



# Derivatives High/Low Report

High/Low for 06/05/2008

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
06/05/2008	\$ / R 2008/06/13			Currency Future	7.6670	7.6540	(0.170)	7.6900	1.0000	66,750
06/05/2008	\$ / R 2008/09/15			Currency Future	7.8504	7.8371	(0.169)	7.8800	7.7800	48,722
06/05/2008	\$ / R 2008/12/12			Currency Future	8.0371	8.0240	(0.163)	7.9400	7.9300	8,020
06/05/2008	£ / R 2008/06/13			Currency Future	15.0477	15.0830	0.235	15.1600	14.9000	6,284
06/05/2008	£ / R 2008/09/15			Currency Future	15.3039	15.3422	0.250	15.3600	15.3600	571
06/05/2008	£ / R 2008/12/12			Currency Future	15.5734	15.6134	0.257	15.3900	15.3900	425
06/05/2008	€ / R 2008/06/13			Currency Future	11.8417	11.8850	0.366	11.9300	11.7800	17,481
06/05/2008	€ / R 2008/09/15			Currency Future	12.0688	12.1126	0.363	0.0000	0.0000	8,477
06/05/2008	€ / R 2008/12/12			Currency Future	12.3012	12.3453	0.359	12.1400	12.1300	4,898
06/05/2008	ALBI 2008/08/07			Index Future	259.5570	259.3530	(0.079)	0.0000	0.0000	0
06/05/2008	ALBI 2008/08/07	265.00	Call	Index Future	7,750.0000	7,231.0000	(6.697)	0	0	0
06/05/2008	ALBI 2008/08/07	265.00	Put	Index Future	62,180.0000	63,701.0000	2.446	0	0	0
06/05/2008	ALBI 2008/11/06			Index Future	267.1710	266.9605	(0.079)	0.0000	0.0000	594
06/05/2008	ALBI 2008/11/06	265.00	Call	Index Future	49,628.0000	48,279.0000	(2.718)	0	0	0
06/05/2008	ALBI 2008/11/06	265.00	Put	Index Future	27,918.0000	28,674.0000	2.708	0	0	0

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06/05/2008	ALBI	2009/02/05			Index Future	276.1410	276.0320	(0.039)	0.0000	0.0000	0
06/05/2008	CRD1	2008/08/07			Index Future	112.9280	112.8420	(0.076)	0.0000	0.0000	0
06/05/2008	CRD1	2008/11/06			Index Future	116.2410	116.1520	(0.077)	0.0000	0.0000	8
06/05/2008	CRD1	2009/02/05			Index Future	119.6620	119.5700	(0.077)	0.0000	0.0000	0
06/05/2008	GOVI	2008/08/07			jGovi	261.8900	261.6830	(0.079)	0.0000	0.0000	149
06/05/2008	GOVI	2008/08/07	274.00	Put	jGovi	122,116.0000	124,082.0000	1.610	0	0	0
06/05/2008	GOVI	2008/08/07	274.00	Call	jGovi	1,016.0000	912.0000	(10.236)	0	0	0
06/05/2008	GOVI	2008/11/06			jGovi	269.5730	269.3595	(0.079)	0.0000	0.0000	60
06/05/2008	GOVI	2008/11/06	274.00	Call	jGovi	20,431.0000	19,642.0000	(3.862)	0	0	0
06/05/2008	GOVI	2008/11/06	274.00	Put	jGovi	64,701.0000	66,047.0000	2.080	0	0	0
06/05/2008	GOVI	2009/02/05			jGovi	277.5060	277.2865	(0.079)	0.0000	0.0000	0
06/05/2008	ILBI	2008/08/07			Index Future	321.4950	321.4430	(0.016)	0.0000	0.0000	0
06/05/2008	J153	2010/08/31			jSwap	11.8750	11.7770	(0.825)	0.0000	0.0000	0
06/05/2008	J157	2015/09/15			jSwap	10.5880	10.5120	(0.718)	0.0000	0.0000	0
06/05/2008	J186	2026/12/21			jSwap	9.8980	9.8280	(0.707)	0.0000	0.0000	0
06/05/2008	J201	2014/12/22			jSwap	10.7300	10.6650	(0.606)	0.0000	0.0000	0
06/05/2008	J203	2017/09/15			jSwap	10.3730	10.2830	(0.868)	0.0000	0.0000	0
06/05/2008	J204	2018/12/21			jSwap	10.2900	10.2120	(0.758)	0.0000	0.0000	0
06/05/2008	J207	2020/01/15			jSwap	10.1830	10.1110	(0.707)	0.0000	0.0000	0

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06/05/2008	JBAR	2005/12/21			jBar	11.8750	11.8750	-	0.0000	0.0000	0
06/05/2008	JFRA	2008/08/07			jFra	12.3420	12.2720	(0.567)	0.0000	0.0000	0
06/05/2008	JFRA	2008/11/06			jFra	12.3650	12.3050	(0.485)	0.0000	0.0000	0
06/05/2008	JFRA	2008/11/06			jFra	0.0000	12.3050	100.000	0.0000	0.0000	0
06/05/2008	JFRA	2009/02/05			jFra	12.2420	12.1260	(0.948)	0.0000	0.0000	0
06/05/2008	JFRA	2009/02/05			jFra	0.0000	12.1260	100.000	0.0000	0.0000	0
06/05/2008	JFRA	2009/05/07			jFra	11.9930	11.8340	(1.326)	0.0000	0.0000	0
06/05/2008	JFRA	2009/05/07			jFra	0.0000	11.8340	100.000	0.0000	0.0000	0
06/05/2008	JFRA	2009/08/06			jFra	11.6860	11.5230	(1.395)	0.0000	0.0000	0
06/05/2008	JFRA	2009/11/05			jFra	11.3800	11.2240	(1.371)	0.0000	0.0000	0
06/05/2008	JN02	2008/08/07			jNote	11.7660	11.6460	(1.020)	0.0000	0.0000	0
06/05/2008	JN02	2008/11/06			jNote	11.5440	11.4220	(1.057)	0.0000	0.0000	0
06/05/2008	JN02	2009/02/05			jNote	11.2930	11.1730	(1.063)	0.0000	0.0000	0
06/05/2008	JN05	2008/08/07			jNote	10.7410	10.6410	(0.931)	0.0000	0.0000	0
06/05/2008	JN05	2008/11/07			jNote	11.2910	9.7290	(13.834)	0.0000	0.0000	0
06/05/2008	JN05	2009/02/05			jNote	10.4190	10.3170	(0.979)	0.0000	0.0000	0
06/05/2008	JN10	2008/08/07			jNote	10.0640	9.9700	(0.934)	0.0000	0.0000	0
06/05/2008	JN10	2008/11/07			jNote	10.3480	9.4390	(8.784)	0.0000	0.0000	0
06/05/2008	JN10	2009/02/05			jNote	9.8290	9.7480	(0.824)	0.0000	0.0000	0

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06/05/2008	JROD	2008/05/30			jRod	11.0500	11.0450	(0.045)	0.0000	0.0000	0
06/05/2008	JROD	2008/06/30			jRod	11.4370	11.4270	(0.087)	0.0000	0.0000	0
06/05/2008	JROD	2008/07/31			jRod	11.8180	11.8060	(0.102)	0.0000	0.0000	0
06/05/2008	JROD	2008/08/29			jRod	11.5870	11.5810	(0.052)	0.0000	0.0000	0
06/05/2008	JROD	2008/09/30			jRod	11.9090	11.9060	(0.025)	0.0000	0.0000	0
06/05/2008	JROD	2008/10/31			jRod	12.1760	12.1770	0.008	0.0000	0.0000	0
06/05/2008	JROD	2008/11/28			jRod	11.9260	11.9260	-	0.0000	0.0000	0
06/05/2008	JROD	2008/12/31			jRod	12.1680	12.1670	(0.008)	0.0000	0.0000	0
06/05/2008	OTH1	2008/08/07			Index Future	248.0330	247.8460	(0.075)	0.0000	0.0000	0
06/05/2008	OTH1	2008/11/06			Index Future	255.3100	255.1170	(0.076)	0.0000	0.0000	12
06/05/2008	OTH1	2009/02/05			Index Future	262.8230	262.6250	(0.075)	0.0000	0.0000	0
06/05/2008	R153	2008/08/07			Bond Future	10.1100	10.1500	0.396	0.0000	0.0000	7,104
06/05/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	3,080.0000	3,154.0000	2.403	0	0	0
06/05/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	3.0000	3.0000	-	0	0	0
06/05/2008	R153	2008/08/07	8.25	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
06/05/2008	R153	2008/08/07	8.25	Put	Option on Bond Future	3,566.0000	3,641.0000	2.103	0	0	0
06/05/2008	R153	2008/11/06			Bond Future	9.9460	9.9860	0.402	0.0000	0.0000	0
06/05/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	2,190.0000	2,227.0000	1.689	0	0	0
06/05/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	1,020.0000	990.0000	(2.941)	0	0	0
06/05/2008	R153	2009/02/05			Bond Future	9.5680	9.6080	0.418	0.0000	0.0000	0
06/05/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	2,244.0000	2,208.0000	(1.604)	0	0	0
06/05/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	1,617.0000	1,639.0000	1.361	0	0	0

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06/05/2008	R157	2008/08/07			Bond Future	9.3720	9.3820	0.107	9.3200	9.3200	6,461
06/05/2008	R157	2008/08/07	9.50	Call	Option on Bond Future	2,143.0000	2,101.0000	(1.960)	0	0	0
06/05/2008	R157	2008/08/07	8.50	Call	Option on Bond Future	218.0000	207.0000	(5.046)	0	0	200
06/05/2008	R157	2008/08/07	9.50	Put	Option on Bond Future	1,405.0000	1,421.0000	1.139	0	0	200
06/05/2008	R157	2008/08/07	8.25	Put	Option on Bond Future	6,818.0000	6,871.0000	0.777	0	0	0
06/05/2008	R157	2008/08/07	9.75	Call	Option on Bond Future	3,030.0000	2,981.0000	(1.617)	0	0	0
06/05/2008	R157	2008/08/07	9.00	Call	Option on Bond Future	855.0000	829.0000	(3.041)	0	0	0
06/05/2008	R157	2008/08/07	750.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/05/2008	R157	2008/08/07	750.00	Call	Option on Bond Future	120,111.0000	120,053.0000	(0.048)	0	0	0
06/05/2008	R157	2008/08/07	8.75	Call	Option on Bond Future	460.0000	443.0000	(3.696)	0	0	500
06/05/2008	R157	2008/08/07	9.00	Put	Option on Bond Future	3,034.0000	3,065.0000	1.022	0	0	200
06/05/2008	R157	2008/08/07	9.75	Put	Option on Bond Future	868.0000	878.0000	1.152	0	0	0
06/05/2008	R157	2008/08/07	8.75	Put	Option on Bond Future	4,132.0000	4,172.0000	0.968	0	0	0
06/05/2008	R157	2008/08/07	8.25	Call	Option on Bond Future	88.0000	83.0000	(5.682)	0	0	500
06/05/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	30.0000	28.0000	(6.667)	0	0	0
06/05/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	8,326.0000	8,381.0000	0.661	0	0	0
06/05/2008	R157	2008/08/07	8.50	Put	Option on Bond Future	5,406.0000	5,454.0000	0.888	0	0	0
06/05/2008	R157	2008/08/07	9.25	Call	Option on Bond Future	1,428.0000	1,393.0000	(2.451)	0	0	0
06/05/2008	R157	2008/08/07	9.25	Put	Option on Bond Future	2,136.0000	2,160.0000	1.124	0	0	500
06/05/2008	R157	2008/11/06			Bond Future	9.2780	9.2880	0.108	0.0000	0.0000	0
06/05/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	651.0000	633.0000	(2.765)	0	0	0
06/05/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	3,686.0000	3,725.0000	1.058	0	0	0
06/05/2008	R157	2009/02/05			Bond Future	9.1290	9.1390	0.110	0.0000	0.0000	0
06/05/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	2,543.0000	2,508.0000	(1.376)	0	0	0
06/05/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	1,876.0000	1,897.0000	1.119	0	0	0
06/05/2008	R186	2008/08/07			Bond Future	9.2270	9.2370	0.108	9.1900	9.1900	2,410
06/05/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	32.0000	29.0000	(9.375)	0	0	0
06/05/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	15,570.0000	15,663.0000	0.597	0	0	0
06/05/2008	R186	2008/11/06			Bond Future	9.1590	9.1690	0.109	0.0000	0.0000	0
06/05/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	6,682.0000	6,770.0000	1.317	0	0	0
06/05/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	111.0000	104.0000	(6.306)	0	0	0

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06/05/2008	R186	2009/02/05			Bond Future	9.0600	9.0700	0.110	0.0000	0.0000	0
06/05/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	1,192.0000	1,222.0000	2.517	0	0	0
06/05/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	2,995.0000	2,929.0000	(2.204)	0	0	0
06/05/2008	R196	2008/08/07			Bond Future	11.0320	11.0160	(0.145)	0.0000	0.0000	0
06/05/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	1,764.0000	1,753.0000	(0.624)	0	0	0
06/05/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	565.0000	563.0000	(0.354)	0	0	0
06/05/2008	R196	2008/11/06			Bond Future	10.7350	10.7170	(0.168)	0.0000	0.0000	0
06/05/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	1,174.0000	1,172.0000	(0.170)	0	0	0
06/05/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,762.0000	1,755.0000	(0.397)	0	0	0
06/05/2008	R196	2009/02/05			Bond Future	10.3230	10.3030	(0.194)	0.0000	0.0000	0
06/05/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	1,823.0000	1,820.0000	(0.165)	0	0	0
06/05/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	1,801.0000	1,797.0000	(0.222)	0	0	0
06/05/2008	R201	2008/08/07			Bond Future	9.4060	9.4160	0.106	0.0000	0.0000	0
06/05/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	18.0000	17.0000	(5.556)	0	0	0
06/05/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	6,789.0000	6,834.0000	0.663	0	0	0
06/05/2008	R201	2008/11/06			Bond Future	9.3010	9.3110	0.108	0.0000	0.0000	0
06/05/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	3,050.0000	3,081.0000	1.016	0	0	0
06/05/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	524.0000	510.0000	(2.672)	0	0	0
06/05/2008	R201	2009/02/05			Bond Future	9.1310	9.1410	0.110	0.0000	0.0000	0
06/05/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	1,472.0000	1,489.0000	1.155	0	0	0
06/05/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	1,996.0000	1,968.0000	(1.403)	0	0	0
06/05/2008	R203	2008/08/07			Bond Future	9.3270	9.3470	0.214	0.0000	0.0000	0
06/05/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/05/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	9,729.0000	9,844.0000	1.182	0	0	0
06/05/2008	R203	2008/11/06			Bond Future	9.2370	9.2570	0.217	0.0000	0.0000	0
06/05/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	175.0000	161.0000	(8.000)	0	0	0
06/05/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	4,521.0000	4,622.0000	2.234	0	0	0

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06/05/2008	R203	2009/02/05			Bond Future	9.1000	9.1200	0.220	0.0000	0.0000	0
06/05/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	1,308.0000	1,353.0000	3.440	0	0	0
06/05/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	2,156.0000	2,087.0000	(3.200)	0	0	0
06/05/2008	R204	2008/08/07			Bond Future	9.3190	9.3390	0.215	0.0000	0.0000	3,179
06/05/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/05/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	10,405.0000	10,529.0000	1.192	0	0	0
06/05/2008	R204	2008/11/06			Bond Future	9.2340	9.2540	0.217	0.0000	0.0000	0
06/05/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	144.0000	132.0000	(8.333)	0	0	0
06/05/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	4,797.0000	4,907.0000	2.293	0	0	0
06/05/2008	R204	2009/02/05			Bond Future	9.1080	9.1280	0.220	0.0000	0.0000	0
06/05/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	2,091.0000	2,016.0000	(3.587)	0	0	0
06/05/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	1,228.0000	1,275.0000	3.827	0	0	0
06/05/2008	R206	2008/08/07			Bond Future	9.4100	9.4200	0.106	0.0000	0.0000	0
06/05/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	5,813.0000	5,853.0000	0.688	0	0	0
06/05/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	7.0000	6.0000	(14.286)	0	0	0
06/05/2008	R206	2008/11/06			Bond Future	9.2770	9.2870	0.108	0.0000	0.0000	610
06/05/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	5,204.0000	5,238.0000	0.653	0	0	0
06/05/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	111.0000	107.0000	(3.604)	0	0	0
06/05/2008	R206	2009/02/05			Bond Future	9.0690	9.0790	0.110	0.0000	0.0000	0
06/05/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	1,315.0000	1,328.0000	0.989	0	0	0
06/05/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	1,992.0000	1,968.0000	(1.205)	0	0	0
06/05/2008	R207	2008/08/07			Bond Future	9.3270	9.3370	0.107	0.0000	0.0000	0
06/05/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/05/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	8,862.0000	8,924.0000	0.700	0	0	0
06/05/2008	R207	2008/11/06			Bond Future	9.2480	9.2580	0.108	0.0000	0.0000	0
06/05/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	96.0000	91.0000	(5.208)	0	0	0
06/05/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	4,931.0000	4,988.0000	1.156	0	0	0

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06/05/2008	R207	2009/02/05			Bond Future	9.1310	9.1410	0.110	0.0000	0.0000	0
06/05/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	1,911.0000	1,872.0000	(2.041)	0	0	0
06/05/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	1,174.0000	1,197.0000	1.959	0	0	0
06/05/2008	R209	2008/08/07			Bond Future	9.0600	9.0700	0.110	0.0000	0.0000	8,651
06/05/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/05/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	11,350.0000	11,426.0000	0.670	0	0	0
06/05/2008	R209	2008/11/06			Bond Future	9.0030	9.0130	0.111	0.0000	0.0000	260
06/05/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	10,896.0000	10,973.0000	0.707	0	0	0
06/05/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/05/2008	R209	2009/02/05			Bond Future	8.9220	8.9320	0.112	0.0000	0.0000	0
06/05/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	1,624.0000	1,577.0000	(2.894)	0	0	0
06/05/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	1,016.0000	1,047.0000	3.051	0	0	0
06/05/2008	TRT1	2008/08/07			Index Future	258.4950	258.2910	(0.079)	0.0000	0.0000	0
06/05/2008	TRT1	2008/11/06			Index Future	266.0780	265.8680	(0.079)	0.0000	0.0000	400
06/05/2008	TRT1	2009/02/05			Index Future	273.9080	273.6920	(0.079)	0.0000	0.0000	0
<b>Grand Total:</b>											<b>193,626</b>