

Derivatives High/Low Report

High/Low for 04/06/2008

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
04/06/2008	\$ / R 2008/06/13			Currency Future	7.7289	7.7916	0.811	7.8000	7.7600	74,736
04/06/2008	\$ / R 2008/09/15			Currency Future	7.9246	7.9870	0.787	8.0100	7.9600	94,648
04/06/2008	\$ / R 2008/12/12			Currency Future	8.1256	8.1894	0.785	8.2300	8.1800	23,475
04/06/2008	£ / R 2008/06/13			Currency Future	15.1809	15.2133	0.213	0.0000	0.0000	6,370
04/06/2008	£ / R 2008/09/15			Currency Future	15.4543	15.4850	0.199	0.0000	0.0000	1,542
04/06/2008	£ / R 2008/12/12			Currency Future	15.7341	15.7658	0.201	0.0000	0.0000	773
04/06/2008	€ / R 2008/06/13			Currency Future	11.9415	12.0335	0.770	0.0000	0.0000	15,163
04/06/2008	€ / R 2008/09/15			Currency Future	12.1856	12.2778	0.757	12.2800	12.2500	9,475
04/06/2008	€ / R 2008/12/12			Currency Future	12.4335	12.5275	0.756	0.0000	0.0000	5,451
04/06/2008	ALBI 2008/08/07			Index Future	250.8530	250.3550	(0.199)	0.0000	0.0000	0
04/06/2008	ALBI 2008/08/07	265.00	Call	Index Future	80.0000	54.0000	(32.500)	0	0	0
04/06/2008	ALBI 2008/08/07	265.00	Put	Index Future	141,550.0000	146,504.0000	3.500	0	0	0
04/06/2008	ALBI 2008/11/06			Index Future	258.6205	258.1075	(0.198)	0.0000	0.0000	594
04/06/2008	ALBI 2008/11/06	265.00	Call	Index Future	11,311.0000	10,084.0000	(10.848)	0	0	0
04/06/2008	ALBI 2008/11/06	265.00	Put	Index Future	75,106.0000	79,009.0000	5.197	0	0	0

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04/06/2008	ALBI	2009/02/05			Index Future	267.4600	266.8610	(0.224)	0.0000	0.0000	0
04/06/2008	CRD1	2008/08/07			Index Future	109.1600	108.9800	(0.165)	0.0000	0.0000	0
04/06/2008	CRD1	2008/11/06			Index Future	112.5400	112.3540	(0.165)	0.0000	0.0000	8
04/06/2008	CRD1	2009/02/05			Index Future	116.2790	116.0860	(0.166)	0.0000	0.0000	0
04/06/2008	GOVI	2008/08/07			jGovi	253.3825	252.8930	(0.193)	0.0000	0.0000	230
04/06/2008	GOVI	2008/08/07	274.00	Call	jGovi	1.0000	1.0000	-	0	0	0
04/06/2008	GOVI	2008/08/07	274.00	Put	jGovi	206,176.0000	211,071.0000	2.374	0	0	0
04/06/2008	GOVI	2008/11/06			jGovi	261.2285	260.7240	(0.193)	0.0000	0.0000	60
04/06/2008	GOVI	2008/11/06	274.00	Call	jGovi	2,804.0000	2,414.0000	(13.909)	0	0	0
04/06/2008	GOVI	2008/11/06	274.00	Put	jGovi	130,519.0000	135,174.0000	3.567	0	0	0
04/06/2008	GOVI	2009/02/05			jGovi	269.9080	269.3825	(0.195)	0.0000	0.0000	0
04/06/2008	ILBI	2008/08/07			Index Future	321.5130	322.0830	0.177	0.0000	0.0000	1
04/06/2008	ILBI	2008/11/06			Index Future	332.7310	333.6990	0.291	0.0000	0.0000	0
04/06/2008	ILBI	2009/02/05			Index Future	343.4620	344.4650	0.292	0.0000	0.0000	0
04/06/2008	J153	2010/08/31			jSwap	12.4440	12.4570	0.104	0.0000	0.0000	0
04/06/2008	J157	2015/09/15			jSwap	11.0430	11.0660	0.208	0.0000	0.0000	0
04/06/2008	J186	2026/12/21			jSwap	10.1950	10.1600	(0.343)	0.0000	0.0000	0
04/06/2008	J201	2014/12/22			jSwap	11.1850	11.2000	0.134	0.0000	0.0000	0
04/06/2008	J203	2017/09/15			jSwap	10.7800	10.7920	0.111	0.0000	0.0000	0

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04/06/2008	J204	2018/12/21			jSwap	10.6610	10.6810	0.188	0.0000	0.0000	0
04/06/2008	J207	2020/01/15			jSwap	10.5430	10.5640	0.199	0.0000	0.0000	0
04/06/2008	JBAR	2005/12/21			jBar	12.5750	12.5750	-	0.0000	0.0000	0
04/06/2008	JFRA	2008/08/07			jFra	12.8620	12.8540	(0.062)	0.0000	0.0000	0
04/06/2008	JFRA	2008/11/06			jFra	12.9270	12.9310	0.031	0.0000	0.0000	0
04/06/2008	JFRA	2008/11/06			jFra	0.0000	12.9310	100.000	0.0000	0.0000	0
04/06/2008	JFRA	2009/02/05			jFra	12.8950	12.9210	0.202	0.0000	0.0000	0
04/06/2008	JFRA	2009/02/05			jFra	0.0000	12.9210	100.000	0.0000	0.0000	0
04/06/2008	JFRA	2009/05/07			jFra	12.6820	12.7040	0.173	0.0000	0.0000	0
04/06/2008	JFRA	2009/05/07			jFra	0.0000	12.7040	100.000	0.0000	0.0000	0
04/06/2008	JFRA	2009/08/06			jFra	12.3760	12.4020	0.210	0.0000	0.0000	0
04/06/2008	JFRA	2009/11/05			jFra	12.0310	12.0470	0.133	0.0000	0.0000	0
04/06/2008	JN02	2008/08/07			jNote	12.4050	12.4200	0.121	0.0000	0.0000	0
04/06/2008	JN02	2008/11/06			jNote	12.2010	12.2220	0.172	0.0000	0.0000	0
04/06/2008	JN02	2009/02/05			jNote	11.9570	11.9800	0.192	0.0000	0.0000	0
04/06/2008	JN05	2008/08/07			jNote	11.2730	11.2730	-	0.0000	0.0000	0
04/06/2008	JN05	2008/11/07			jNote	10.6020	10.6470	0.424	0.0000	0.0000	0
04/06/2008	JN05	2009/02/05			jNote	10.9110	10.9180	0.064	0.0000	0.0000	0
04/06/2008	JN10	2008/08/07			jNote	10.4520	10.4780	0.249	0.0000	0.0000	0

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04/06/2008	JN10	2008/11/07			jNote	10.1390	10.1800	0.404	0.0000	0.0000	0
04/06/2008	JN10	2009/02/05			jNote	10.1980	10.2200	0.216	0.0000	0.0000	0
04/06/2008	JROD	2008/06/30			jRod	11.3340	11.3230	(0.097)	0.0000	0.0000	0
04/06/2008	JROD	2008/07/31			jRod	11.8610	11.8400	(0.177)	0.0000	0.0000	0
04/06/2008	JROD	2008/08/29			jRod	12.4740	12.4500	(0.192)	0.0000	0.0000	0
04/06/2008	JROD	2008/09/30			jRod	12.1840	12.1760	(0.066)	0.0000	0.0000	0
04/06/2008	JROD	2008/10/31			jRod	12.5690	12.5660	(0.024)	0.0000	0.0000	0
04/06/2008	JROD	2008/11/28			jRod	12.9070	12.9070	-	0.0000	0.0000	0
04/06/2008	JROD	2008/12/31			jRod	12.5720	12.5720	-	0.0000	0.0000	0
04/06/2008	OTH1	2008/08/07			Index Future	238.2550	237.7110	(0.228)	0.0000	0.0000	0
04/06/2008	OTH1	2008/11/06			Index Future	245.6330	245.0710	(0.229)	0.0000	0.0000	12
04/06/2008	OTH1	2009/02/05			Index Future	253.7940	253.2100	(0.230)	0.0000	0.0000	0
04/06/2008	R153	2008/08/07			Bond Future	11.4500	11.4700	0.175	0.0000	0.0000	8,254
04/06/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/06/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	5,551.0000	5,587.0000	0.649	0	0	0
04/06/2008	R153	2008/08/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/06/2008	R153	2008/08/07	8.25	Put	Option on Bond Future	6,039.0000	6,075.0000	0.596	0	0	0
04/06/2008	R153	2008/11/06			Bond Future	11.2900	11.3100	0.177	0.0000	0.0000	0
04/06/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	3,429.0000	3,459.0000	0.875	0	0	0
04/06/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	47.0000	45.0000	(4.255)	0	0	0
04/06/2008	R153	2009/02/05			Bond Future	10.9100	10.9300	0.183	0.0000	0.0000	0

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04/06/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	2,522.0000	2,535.0000	0.515	0	0	0
04/06/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	1,218.0000	1,203.0000	(1.232)	0	0	0
04/06/2008	R157	2008/08/07			Bond Future	10.0500	10.0800	0.299	0.0000	0.0000	6,726
04/06/2008	R157	2008/08/07	9.50	Call	Option on Bond Future	385.0000	346.0000	(10.130)	0	0	0
04/06/2008	R157	2008/08/07	9.25	Call	Option on Bond Future	179.0000	157.0000	(12.291)	0	0	0
04/06/2008	R157	2008/08/07	9.25	Put	Option on Bond Future	4,728.0000	4,873.0000	3.067	0	0	500
04/06/2008	R157	2008/08/07	9.00	Put	Option on Bond Future	6,085.0000	6,241.0000	2.564	0	0	0
04/06/2008	R157	2008/08/07	8.75	Call	Option on Bond Future	20.0000	16.0000	(20.000)	0	0	1,500
04/06/2008	R157	2008/08/07	9.75	Call	Option on Bond Future	740.0000	677.0000	(8.514)	0	0	0
04/06/2008	R157	2008/08/07	750.00	Call	Option on Bond Future	116,270.0000	116,104.0000	(0.143)	0	0	0
04/06/2008	R157	2008/08/07	9.75	Put	Option on Bond Future	2,419.0000	2,523.0000	4.299	0	0	0
04/06/2008	R157	2008/08/07	9.50	Put	Option on Bond Future	3,488.0000	3,615.0000	3.641	0	0	200
04/06/2008	R157	2008/08/07	750.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/06/2008	R157	2008/08/07	9.00	Call	Option on Bond Future	66.0000	56.0000	(15.152)	0	0	0
04/06/2008	R157	2008/08/07	8.50	Put	Option on Bond Future	9,034.0000	9,199.0000	1.826	0	0	0
04/06/2008	R157	2008/08/07	8.25	Call	Option on Bond Future	1.0000	1.0000	-	0	0	500
04/06/2008	R157	2008/08/07	8.25	Put	Option on Bond Future	10,571.0000	10,737.0000	1.570	0	0	0
04/06/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/06/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	12,137.0000	12,303.0000	1.368	0	0	0
04/06/2008	R157	2008/08/07	8.75	Put	Option on Bond Future	7,532.0000	7,694.0000	2.151	0	0	0
04/06/2008	R157	2008/08/07	8.50	Call	Option on Bond Future	5.0000	4.0000	(20.000)	0	0	200
04/06/2008	R157	2008/08/07	10.25	Put	Option on Bond Future	925.0000	978.0000	5.730	0	0	1,000
04/06/2008	R157	2008/08/07	10.25	Call	Option on Bond Future	2,027.0000	1,914.0000	(5.575)	0	0	0
04/06/2008	R157	2008/11/06			Bond Future	9.9410	9.9710	0.302	9.9800	10.0000	2,500
04/06/2008	R157	2008/11/06	9.50	Call	Option on Bond Future	649.0000	601.0000	(7.396)	0	0	700
04/06/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	6,787.0000	6,941.0000	2.269	0	0	0
04/06/2008	R157	2008/11/06	9.50	Put	Option on Bond Future	3,076.0000	3,191.0000	3.739	0	0	1,000
04/06/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	79.0000	70.0000	(11.392)	0	0	700
04/06/2008	R157	2008/11/06	10.25	Call	Option on Bond Future	2,518.0000	2,405.0000	(4.488)	0	0	0
04/06/2008	R157	2008/11/06	10.25	Put	Option on Bond Future	856.0000	906.0000	5.841	0	0	700
04/06/2008	R157	2009/02/05			Bond Future	9.7610	9.7910	0.307	0.0000	0.0000	2,500
04/06/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	955.0000	904.0000	(5.340)	0	0	0
04/06/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	3,719.0000	3,827.0000	2.904	0	0	0

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04/06/2008	R186	2008/08/07			Bond Future	9.8560	9.8860	0.304	0.0000	0.0000	2,410
04/06/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/06/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	21,286.0000	21,548.0000	1.231	0	0	0
04/06/2008	R186	2008/11/06			Bond Future	9.7680	9.7980	0.307	0.0000	0.0000	2,500
04/06/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
04/06/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	12,160.0000	12,424.0000	2.171	0	0	0
04/06/2008	R186	2009/02/05			Bond Future	9.6520	9.6820	0.311	0.0000	0.0000	2,500
04/06/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	538.0000	480.0000	(10.781)	0	0	0
04/06/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	4,210.0000	4,419.0000	4.964	0	0	0
04/06/2008	R196	2008/08/07			Bond Future	12.3840	12.3880	0.032	0.0000	0.0000	0
04/06/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	2,133.0000	2,130.0000	(0.141)	0	0	0
04/06/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	236.0000	231.0000	(2.119)	0	0	0
04/06/2008	R196	2008/11/06			Bond Future	12.1120	12.1220	0.083	0.0000	0.0000	0
04/06/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	891.0000	885.0000	(0.673)	0	0	0
04/06/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,882.0000	1,880.0000	(0.106)	0	0	0
04/06/2008	R196	2009/02/05			Bond Future	11.6920	11.7010	0.077	0.0000	0.0000	0
04/06/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	1,738.0000	1,734.0000	(0.230)	0	0	0
04/06/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	1,689.0000	1,686.0000	(0.178)	0	0	0
04/06/2008	R201	2008/08/07			Bond Future	10.1300	10.1500	0.197	0.0000	0.0000	0
04/06/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	10,041.0000	10,129.0000	0.876	0	0	0
04/06/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/06/2008	R201	2008/11/06			Bond Future	10.0000	10.0200	0.200	0.0000	0.0000	1,000
04/06/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	5,675.0000	5,756.0000	1.427	0	0	0
04/06/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	59.0000	54.0000	(8.475)	0	0	0
04/06/2008	R201	2009/02/05			Bond Future	9.8150	9.8350	0.204	0.0000	0.0000	0
04/06/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	671.0000	645.0000	(3.875)	0	0	0
04/06/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	3,110.0000	3,169.0000	1.897	0	0	0

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04/06/2008	R203	2008/08/07			Bond Future	10.0000	10.0300	0.300	0.0000	0.0000	0
04/06/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	13,517.0000	13,681.0000	1.213	0	0	0
04/06/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/06/2008	R203	2008/11/06			Bond Future	9.8960	9.9260	0.303	0.0000	0.0000	0
04/06/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	8,029.0000	8,191.0000	2.018	0	0	0
04/06/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	5.0000	4.0000	(20.000)	0	0	0
04/06/2008	R203	2009/02/05			Bond Future	9.7420	9.7720	0.308	0.0000	0.0000	0
04/06/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	579.0000	536.0000	(7.427)	0	0	0
04/06/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	3,291.0000	3,411.0000	3.646	0	0	0
04/06/2008	R204	2008/08/07			Bond Future	9.9760	10.0000	0.241	0.0000	0.0000	3,188
04/06/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/06/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	14,344.0000	14,484.0000	0.976	0	0	0
04/06/2008	R204	2008/11/06			Bond Future	9.8700	9.9000	0.304	0.0000	0.0000	0
04/06/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	8,451.0000	8,624.0000	2.047	0	0	0
04/06/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	3.0000	3.0000	-	0	0	0
04/06/2008	R204	2009/02/05			Bond Future	9.7260	9.7560	0.308	0.0000	0.0000	0
04/06/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	497.0000	456.0000	(8.249)	0	0	0
04/06/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	3,315.0000	3,447.0000	3.982	0	0	0
04/06/2008	R206	2008/08/07			Bond Future	10.2000	10.2300	0.294	0.0000	0.0000	0
04/06/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/06/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	8,875.0000	8,989.0000	1.285	0	0	0
04/06/2008	R206	2008/11/06			Bond Future	10.0400	10.0700	0.299	0.0000	0.0000	610
04/06/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	7,987.0000	8,098.0000	1.390	0	0	0
04/06/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	6.0000	5.0000	(16.667)	0	0	0
04/06/2008	R206	2009/02/05			Bond Future	9.8150	9.8450	0.306	0.0000	0.0000	0
04/06/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	703.0000	668.0000	(4.979)	0	0	0
04/06/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	2,778.0000	2,852.0000	2.664	0	0	0

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04/06/2008	R207	2008/08/07			Bond Future	9.9600	9.9900	0.301	0.0000	0.0000	0
04/06/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/06/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	12,699.0000	12,875.0000	1.386	0	0	0
04/06/2008	R207	2008/11/06			Bond Future	9.8600	9.8900	0.304	0.0000	0.0000	0
04/06/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
04/06/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	8,541.0000	8,717.0000	2.061	0	0	0
04/06/2008	R207	2009/02/05			Bond Future	9.7250	9.7550	0.308	0.0000	0.0000	0
04/06/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	3,274.0000	3,412.0000	4.215	0	0	0
04/06/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	413.0000	374.0000	(9.443)	0	0	0
04/06/2008	R209	2008/08/07			Bond Future	9.6520	9.6720	0.207	0.0000	0.0000	6,986
04/06/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/06/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	15,657.0000	15,794.0000	0.875	0	0	0
04/06/2008	R209	2008/11/06			Bond Future	9.5770	9.5970	0.209	0.0000	0.0000	260
04/06/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	15,119.0000	15,258.0000	0.919	0	0	0
04/06/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/06/2008	R209	2009/02/05			Bond Future	9.4790	9.4990	0.211	0.0000	0.0000	0
04/06/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	3,725.0000	3,849.0000	3.329	0	0	0
04/06/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	172.0000	154.0000	(10.465)	0	0	0
04/06/2008	TRT1	2008/08/07			Index Future	250.0440	249.5590	(0.194)	0.0000	0.0000	0
04/06/2008	TRT1	2008/11/06			Index Future	257.7870	257.2870	(0.194)	0.0000	0.0000	400
04/06/2008	TRT1	2009/02/05			Index Future	266.3520	265.8310	(0.196)	0.0000	0.0000	0
04/06/2008	ZAAD	2008/06/13			Currency Future	7.3554	7.4875	1.796	0.0000	0.0000	10
04/06/2008	ZAAD	2008/09/15			Currency Future	7.4481	7.5784	1.749	0.0000	0.0000	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
04/06/2008	ZAAD 2008/12/12			Currency Future	7.5439	7.6733	1.715	0.0000	0.0000	340
Grand Total:										279,722