8090	(0.113)	0.0000	0.0000	1,250
04/04/2008	R186	2008/05/02	8.00	Call	Option on Bond Future	15.0000	14.0000	(6.667)	0	0	0
04/04/2008	R186	2008/05/02	8.00	Put	Option on Bond Future	8,775.0000	8,673.0000	(1.162)	0	0	0
04/04/2008	R186	2008/08/07			Bond Future	8.7600	8.7500	(0.114)	0.0000	0.0000	220
04/04/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	11,306.0000	11,209.0000	(0.858)	0	0	0
04/04/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	352.0000	357.0000	1.420	0	0	0
04/04/2008	R186	2008/11/06			Bond Future	8.7140	8.7040	(0.115)	0.0000	0.0000	0
04/04/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	969.0000	999.0000	3.096	0	0	0

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04/04/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	3,166.0000	3,094.0000	(2.274)	0	0	0
04/04/2008	R196	2008/05/02			Bond Future	10.6540	10.6560	0.019	0.0000	0.0000	0
04/04/2008	R196	2008/05/02	9.00	Put	Option on Bond Future	1,270.0000	1,271.0000	0.079	0	0	0
04/04/2008	R196	2008/05/02	9.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/04/2008	R196	2008/08/07			Bond Future	10.1930	10.1940	0.010	0.0000	0.0000	0
04/04/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	884.0000	879.0000	(0.566)	0	0	0
04/04/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	1,646.0000	1,641.0000	(0.304)	0	0	0
04/04/2008	R196	2008/11/06			Bond Future	9.8580	9.8600	0.020	0.0000	0.0000	0
04/04/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,741.0000	1,738.0000	(0.172)	0	0	0
04/04/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	1,412.0000	1,408.0000	(0.283)	0	0	0
04/04/2008	R201	2008/05/02			Bond Future	8.9660	8.9660	-	0.0000	0.0000	0
04/04/2008	R201	2008/05/02	8.50	Put	Option on Bond Future	2,400.0000	2,394.0000	(0.250)	0	0	0
04/04/2008	R201	2008/05/02	8.50	Call	Option on Bond Future	91.0000	85.0000	(6.593)	0	0	0
04/04/2008	R201	2008/08/07			Bond Future	8.8680	8.8680	-	0.0000	0.0000	0
04/04/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	232.0000	229.0000	(1.293)	0	0	0
04/04/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	4,480.0000	4,477.0000	(0.067)	0	0	0
04/04/2008	R201	2008/11/06			Bond Future	8.7880	8.7880	-	0.0000	0.0000	0
04/04/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	1,502.0000	1,498.0000	(0.266)	0	0	0
04/04/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	1,679.0000	1,675.0000	(0.238)	0	0	0
04/04/2008	R203	2008/05/02			Bond Future	8.9230	8.9130	(0.112)	0.0000	0.0000	0
04/04/2008	R203	2008/05/02	8.25	Put	Option on Bond Future	4,219.0000	4,158.0000	(1.446)	0	0	0
04/04/2008	R203	2008/05/02	8.25	Call	Option on Bond Future	8.0000	8.0000	-	0	0	0
04/04/2008	R203	2008/08/07			Bond Future	8.8430	8.8330	(0.113)	0.0000	0.0000	0
04/04/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	6,886.0000	6,827.0000	(0.857)	0	0	0
04/04/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	12.0000	12.0000	-	0	0	0
04/04/2008	R203	2008/11/06			Bond Future	8.7820	8.7720	(0.114)	0.0000	0.0000	0
04/04/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	2,515.0000	2,473.0000	(1.670)	0	0	0

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04/04/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	822.0000	839.0000	2.068	0	0	0
04/04/2008	R204	2008/05/02			Bond Future	8.9150	8.9050	(0.112)	0.0000	0.0000	3,779
04/04/2008	R204	2008/05/02	8.25	Call	Option on Bond Future	9.0000	9.0000	-	0	0	0
04/04/2008	R204	2008/05/02	8.25	Put	Option on Bond Future	4,464.0000	4,399.0000	(1.456)	0	0	0
04/04/2008	R204	2008/08/07			Bond Future	8.8440	8.8340	(0.113)	0.0000	0.0000	0
04/04/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	5.0000	5.0000	-	0	0	0
04/04/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	7,415.0000	7,350.0000	(0.877)	0	0	0
04/04/2008	R204	2008/11/06			Bond Future	8.7870	8.7770	(0.114)	0.0000	0.0000	0
04/04/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	2,624.0000	2,578.0000	(1.753)	0	0	0
04/04/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	769.0000	787.0000	2.341	0	0	0
04/04/2008	R206	2008/05/02			Bond Future	9.0050	9.0150	0.111	0.0000	0.0000	0
04/04/2008	R206	2008/05/02	8.25	Call	Option on Bond Future	3.0000	3.0000	-	0	0	0
04/04/2008	R206	2008/05/02	8.25	Put	Option on Bond Future	3,241.0000	3,282.0000	1.265	0	0	0
04/04/2008	R206	2008/08/07			Bond Future	8.9000	8.9100	0.112	0.0000	0.0000	0
04/04/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	122.0000	117.0000	(4.098)	0	0	0
04/04/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	3,879.0000	3,914.0000	0.902	0	0	0
04/04/2008	R206	2008/11/06			Bond Future	8.8090	8.8190	0.114	0.0000	0.0000	610
04/04/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	412.0000	402.0000	(2.427)	0	0	0
04/04/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	3,677.0000	3,706.0000	0.789	0	0	0
04/04/2008	R207	2008/05/02			Bond Future	8.9180	8.9080	(0.112)	0.0000	0.0000	0
04/04/2008	R207	2008/05/02	8.25	Put	Option on Bond Future	4,559.0000	4,493.0000	(1.448)	0	0	0
04/04/2008	R207	2008/05/02	8.25	Call	Option on Bond Future	9.0000	9.0000	-	0	0	0
04/04/2008	R207	2008/08/07			Bond Future	8.8520	8.8420	(0.113)	0.0000	0.0000	0
04/04/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	5,837.0000	5,772.0000	(1.114)	0	0	0
04/04/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	15.0000	16.0000	6.667	0	0	0
04/04/2008	R207	2008/11/06			Bond Future	8.7990	8.7890	(0.114)	0.0000	0.0000	0
04/04/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	2,622.0000	2,573.0000	(1.869)	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
04/04/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	647.0000	664.0000	2.628	0	0	0
04/04/2008	R209	2008/05/02			Bond Future	8.6520	8.6520	-	0.0000	0.0000	6,260
04/04/2008	R209	2008/05/02	7.75	Put	Option on Bond Future	8,118.0000	8,117.0000	(0.012)	0	0	0
04/04/2008	R209	2008/05/02	7.75	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
04/04/2008	R209	2008/08/07			Bond Future	8.6020	8.6020	-	0.0000	0.0000	0
04/04/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	7,689.0000	7,689.0000	-	0	0	0
04/04/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/04/2008	R209	2008/11/06			Bond Future	8.5620	8.5620	-	0.0000	0.0000	260
04/04/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	9.0000	9.0000	-	0	0	0
04/04/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	7,352.0000	7,352.0000	-	0	0	0
04/04/2008	TRT1	2008/05/02			Index Future	257.7450	257.7980	0.021	0.0000	0.0000	0
04/04/2008	TRT1	2008/08/07			Index Future	265.3000	265.3550	0.021	0.0000	0.0000	0
04/04/2008	TRT1	2008/11/06			Index Future	272.5680	272.6260	0.021	0.0000	0.0000	400
Grand Total:											139,065