



Derivatives High/Low Report

High/Low for 02/04/2008

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
02/04/2008	\$ / R 2008/06/13			Currency Future	8.1903	7.9646	(2.756)	8.1300	7.9900	38,824
02/04/2008	\$ / R 2008/09/15			Currency Future	8.3782	8.1439	(2.797)	8.3200	8.1800	17,507
02/04/2008	\$ / R 2008/12/12			Currency Future	8.5710	8.3272	(2.844)	8.5000	8.3700	6,871
02/04/2008	£ / R 2008/06/13			Currency Future	16.0824	15.6900	(2.440)	16.0300	15.7600	3,119
02/04/2008	£ / R 2008/09/15			Currency Future	16.3312	15.9301	(2.456)	16.2600	16.2600	541
02/04/2008	£ / R 2008/12/12			Currency Future	16.5913	16.1818	(2.468)	16.5200	16.3300	135
02/04/2008	€ / R 2008/06/13			Currency Future	12.7223	12.3933	(2.586)	12.6200	12.4600	10,673
02/04/2008	€ / R 2008/09/15			Currency Future	12.9488	12.6103	(2.614)	12.7400	12.7200	8,498
02/04/2008	€ / R 2008/12/12			Currency Future	13.1852	12.8367	(2.643)	13.1100	12.9600	4,581
02/04/2008	ALBI 2008/05/02			Index Future	256.6390	258.2020	0.609	0.0000	0.0000	594
02/04/2008	ALBI 2008/05/02	265.00	Call	Index Future	186.0000	518.0000	178.495	0	0	0
02/04/2008	ALBI 2008/05/02	265.00	Put	Index Future	83,796.0000	68,498.0000	(18.256)	0	0	0
02/04/2008	ALBI 2008/08/07			Index Future	264.5410	266.0540	0.572	0.0000	0.0000	0
02/04/2008	ALBI 2008/08/07	265.00	Call	Index Future	29,033.0000	36,794.0000	26.732	0	0	0
02/04/2008	ALBI 2008/08/07	265.00	Put	Index Future	33,623.0000	26,254.0000	(21.917)	0	0	0

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02/04/2008	ALBI	2008/11/06			Index Future	272.0620	273.5910	0.562	0.0000	0.0000	0
02/04/2008	ALBI	2008/11/06	265.00	Put	Index Future	15,391.0000	11,950.0000	(22.357)	0	0	0
02/04/2008	ALBI	2008/11/06	265.00	Call	Index Future	86,011.0000	97,860.0000	13.776	0	0	0
02/04/2008	CRD1	2008/05/02			Index Future	111.1250	111.6060	0.433	0.0000	0.0000	0
02/04/2008	CRD1	2008/08/07			Index Future	114.3810	114.8770	0.434	0.0000	0.0000	0
02/04/2008	CRD1	2008/11/06			Index Future	117.5130	118.0240	0.435	0.0000	0.0000	8
02/04/2008	GOVI	2008/05/02			jGovi	258.8130	260.3290	0.586	0.0000	0.0000	19
02/04/2008	GOVI	2008/05/02	264.00	Put	jGovi	53,388.0000	39,981.0000	(25.112)	0	0	0
02/04/2008	GOVI	2008/05/02	264.00	Call	jGovi	1,518.0000	3,271.0000	115.481	0	0	0
02/04/2008	GOVI	2008/08/07			jGovi	266.2175	267.7800	0.587	0.0000	0.0000	142
02/04/2008	GOVI	2008/08/07	274.00	Put	jGovi	84,835.0000	72,171.0000	(14.928)	0	0	0
02/04/2008	GOVI	2008/08/07	274.00	Call	jGovi	7,010.0000	9,971.0000	42.240	0	0	0
02/04/2008	GOVI	2008/11/06			jGovi	273.5085	275.1140	0.587	0.0000	0.0000	60
02/04/2008	GOVI	2008/11/06	274.00	Put	jGovi	44,798.0000	36,985.0000	(17.441)	0	0	0
02/04/2008	GOVI	2008/11/06	274.00	Call	jGovi	39,883.0000	48,125.0000	20.665	0	0	0
02/04/2008	ILBI	2008/05/02			Index Future	315.5810	315.7180	0.043	0.0000	0.0000	0
02/04/2008	J153	2010/08/31			jSwap	11.0490	10.9300	(1.077)	0.0000	0.0000	0
02/04/2008	J157	2015/09/15			jSwap	10.1060	9.9650	(1.395)	0.0000	0.0000	0
02/04/2008	J186	2026/12/21			jSwap	9.5440	9.4230	(1.268)	0.0000	0.0000	0
02/04/2008	J201	2014/12/22			jSwap	10.2230	10.0930	(1.272)	0.0000	0.0000	0
02/04/2008	J203	2017/09/15			jSwap	9.9830	9.8400	(1.432)	0.0000	0.0000	0

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02/04/2008	J204	2018/12/21			jSwap	9.9730	9.8360	(1.374)	0.0000	0.0000	0
02/04/2008	J207	2020/01/15			jSwap	9.8890	9.7520	(1.385)	0.0000	0.0000	0
02/04/2008	JBAR	2005/12/21			jBar	11.3750	11.3750	-	0.0000	0.0000	0
02/04/2008	JFRA	2008/05/02			jFra	11.3700	11.2950	(0.660)	0.0000	0.0000	0
02/04/2008	JFRA	2008/05/02	10.25	Put	Option on jFra	4,443.0000	4,427.0000	(0.360)	0	0	0
02/04/2008	JFRA	2008/05/02	10.25	Call	Option on jFra	7,406.0000	7,209.0000	(2.660)	0	0	0
02/04/2008	JFRA	2008/08/07			jFra	11.4140	11.3600	(0.473)	0.0000	0.0000	0
02/04/2008	JFRA	2008/08/07	10.25	Call	Option on jFra	13,260.0000	13,145.0000	(0.867)	0	0	0
02/04/2008	JFRA	2008/08/07	10.25	Put	Option on jFra	10,438.0000	10,453.0000	0.144	0	0	0
02/04/2008	JFRA	2008/11/06			jFra	11.3900	11.3040	(0.755)	0.0000	0.0000	0
02/04/2008	JFRA	2008/11/06	10.25	Call	Option on jFra	16,850.0000	16,707.0000	(0.849)	0	0	0
02/04/2008	JFRA	2008/11/06	10.25	Put	Option on jFra	14,086.0000	14,151.0000	0.461	0	0	0
02/04/2008	JFRA	2009/02/05			jFra	11.3440	11.2300	(1.005)	0.0000	0.0000	0
02/04/2008	JFRA	2009/02/05	10.00	Put	Option on jFra	16,768.0000	16,871.0000	0.614	0	0	0
02/04/2008	JFRA	2009/02/05	10.00	Call	Option on jFra	20,027.0000	19,854.0000	(0.864)	0	0	0
02/04/2008	JFRA	2009/05/07			jFra	11.0500	10.9220	(1.158)	0.0000	0.0000	0
02/04/2008	JFRA	2009/08/06			jFra	10.7190	10.5670	(1.418)	0.0000	0.0000	0
02/04/2008	JFRA	2009/08/06	10.00	Put	Option on jFra	22,273.0000	22,434.0000	0.723	0	0	0
02/04/2008	JFRA	2009/08/06	10.00	Call	Option on jFra	24,019.0000	23,811.0000	(0.866)	0	0	0
02/04/2008	JFRA	2009/11/05			jFra	10.4530	10.3140	(1.330)	0.0000	0.0000	0
02/04/2008	JN02	2008/05/02			jNote	11.0160	10.9040	(1.017)	0.0000	0.0000	0
02/04/2008	JN02	2008/05/02	10.00	Put	Option on jNote	563.0000	711.0000	26.288	0	0	0
02/04/2008	JN02	2008/05/02	10.00	Call	Option on jNote	20,353.0000	18,543.0000	(8.893)	0	0	0
02/04/2008	JN02	2008/08/07			jNote	10.8340	10.7020	(1.218)	0.0000	0.0000	0

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02/04/2008	JN05	2008/05/02			jNote	10.2070	10.0450	(1.587)	0.0000	0.0000	0
02/04/2008	JN05	2008/05/02	9.50	Put	Option on jNote	116.0000	320.0000	175.862	0	0	0
02/04/2008	JN05	2008/05/02	9.50	Call	Option on jNote	29,089.0000	23,159.0000	(20.386)	0	0	0
02/04/2008	JN05	2008/08/07			jNote	10.0850	9.9260	(1.577)	0.0000	0.0000	0
02/04/2008	JN10	2008/05/02			jNote	9.8050	9.6620	(1.458)	0.0000	0.0000	0
02/04/2008	JN10	2008/05/02	9.00	Call	Option on jNote	52,145.0000	43,475.0000	(16.627)	0	0	0
02/04/2008	JN10	2008/05/02	9.00	Put	Option on jNote	0.0000	4.0000	100.000	0	0	0
02/04/2008	JN10	2008/08/07			jNote	9.7260	9.5810	(1.491)	0.0000	0.0000	0
02/04/2008	JROD	2008/04/30			jRod	10.7780	10.7790	0.009	0.0000	0.0000	0
02/04/2008	JROD	2008/05/30			jRod	11.0220	11.0170	(0.045)	0.0000	0.0000	0
02/04/2008	JROD	2008/06/30			jRod	11.3630	11.3510	(0.106)	0.0000	0.0000	0
02/04/2008	JROD	2008/07/31			jRod	11.2060	11.1990	(0.062)	0.0000	0.0000	0
02/04/2008	OTH1	2008/05/02			Index Future	245.7080	247.5660	0.756	0.0000	0.0000	0
02/04/2008	OTH1	2008/08/07			Index Future	252.9090	254.8230	0.757	0.0000	0.0000	0
02/04/2008	OTH1	2008/11/06			Index Future	259.8330	261.8030	0.758	0.0000	0.0000	12
02/04/2008	R153	2008/05/02			Bond Future	9.6160	9.4860	(1.352)	0.0000	0.0000	10,082
02/04/2008	R153	2008/05/02	9.00	Put	Option on Bond Future	1,341.0000	1,084.0000	(19.165)	0	0	0
02/04/2008	R153	2008/05/02	9.00	Call	Option on Bond Future	22.0000	42.0000	90.909	0	0	0
02/04/2008	R153	2008/08/07			Bond Future	9.4880	9.3580	(1.370)	0.0000	0.0000	1,290
02/04/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	1,973.0000	1,753.0000	(11.151)	0	0	0
02/04/2008	R153	2008/08/07	8.25	Put	Option on Bond Future	2,421.0000	2,187.0000	(9.665)	0	0	0
02/04/2008	R153	2008/08/07	8.25	Call	Option on Bond Future	30.0000	44.0000	46.667	0	0	0

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02/04/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	71.0000	99.0000	39.437	0	0	0
02/04/2008	R153	2008/11/06			Bond Future	9.4180	9.2880	(1.380)	0.0000	0.0000	0
02/04/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	1,538.0000	1,642.0000	6.762	0	0	0
02/04/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	1,822.0000	1,707.0000	(6.312)	0	0	0
02/04/2008	R157	2008/05/02			Bond Future	9.1480	9.0180	(1.421)	9.0300	9.1000	10,614
02/04/2008	R157	2008/05/02	8.50	Put	Option on Bond Future	4,051.0000	3,309.0000	(18.316)	0	0	2,000
02/04/2008	R157	2008/05/02	8.75	Call	Option on Bond Future	204.0000	354.0000	73.529	0	0	0
02/04/2008	R157	2008/05/02	8.75	Put	Option on Bond Future	2,643.0000	2,003.0000	(24.215)	0	0	0
02/04/2008	R157	2008/05/02	8.50	Call	Option on Bond Future	48.0000	96.0000	100.000	0	0	0
02/04/2008	R157	2008/08/07			Bond Future	9.0780	8.9480	(1.432)	0.0000	0.0000	2,527
02/04/2008	R157	2008/08/07	8.75	Call	Option on Bond Future	1,172.0000	1,461.0000	24.659	0	0	500
02/04/2008	R157	2008/08/07	9.25	Put	Option on Bond Future	1,602.0000	1,297.0000	(19.039)	0	0	500
02/04/2008	R157	2008/08/07	8.75	Put	Option on Bond Future	3,126.0000	2,645.0000	(15.387)	0	0	0
02/04/2008	R157	2008/08/07	9.25	Call	Option on Bond Future	2,610.0000	3,075.0000	17.816	0	0	0
02/04/2008	R157	2008/08/07	8.25	Put	Option on Bond Future	5,389.0000	4,748.0000	(11.895)	0	0	0
02/04/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	180.0000	253.0000	40.556	0	0	0
02/04/2008	R157	2008/08/07	8.25	Call	Option on Bond Future	376.0000	506.0000	34.574	0	0	500
02/04/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	6,759.0000	6,062.0000	(10.312)	0	0	0
02/04/2008	R157	2008/11/06			Bond Future	9.0300	8.9000	(1.440)	0.0000	0.0000	0
02/04/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	2,855.0000	2,405.0000	(15.762)	0	0	0
02/04/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	1,233.0000	1,533.0000	24.331	0	0	0
02/04/2008	R186	2008/05/02			Bond Future	9.0190	8.8790	(1.552)	8.8900	8.8900	1,250
02/04/2008	R186	2008/05/02	8.00	Call	Option on Bond Future	4.0000	11.0000	175.000	0	0	0
02/04/2008	R186	2008/05/02	8.00	Put	Option on Bond Future	10,760.0000	9,375.0000	(12.872)	0	0	0
02/04/2008	R186	2008/08/07			Bond Future	8.9600	8.8200	(1.563)	0.0000	0.0000	220
02/04/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	204.0000	302.0000	48.039	0	0	0
02/04/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	13,156.0000	11,860.0000	(9.851)	0	0	0
02/04/2008	R186	2008/11/06			Bond Future	8.9140	8.7740	(1.571)	0.0000	0.0000	0
02/04/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	468.0000	790.0000	68.803	0	0	0

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02/04/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	4,662.0000	3,591.0000	(22.973)	0	0	0
02/04/2008	R196	2008/05/02			Bond Future	10.7500	10.6650	(0.791)	0.0000	0.0000	0
02/04/2008	R196	2008/05/02	9.00	Put	Option on Bond Future	1,342.0000	1,278.0000	(4.769)	0	0	0
02/04/2008	R196	2008/05/02	9.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/04/2008	R196	2008/08/07			Bond Future	10.3190	10.2110	(1.047)	0.0000	0.0000	0
02/04/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	1,694.0000	1,656.0000	(2.243)	0	0	0
02/04/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	867.0000	885.0000	2.076	0	0	0
02/04/2008	R196	2008/11/06			Bond Future	9.9910	9.8780	(1.131)	0.0000	0.0000	0
02/04/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	1,401.0000	1,413.0000	0.857	0	0	0
02/04/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,769.0000	1,748.0000	(1.187)	0	0	0
02/04/2008	R201	2008/05/02			Bond Future	9.1660	9.0260	(1.527)	0.0000	0.0000	0
02/04/2008	R201	2008/05/02	8.50	Call	Option on Bond Future	31.0000	69.0000	122.581	0	0	0
02/04/2008	R201	2008/05/02	8.50	Put	Option on Bond Future	3,311.0000	2,670.0000	(19.360)	0	0	0
02/04/2008	R201	2008/08/07			Bond Future	9.0680	8.9280	(1.544)	0.0000	0.0000	0
02/04/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	5,332.0000	4,733.0000	(11.234)	0	0	0
02/04/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	137.0000	200.0000	45.985	0	0	0
02/04/2008	R201	2008/11/06			Bond Future	8.9880	8.8480	(1.558)	0.0000	0.0000	0
02/04/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	2,200.0000	1,828.0000	(16.909)	0	0	0
02/04/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	1,099.0000	1,373.0000	24.932	0	0	0
02/04/2008	R203	2008/05/02			Bond Future	9.1130	8.9930	(1.317)	0.0000	0.0000	0
02/04/2008	R203	2008/05/02	8.25	Put	Option on Bond Future	5,359.0000	4,640.0000	(13.417)	0	0	0
02/04/2008	R203	2008/05/02	8.25	Call	Option on Bond Future	2.0000	5.0000	150.000	0	0	0
02/04/2008	R203	2008/08/07			Bond Future	9.0330	8.9130	(1.328)	0.0000	0.0000	0
02/04/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	4.0000	8.0000	100.000	0	0	0
02/04/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	8,012.0000	7,302.0000	(8.862)	0	0	0
02/04/2008	R203	2008/11/06			Bond Future	8.9720	8.8520	(1.337)	0.0000	0.0000	0
02/04/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	3,322.0000	2,802.0000	(15.653)	0	0	0

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02/04/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	510.0000	694.0000	36.078	0	0	0
02/04/2008	R204	2008/05/02			Bond Future	9.1050	8.9850	(1.318)	0.0000	0.0000	3,779
02/04/2008	R204	2008/05/02	8.25	Put	Option on Bond Future	5,680.0000	4,913.0000	(13.504)	0	0	0
02/04/2008	R204	2008/05/02	8.25	Call	Option on Bond Future	2.0000	6.0000	200.000	0	0	0
02/04/2008	R204	2008/08/07			Bond Future	9.0340	8.9140	(1.328)	0.0000	0.0000	0
02/04/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	1.0000	3.0000	200.000	0	0	0
02/04/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	8,624.0000	7,862.0000	(8.836)	0	0	0
02/04/2008	R204	2008/11/06			Bond Future	8.9770	8.8570	(1.337)	0.0000	0.0000	0
02/04/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	3,512.0000	2,939.0000	(16.315)	0	0	0
02/04/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	454.0000	639.0000	40.749	0	0	0
02/04/2008	R206	2008/05/02			Bond Future	9.1950	9.0650	(1.414)	0.0000	0.0000	0
02/04/2008	R206	2008/05/02	8.25	Put	Option on Bond Future	4,032.0000	3,491.0000	(13.418)	0	0	0
02/04/2008	R206	2008/05/02	8.25	Call	Option on Bond Future	1.0000	2.0000	100.000	0	0	0
02/04/2008	R206	2008/08/07			Bond Future	9.0900	8.9600	(1.430)	0.0000	0.0000	0
02/04/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	68.0000	103.0000	51.471	0	0	0
02/04/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	4,595.0000	4,103.0000	(10.707)	0	0	0
02/04/2008	R206	2008/11/06			Bond Future	8.9990	8.8690	(1.445)	0.0000	0.0000	610
02/04/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	4,298.0000	3,871.0000	(9.935)	0	0	0
02/04/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	286.0000	369.0000	29.021	0	0	0
02/04/2008	R207	2008/05/02			Bond Future	9.1080	8.9880	(1.318)	0.0000	0.0000	0
02/04/2008	R207	2008/05/02	8.25	Put	Option on Bond Future	5,791.0000	5,015.0000	(13.400)	0	0	0
02/04/2008	R207	2008/05/02	8.25	Call	Option on Bond Future	2.0000	6.0000	200.000	0	0	0
02/04/2008	R207	2008/08/07			Bond Future	9.0420	8.9220	(1.327)	0.0000	0.0000	0
02/04/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	7,059.0000	6,288.0000	(10.922)	0	0	0
02/04/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	4.0000	9.0000	125.000	0	0	0
02/04/2008	R207	2008/11/06			Bond Future	8.9890	8.8690	(1.335)	0.0000	0.0000	0
02/04/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	3,557.0000	2,954.0000	(16.952)	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
02/04/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	357.0000	525.0000	47.059	0	0	0
02/04/2008	R209	2008/05/02			Bond Future	8.8520	8.7120	(1.582)	0.0000	0.0000	6,260
02/04/2008	R209	2008/05/02	7.75	Put	Option on Bond Future	9,739.0000	8,610.0000	(11.593)	0	0	0
02/04/2008	R209	2008/05/02	7.75	Call	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
02/04/2008	R209	2008/08/07			Bond Future	8.8020	8.6620	(1.591)	0.0000	0.0000	0
02/04/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	9,325.0000	8,186.0000	(12.214)	0	0	0
02/04/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/04/2008	R209	2008/11/06			Bond Future	8.7620	8.6220	(1.598)	0.0000	0.0000	260
02/04/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	8,991.0000	7,849.0000	(12.702)	0	0	0
02/04/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	1.0000	5.0000	400.000	0	0	0
02/04/2008	TRT1	2008/05/02			Index Future	255.5100	257.0120	0.588	0.0000	0.0000	0
02/04/2008	TRT1	2008/08/07			Index Future	262.9980	264.5460	0.589	0.0000	0.0000	0
02/04/2008	TRT1	2008/11/06			Index Future	270.1990	271.7920	0.590	0.0000	0.0000	400
Grand Total:											132,376