

Derivatives High/Low Report

High/Low for 06/06/2008

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
06/06/2008	\$ / R 2008/06/13			Currency Future	7.8926	7.8589	(0.427)	7.8600	7.8400	75,552
06/06/2008	\$ / R 2008/09/15			Currency Future	8.0888	8.0557	(0.409)	8.0700	8.0500	94,292
06/06/2008	\$ / R 2008/12/12			Currency Future	8.2907	8.2569	(0.408)	8.2500	8.2200	26,415
06/06/2008	£ / R 2008/06/13			Currency Future	15.4150	15.4675	0.341	0.0000	0.0000	6,370
06/06/2008	£ / R 2008/09/15			Currency Future	15.6885	15.7437	0.352	15.7000	15.6500	1,567
06/06/2008	£ / R 2008/12/12			Currency Future	15.9664	16.0200	0.336	15.8500	15.8500	675
06/06/2008	€ / R 2008/06/13			Currency Future	12.2554	12.3566	0.826	12.3200	12.1800	15,150
06/06/2008	€ / R 2008/09/15			Currency Future	12.4994	12.6045	0.841	12.5500	12.4400	10,135
06/06/2008	€ / R 2008/12/12			Currency Future	12.7437	12.8492	0.828	12.7200	12.7200	5,353
06/06/2008	ALBI 2008/08/07			Index Future	250.6940	250.1980	(0.198)	0.0000	0.0000	0
06/06/2008	ALBI 2008/08/07	265.00	Call	Index Future	62.0000	42.0000	(32.258)	0	0	0
06/06/2008	ALBI 2008/08/07	265.00	Put	Index Future	143,122.0000	148,062.0000	3.452	0	0	0
06/06/2008	ALBI 2008/11/06			Index Future	258.4565	257.9450	(0.198)	0.0000	0.0000	594
06/06/2008	ALBI 2008/11/06	265.00	Call	Index Future	10,771.0000	9,585.0000	(11.011)	0	0	0
06/06/2008	ALBI 2008/11/06	265.00	Put	Index Future	76,206.0000	80,135.0000	5.156	0	0	0

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06/06/2008	ALBI	2009/02/05			Index Future	266.7260	267.1080	0.143	0.0000	0.0000	0
06/06/2008	CRD1	2008/08/07			Index Future	109.0920	108.9490	(0.131)	0.0000	0.0000	0
06/06/2008	CRD1	2008/11/06			Index Future	112.4700	112.3230	(0.131)	0.0000	0.0000	8
06/06/2008	CRD1	2009/02/05			Index Future	116.2040	116.0520	(0.131)	0.0000	0.0000	0
06/06/2008	GOVI	2008/08/07			jGovi	253.2465	252.7615	(0.192)	0.0000	0.0000	366
06/06/2008	GOVI	2008/08/07	274.00	Call	jGovi	1.0000	1.0000	-	0	0	0
06/06/2008	GOVI	2008/08/07	274.00	Put	jGovi	207,536.0000	212,386.0000	2.337	0	0	0
06/06/2008	GOVI	2008/11/06			jGovi	261.0880	260.5875	(0.192)	0.0000	0.0000	60
06/06/2008	GOVI	2008/11/06	274.00	Call	jGovi	2,626.0000	2,258.0000	(14.014)	0	0	0
06/06/2008	GOVI	2008/11/06	274.00	Put	jGovi	131,746.0000	136,383.0000	3.520	0	0	0
06/06/2008	GOVI	2009/02/05			jGovi	269.7580	269.2390	(0.192)	0.0000	0.0000	0
06/06/2008	ILBI	2008/08/07			Index Future	322.8605	322.9495	0.028	0.0000	0.0000	1
06/06/2008	ILBI	2008/11/06			Index Future	333.7080	333.7940	0.026	0.0000	0.0000	0
06/06/2008	ILBI	2009/02/05			Index Future	344.3970	344.4840	0.025	0.0000	0.0000	0
06/06/2008	J153	2010/08/31			jSwap	12.4150	12.4160	0.008	0.0000	0.0000	0
06/06/2008	J157	2015/09/15			jSwap	11.0290	11.0310	0.018	0.0000	0.0000	0
06/06/2008	J186	2026/12/21			jSwap	10.1570	10.1580	0.010	0.0000	0.0000	0
06/06/2008	J201	2014/12/22			jSwap	11.1650	11.1670	0.018	0.0000	0.0000	0
06/06/2008	J203	2017/09/15			jSwap	10.7660	10.7670	0.009	0.0000	0.0000	0

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06/06/2008	J204	2018/12/21			jSwap	10.6600	10.6620	0.019	0.0000	0.0000	0
06/06/2008	J207	2020/01/15			jSwap	10.5460	10.5490	0.028	0.0000	0.0000	0
06/06/2008	JBAR	2005/12/21			jBar	12.5750	12.5750	-	0.0000	0.0000	0
06/06/2008	JFRA	2008/08/07			jFra	12.7640	12.7580	(0.047)	0.0000	0.0000	0
06/06/2008	JFRA	2008/11/06			jFra	12.8360	12.8360	-	0.0000	0.0000	0
06/06/2008	JFRA	2008/11/06			jFra	0.0000	12.8360	100.000	0.0000	0.0000	0
06/06/2008	JFRA	2009/02/05			jFra	12.8380	12.8400	0.016	0.0000	0.0000	0
06/06/2008	JFRA	2009/02/05			jFra	0.0000	12.8400	100.000	0.0000	0.0000	0
06/06/2008	JFRA	2009/05/07			jFra	12.6680	12.6790	0.087	0.0000	0.0000	0
06/06/2008	JFRA	2009/05/07			jFra	0.0000	12.6790	100.000	0.0000	0.0000	0
06/06/2008	JFRA	2009/08/06			jFra	12.3670	12.3740	0.057	0.0000	0.0000	0
06/06/2008	JFRA	2009/11/05			jFra	12.0180	12.0120	(0.050)	0.0000	0.0000	0
06/06/2008	JN02	2008/08/07			jNote	12.3650	12.3670	0.016	0.0000	0.0000	0
06/06/2008	JN02	2008/11/06			jNote	12.1760	12.1790	0.025	0.0000	0.0000	0
06/06/2008	JN02	2009/02/05			jNote	11.9460	11.9490	0.025	0.0000	0.0000	0
06/06/2008	JN05	2008/08/07			jNote	11.2540	11.2560	0.018	0.0000	0.0000	0
06/06/2008	JN05	2008/11/07			jNote	10.6120	10.6590	0.443	0.0000	0.0000	0
06/06/2008	JN05	2009/02/05			jNote	10.8980	10.9010	0.028	0.0000	0.0000	0
06/06/2008	JN10	2008/08/07			jNote	10.4500	10.4510	0.010	0.0000	0.0000	0

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06/06/2008	JN10	2008/11/07			jNote	10.1470	10.1890	0.414	0.0000	0.0000	0
06/06/2008	JN10	2009/02/05			jNote	10.2050	10.2070	0.020	0.0000	0.0000	0
06/06/2008	JROD	2008/06/30			jRod	11.3130	11.2990	(0.124)	0.0000	0.0000	0
06/06/2008	JROD	2008/07/31			jRod	11.8220	11.7910	(0.262)	0.0000	0.0000	0
06/06/2008	JROD	2008/08/29			jRod	12.4280	12.3840	(0.354)	0.0000	0.0000	0
06/06/2008	JROD	2008/09/30			jRod	12.1630	12.1390	(0.197)	0.0000	0.0000	0
06/06/2008	JROD	2008/10/31			jRod	12.5500	12.5270	(0.183)	0.0000	0.0000	0
06/06/2008	JROD	2008/11/28			jRod	12.8880	12.8660	(0.171)	0.0000	0.0000	0
06/06/2008	JROD	2008/12/31			jRod	12.5550	12.5400	(0.119)	0.0000	0.0000	0
06/06/2008	OTH1	2008/08/07			Index Future	238.1210	237.4150	(0.296)	0.0000	0.0000	0
06/06/2008	OTH1	2008/11/06			Index Future	245.4940	244.7660	(0.297)	0.0000	0.0000	12
06/06/2008	OTH1	2009/02/05			Index Future	253.6460	252.8920	(0.297)	0.0000	0.0000	0
06/06/2008	R153	2008/08/07			Bond Future	11.4400	11.4700	0.262	0.0000	0.0000	8,254
06/06/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/06/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	5,532.0000	5,587.0000	0.994	0	0	0
06/06/2008	R153	2008/08/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/06/2008	R153	2008/08/07	8.25	Put	Option on Bond Future	6,021.0000	6,075.0000	0.897	0	0	0
06/06/2008	R153	2008/11/06			Bond Future	11.2800	11.3100	0.266	0.0000	0.0000	0
06/06/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	3,413.0000	3,458.0000	1.318	0	0	0
06/06/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	47.0000	43.0000	(8.511)	0	0	0
06/06/2008	R153	2009/02/05			Bond Future	10.9000	10.9300	0.275	0.0000	0.0000	0

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06/06/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	2,506.0000	2,529.0000	0.918	0	0	0
06/06/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	1,217.0000	1,196.0000	(1.726)	0	0	0
06/06/2008	R157	2008/08/07			Bond Future	10.0500	10.0900	0.398	0.0000	0.0000	6,794
06/06/2008	R157	2008/08/07	9.50	Call	Option on Bond Future	370.0000	322.0000	(12.973)	0	0	0
06/06/2008	R157	2008/08/07	9.25	Call	Option on Bond Future	169.0000	143.0000	(15.385)	0	0	0
06/06/2008	R157	2008/08/07	9.25	Put	Option on Bond Future	4,718.0000	4,914.0000	4.154	0	0	500
06/06/2008	R157	2008/08/07	9.00	Put	Option on Bond Future	6,080.0000	6,290.0000	3.454	0	0	0
06/06/2008	R157	2008/08/07	8.75	Call	Option on Bond Future	18.0000	14.0000	(22.222)	0	0	1,500
06/06/2008	R157	2008/08/07	9.75	Call	Option on Bond Future	720.0000	641.0000	(10.972)	0	0	0
06/06/2008	R157	2008/08/07	750.00	Call	Option on Bond Future	116,270.0000	116,049.0000	(0.190)	0	0	0
06/06/2008	R157	2008/08/07	9.75	Put	Option on Bond Future	2,399.0000	2,542.0000	5.961	0	0	0
06/06/2008	R157	2008/08/07	9.50	Put	Option on Bond Future	3,473.0000	3,646.0000	4.981	0	0	200
06/06/2008	R157	2008/08/07	750.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/06/2008	R157	2008/08/07	9.00	Call	Option on Bond Future	61.0000	49.0000	(19.672)	0	0	0
06/06/2008	R157	2008/08/07	8.50	Put	Option on Bond Future	9,033.0000	9,253.0000	2.436	0	0	0
06/06/2008	R157	2008/08/07	8.25	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	500
06/06/2008	R157	2008/08/07	8.25	Put	Option on Bond Future	10,571.0000	10,792.0000	2.091	0	0	0
06/06/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/06/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	12,137.0000	12,358.0000	1.821	0	0	0
06/06/2008	R157	2008/08/07	8.75	Put	Option on Bond Future	7,530.0000	7,747.0000	2.882	0	0	0
06/06/2008	R157	2008/08/07	8.50	Call	Option on Bond Future	4.0000	3.0000	(25.000)	0	0	200
06/06/2008	R157	2008/08/07	10.25	Put	Option on Bond Future	905.0000	979.0000	8.177	0	0	1,000
06/06/2008	R157	2008/08/07	10.25	Call	Option on Bond Future	2,007.0000	1,859.0000	(7.374)	0	0	0
06/06/2008	R157	2008/11/06			Bond Future	9.9410	9.9810	0.402	0.0000	0.0000	2,500
06/06/2008	R157	2008/11/06	9.50	Call	Option on Bond Future	641.0000	579.0000	(9.672)	0	0	700
06/06/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	6,785.0000	6,991.0000	3.036	0	0	0
06/06/2008	R157	2008/11/06	9.50	Put	Option on Bond Future	3,067.0000	3,223.0000	5.086	0	0	1,000
06/06/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	76.0000	65.0000	(14.474)	0	0	700
06/06/2008	R157	2008/11/06	10.25	Call	Option on Bond Future	2,509.0000	2,360.0000	(5.939)	0	0	0
06/06/2008	R157	2008/11/06	10.25	Put	Option on Bond Future	847.0000	915.0000	8.028	0	0	700
06/06/2008	R157	2009/02/05			Bond Future	9.7610	9.8010	0.410	0.0000	0.0000	2,500
06/06/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	948.0000	882.0000	(6.962)	0	0	0
06/06/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	3,711.0000	3,858.0000	3.961	0	0	0

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06/06/2008	R186	2008/08/07			Bond Future	9.8560	9.8960	0.406	0.0000	0.0000	2,410
06/06/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/06/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	21,286.0000	21,636.0000	1.644	0	0	0
06/06/2008	R186	2008/11/06			Bond Future	9.7680	9.8080	0.410	0.0000	0.0000	2,500
06/06/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
06/06/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	12,160.0000	12,512.0000	2.895	0	0	0
06/06/2008	R186	2009/02/05			Bond Future	9.6520	9.6920	0.414	0.0000	0.0000	2,500
06/06/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	532.0000	458.0000	(13.910)	0	0	0
06/06/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	4,205.0000	4,486.0000	6.683	0	0	0
06/06/2008	R196	2008/08/07			Bond Future	12.4000	12.3740	(0.210)	0.0000	0.0000	0
06/06/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	2,130.0000	2,115.0000	(0.704)	0	0	0
06/06/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	225.0000	223.0000	(0.889)	0	0	0
06/06/2008	R196	2008/11/06			Bond Future	12.1310	12.1170	(0.115)	0.0000	0.0000	0
06/06/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	880.0000	878.0000	(0.227)	0	0	0
06/06/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,877.0000	1,871.0000	(0.320)	0	0	0
06/06/2008	R196	2009/02/05			Bond Future	11.6990	11.6970	(0.017)	0.0000	0.0000	0
06/06/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	1,731.0000	1,727.0000	(0.231)	0	0	0
06/06/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	1,682.0000	1,679.0000	(0.178)	0	0	0
06/06/2008	R201	2008/08/07			Bond Future	10.1300	10.1600	0.296	0.0000	0.0000	0
06/06/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	10,041.0000	10,173.0000	1.315	0	0	0
06/06/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/06/2008	R201	2008/11/06			Bond Future	10.0000	10.0300	0.300	0.0000	0.0000	1,000
06/06/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	5,673.0000	5,796.0000	2.168	0	0	0
06/06/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	57.0000	51.0000	(10.526)	0	0	0
06/06/2008	R201	2009/02/05			Bond Future	9.8150	9.8450	0.306	0.0000	0.0000	0
06/06/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	665.0000	628.0000	(5.564)	0	0	0
06/06/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	3,105.0000	3,195.0000	2.899	0	0	0

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06/06/2008	R203	2008/08/07			Bond Future	10.0000	10.0400	0.400	0.0000	0.0000	0
06/06/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	13,517.0000	13,736.0000	1.620	0	0	0
06/06/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/06/2008	R203	2008/11/06			Bond Future	9.8960	9.9360	0.404	0.0000	0.0000	0
06/06/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	8,028.0000	8,244.0000	2.691	0	0	0
06/06/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	5.0000	4.0000	(20.000)	0	0	0
06/06/2008	R203	2009/02/05			Bond Future	9.7420	9.7820	0.411	0.0000	0.0000	0
06/06/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	574.0000	519.0000	(9.582)	0	0	0
06/06/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	3,286.0000	3,447.0000	4.900	0	0	0
06/06/2008	R204	2008/08/07			Bond Future	9.9760	10.0100	0.341	0.0000	0.0000	3,188
06/06/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/06/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	14,344.0000	14,542.0000	1.380	0	0	0
06/06/2008	R204	2008/11/06			Bond Future	9.8700	9.9100	0.405	0.0000	0.0000	0
06/06/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	8,451.0000	8,682.0000	2.733	0	0	0
06/06/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
06/06/2008	R204	2009/02/05			Bond Future	9.7260	9.7660	0.411	0.0000	0.0000	0
06/06/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	493.0000	439.0000	(10.953)	0	0	0
06/06/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	3,310.0000	3,487.0000	5.347	0	0	0
06/06/2008	R206	2008/08/07			Bond Future	10.2000	10.2400	0.392	0.0000	0.0000	0
06/06/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/06/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	8,875.0000	9,027.0000	1.713	0	0	0
06/06/2008	R206	2008/11/06			Bond Future	10.0400	10.0800	0.398	0.0000	0.0000	610
06/06/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	7,987.0000	8,134.0000	1.840	0	0	0
06/06/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	5.0000	4.0000	(20.000)	0	0	0
06/06/2008	R206	2009/02/05			Bond Future	9.8150	9.8550	0.408	0.0000	0.0000	0
06/06/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	698.0000	653.0000	(6.447)	0	0	0
06/06/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	2,773.0000	2,873.0000	3.606	0	0	0

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06/06/2008	R207	2008/08/07			Bond Future	9.9600	10.0100	0.502	0.0000	0.0000	0
06/06/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/06/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	12,699.0000	12,992.0000	2.307	0	0	0
06/06/2008	R207	2008/11/06			Bond Future	9.8600	9.9100	0.507	0.0000	0.0000	0
06/06/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
06/06/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	8,541.0000	8,834.0000	3.431	0	0	0
06/06/2008	R207	2009/02/05			Bond Future	9.7250	9.7750	0.514	0.0000	0.0000	0
06/06/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	3,270.0000	3,503.0000	7.125	0	0	0
06/06/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	408.0000	348.0000	(14.706)	0	0	0
06/06/2008	R209	2008/08/07			Bond Future	9.6420	9.6820	0.415	0.0000	0.0000	6,986
06/06/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/06/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	15,588.0000	15,863.0000	1.764	0	0	0
06/06/2008	R209	2008/11/06			Bond Future	9.5670	9.6070	0.418	0.0000	0.0000	260
06/06/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	15,049.0000	15,328.0000	1.854	0	0	0
06/06/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/06/2008	R209	2009/02/05			Bond Future	9.4690	9.5090	0.422	0.0000	0.0000	0
06/06/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	3,660.0000	3,910.0000	6.831	0	0	0
06/06/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	178.0000	144.0000	(19.101)	0	0	0
06/06/2008	TRT1	2008/08/07			Index Future	249.9100	249.4250	(0.194)	0.0000	0.0000	0
06/06/2008	TRT1	2008/11/06			Index Future	257.6480	257.1480	(0.194)	0.0000	0.0000	400
06/06/2008	TRT1	2009/02/05			Index Future	266.2030	265.6850	(0.195)	0.0000	0.0000	0
06/06/2008	ZAAD	2008/06/13			Currency Future	7.5258	7.5470	0.282	0.0000	0.0000	10
06/06/2008	ZAAD	2008/09/15			Currency Future	7.6193	7.6415	0.291	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
06/06/2008	ZAAD 2008/12/12			Currency Future	7.7131	7.7342	0.274	7.6700	7.6700	640
Grand Total:										284,102