



Derivatives High/Low Report

High/Low for 01/04/2008

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
01/04/2008	\$ / R 2008/06/13			Currency Future	8.2843	8.1903	(1.135)	8.3200	8.2000	35,482
01/04/2008	\$ / R 2008/09/15			Currency Future	8.4763	8.3782	(1.157)	0.0000	0.0000	16,475
01/04/2008	\$ / R 2008/12/12			Currency Future	8.6732	8.5710	(1.178)	8.6200	8.5900	5,251
01/04/2008	£ / R 2008/06/13			Currency Future	16.3646	16.0824	(1.724)	16.3400	16.1200	2,933
01/04/2008	£ / R 2008/09/15			Currency Future	16.6189	16.3312	(1.731)	0.0000	0.0000	521
01/04/2008	£ / R 2008/12/12			Currency Future	16.8853	16.5913	(1.741)	16.6500	16.6500	82
01/04/2008	€ / R 2008/06/13			Currency Future	13.0865	12.7223	(2.783)	12.9400	12.7500	10,091
01/04/2008	€ / R 2008/09/15			Currency Future	13.3216	12.9488	(2.798)	12.9800	12.9800	8,498
01/04/2008	€ / R 2008/12/12			Currency Future	13.5662	13.1852	(2.808)	0.0000	0.0000	1,824
01/04/2008	ALBI 2008/05/02			Index Future	255.9100	256.6390	0.285	0.0000	0.0000	594
01/04/2008	ALBI 2008/05/02	265.00	Call	Index Future	119.0000	186.0000	56.303	0	0	0
01/04/2008	ALBI 2008/05/02	265.00	Put	Index Future	91,019.0000	83,796.0000	(7.936)	0	0	0
01/04/2008	ALBI 2008/08/07			Index Future	263.7770	264.5410	0.290	0.0000	0.0000	0
01/04/2008	ALBI 2008/08/07	265.00	Call	Index Future	25,615.0000	29,033.0000	13.344	0	0	0
01/04/2008	ALBI 2008/08/07	265.00	Put	Index Future	37,845.0000	33,623.0000	(11.156)	0	0	0

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01/04/2008	ALBI	2008/11/06			Index Future	271.2970	272.0620	0.282	0.0000	0.0000	0
01/04/2008	ALBI	2008/11/06	265.00	Call	Index Future	80,382.0000	86,011.0000	7.003	0	0	0
01/04/2008	ALBI	2008/11/06	265.00	Put	Index Future	17,412.0000	15,391.0000	(11.607)	0	0	0
01/04/2008	CRD1	2008/05/02			Index Future	110.8770	111.1250	0.224	0.0000	0.0000	0
01/04/2008	CRD1	2008/08/07			Index Future	114.1260	114.3810	0.223	0.0000	0.0000	0
01/04/2008	CRD1	2008/11/06			Index Future	117.2510	117.5130	0.223	0.0000	0.0000	8
01/04/2008	GOVI	2008/05/02			jGovi	258.0990	258.8130	0.277	0.0000	0.0000	19
01/04/2008	GOVI	2008/05/02	264.00	Call	jGovi	1,065.0000	1,518.0000	42.535	0	0	0
01/04/2008	GOVI	2008/05/02	264.00	Put	jGovi	60,075.0000	53,388.0000	(11.131)	0	0	0
01/04/2008	GOVI	2008/08/07			jGovi	265.4825	266.2175	0.277	0.0000	0.0000	142
01/04/2008	GOVI	2008/08/07	274.00	Call	jGovi	5,922.0000	7,010.0000	18.372	0	0	0
01/04/2008	GOVI	2008/08/07	274.00	Put	jGovi	91,097.0000	84,835.0000	(6.874)	0	0	0
01/04/2008	GOVI	2008/11/06			jGovi	272.7530	273.5085	0.277	0.0000	0.0000	60
01/04/2008	GOVI	2008/11/06	274.00	Call	jGovi	36,390.0000	39,883.0000	9.599	0	0	0
01/04/2008	GOVI	2008/11/06	274.00	Put	jGovi	48,860.0000	44,798.0000	(8.314)	0	0	0
01/04/2008	ILBI	2008/05/02			Index Future	313.7700	315.5810	0.577	0.0000	0.0000	0
01/04/2008	J153	2010/08/31			jSwap	11.0890	11.0490	(0.361)	0.0000	0.0000	0
01/04/2008	J157	2015/09/15			jSwap	10.1550	10.1060	(0.483)	0.0000	0.0000	0
01/04/2008	J186	2026/12/21			jSwap	9.6040	9.5440	(0.625)	0.0000	0.0000	0
01/04/2008	J201	2014/12/22			jSwap	10.2840	10.2230	(0.593)	0.0000	0.0000	0
01/04/2008	J203	2017/09/15			jSwap	10.0380	9.9830	(0.548)	0.0000	0.0000	0

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01/04/2008	J204	2018/12/21			jSwap	10.0260	9.9730	(0.529)	0.0000	0.0000	0
01/04/2008	J207	2020/01/15			jSwap	9.9390	9.8890	(0.503)	0.0000	0.0000	0
01/04/2008	JBAR	2005/12/21			jBar	11.3750	11.3750	-	0.0000	0.0000	0
01/04/2008	JFRA	2008/05/02			jFra	11.3780	11.3700	(0.070)	0.0000	0.0000	0
01/04/2008	JFRA	2008/05/02	10.25	Put	Option on jFra	4,527.0000	4,443.0000	(1.856)	0	0	0
01/04/2008	JFRA	2008/05/02	10.25	Call	Option on jFra	7,506.0000	7,406.0000	(1.332)	0	0	0
01/04/2008	JFRA	2008/08/07			jFra	11.4450	11.4140	(0.271)	0.0000	0.0000	0
01/04/2008	JFRA	2008/08/07	10.25	Put	Option on jFra	10,449.0000	10,438.0000	(0.105)	0	0	0
01/04/2008	JFRA	2008/08/07	10.25	Call	Option on jFra	13,346.0000	13,260.0000	(0.644)	0	0	0
01/04/2008	JFRA	2008/11/06			jFra	11.4230	11.3900	(0.289)	0.0000	0.0000	0
01/04/2008	JFRA	2008/11/06	10.25	Put	Option on jFra	14,083.0000	14,086.0000	0.021	0	0	0
01/04/2008	JFRA	2008/11/06	10.25	Call	Option on jFra	16,927.0000	16,850.0000	(0.455)	0	0	0
01/04/2008	JFRA	2009/02/05			jFra	11.4130	11.3440	(0.605)	0.0000	0.0000	0
01/04/2008	JFRA	2009/02/05	10.00	Call	Option on jFra	20,143.0000	20,027.0000	(0.576)	0	0	0
01/04/2008	JFRA	2009/02/05	10.00	Put	Option on jFra	16,717.0000	16,768.0000	0.305	0	0	0
01/04/2008	JFRA	2009/05/07			jFra	11.0770	11.0500	(0.244)	0.0000	0.0000	0
01/04/2008	JFRA	2009/08/06			jFra	10.7830	10.7190	(0.594)	0.0000	0.0000	0
01/04/2008	JFRA	2009/08/06	10.00	Put	Option on jFra	22,219.0000	22,273.0000	0.243	0	0	0
01/04/2008	JFRA	2009/08/06	10.00	Call	Option on jFra	24,120.0000	24,019.0000	(0.419)	0	0	0
01/04/2008	JFRA	2009/11/05			jFra	10.4780	10.4530	(0.239)	0.0000	0.0000	0
01/04/2008	JN02	2008/05/02			jNote	11.0540	11.0160	(0.344)	0.0000	0.0000	0
01/04/2008	JN02	2008/05/02	10.00	Call	Option on jNote	20,992.0000	20,353.0000	(3.044)	0	0	0
01/04/2008	JN02	2008/05/02	10.00	Put	Option on jNote	543.0000	563.0000	3.683	0	0	0
01/04/2008	JN02	2008/08/07			jNote	10.8790	10.8340	(0.414)	0.0000	0.0000	0

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01/04/2008	JN05	2008/05/02			jNote	10.2480	10.2070	(0.400)	0.0000	0.0000	0
01/04/2008	JN05	2008/05/02	9.50	Put	Option on jNote	96.0000	116.0000	20.833	0	0	0
01/04/2008	JN05	2008/05/02	9.50	Call	Option on jNote	30,611.0000	29,089.0000	(4.972)	0	0	0
01/04/2008	JN05	2008/08/07			jNote	10.1380	10.0850	(0.523)	0.0000	0.0000	0
01/04/2008	JN10	2008/05/02			jNote	9.8590	9.8050	(0.548)	0.0000	0.0000	0
01/04/2008	JN10	2008/05/02	9.00	Put	Option on jNote	0.0000	0.0000	-	0	0	0
01/04/2008	JN10	2008/05/02	9.00	Call	Option on jNote	55,399.0000	52,145.0000	(5.874)	0	0	0
01/04/2008	JN10	2008/08/07			jNote	9.7820	9.7260	(0.572)	0.0000	0.0000	0
01/04/2008	JROD	2008/04/30			jRod	10.7840	10.7780	(0.056)	0.0000	0.0000	0
01/04/2008	JROD	2008/05/30			jRod	11.0320	11.0220	(0.091)	0.0000	0.0000	0
01/04/2008	JROD	2008/06/30			jRod	11.3760	11.3630	(0.114)	0.0000	0.0000	0
01/04/2008	JROD	2008/07/31			jRod	11.2120	11.2060	(0.054)	0.0000	0.0000	0
01/04/2008	OTH1	2008/05/02			Index Future	244.8800	245.7080	0.338	0.0000	0.0000	0
01/04/2008	OTH1	2008/08/07			Index Future	252.0560	252.9090	0.338	0.0000	0.0000	0
01/04/2008	OTH1	2008/11/06			Index Future	258.9560	259.8330	0.339	0.0000	0.0000	12
01/04/2008	R153	2008/05/02			Bond Future	9.6860	9.6160	(0.723)	0.0000	0.0000	10,082
01/04/2008	R153	2008/05/02	9.00	Call	Option on Bond Future	15.0000	22.0000	46.667	0	0	0
01/04/2008	R153	2008/05/02	9.00	Put	Option on Bond Future	1,483.0000	1,341.0000	(9.575)	0	0	0
01/04/2008	R153	2008/08/07			Bond Future	9.5580	9.4880	(0.732)	0.0000	0.0000	1,290
01/04/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	2,094.0000	1,973.0000	(5.778)	0	0	0
01/04/2008	R153	2008/08/07	8.25	Call	Option on Bond Future	25.0000	30.0000	20.000	0	0	0
01/04/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	59.0000	71.0000	20.339	0	0	0

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01/04/2008	R153	2008/08/07	8.25	Put	Option on Bond Future	2,548.0000	2,421.0000	(4.984)	0	0	0
01/04/2008	R153	2008/11/06			Bond Future	9.4880	9.4180	(0.738)	0.0000	0.0000	0
01/04/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	1,486.0000	1,538.0000	3.499	0	0	0
01/04/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	1,888.0000	1,822.0000	(3.496)	0	0	0
01/04/2008	R157	2008/05/02			Bond Future	9.2130	9.1480	(0.706)	0.0000	0.0000	10,794
01/04/2008	R157	2008/05/02	8.50	Call	Option on Bond Future	35.0000	48.0000	37.143	0	0	0
01/04/2008	R157	2008/05/02	8.75	Put	Option on Bond Future	2,987.0000	2,643.0000	(11.517)	0	0	0
01/04/2008	R157	2008/05/02	8.75	Call	Option on Bond Future	156.0000	204.0000	30.769	0	0	0
01/04/2008	R157	2008/05/02	8.50	Put	Option on Bond Future	4,430.0000	4,051.0000	(8.555)	0	0	2,000
01/04/2008	R157	2008/08/07			Bond Future	9.1430	9.0780	(0.711)	0.0000	0.0000	2,527
01/04/2008	R157	2008/08/07	8.75	Call	Option on Bond Future	1,049.0000	1,172.0000	11.725	0	0	500
01/04/2008	R157	2008/08/07	8.75	Put	Option on Bond Future	3,385.0000	3,126.0000	(7.651)	0	0	0
01/04/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	7,113.0000	6,759.0000	(4.977)	0	0	0
01/04/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	152.0000	180.0000	18.421	0	0	0
01/04/2008	R157	2008/08/07	8.25	Call	Option on Bond Future	325.0000	376.0000	15.692	0	0	500
01/04/2008	R157	2008/08/07	8.25	Put	Option on Bond Future	5,720.0000	5,389.0000	(5.787)	0	0	0
01/04/2008	R157	2008/08/07	9.25	Put	Option on Bond Future	1,774.0000	1,602.0000	(9.696)	0	0	500
01/04/2008	R157	2008/08/07	9.25	Call	Option on Bond Future	2,400.0000	2,610.0000	8.750	0	0	0
01/04/2008	R157	2008/11/06			Bond Future	9.0950	9.0300	(0.715)	0.0000	0.0000	0
01/04/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	1,102.0000	1,233.0000	11.887	0	0	0
01/04/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	3,096.0000	2,855.0000	(7.784)	0	0	0
01/04/2008	R186	2008/05/02			Bond Future	9.0740	9.0190	(0.606)	0.0000	0.0000	1,170
01/04/2008	R186	2008/05/02	8.00	Put	Option on Bond Future	11,299.0000	10,760.0000	(4.770)	0	0	0
01/04/2008	R186	2008/05/02	8.00	Call	Option on Bond Future	3.0000	4.0000	33.333	0	0	0
01/04/2008	R186	2008/08/07			Bond Future	9.0150	8.9600	(0.610)	0.0000	0.0000	220
01/04/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	13,668.0000	13,156.0000	(3.746)	0	0	0
01/04/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	176.0000	204.0000	15.909	0	0	0
01/04/2008	R186	2008/11/06			Bond Future	8.9690	8.9140	(0.613)	0.0000	0.0000	0
01/04/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	5,111.0000	4,662.0000	(8.785)	0	0	0

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01/04/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	376.0000	468.0000	24.468	0	0	0
01/04/2008	R196	2008/05/02			Bond Future	10.7840	10.7500	(0.315)	0.0000	0.0000	0
01/04/2008	R196	2008/05/02	9.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/04/2008	R196	2008/05/02	9.00	Put	Option on Bond Future	1,368.0000	1,342.0000	(1.901)	0	0	0
01/04/2008	R196	2008/08/07			Bond Future	10.3650	10.3190	(0.444)	0.0000	0.0000	0
01/04/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	1,714.0000	1,694.0000	(1.167)	0	0	0
01/04/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	862.0000	867.0000	0.580	0	0	0
01/04/2008	R196	2008/11/06			Bond Future	10.0420	9.9910	(0.508)	0.0000	0.0000	0
01/04/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	1,397.0000	1,401.0000	0.286	0	0	0
01/04/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,781.0000	1,769.0000	(0.674)	0	0	0
01/04/2008	R201	2008/05/02			Bond Future	9.2260	9.1660	(0.650)	0.0000	0.0000	0
01/04/2008	R201	2008/05/02	8.50	Call	Option on Bond Future	23.0000	31.0000	34.783	0	0	0
01/04/2008	R201	2008/05/02	8.50	Put	Option on Bond Future	3,591.0000	3,311.0000	(7.797)	0	0	0
01/04/2008	R201	2008/08/07			Bond Future	9.1280	9.0680	(0.657)	0.0000	0.0000	0
01/04/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	5,594.0000	5,332.0000	(4.684)	0	0	0
01/04/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	117.0000	137.0000	17.094	0	0	0
01/04/2008	R201	2008/11/06			Bond Future	9.0480	8.9880	(0.663)	0.0000	0.0000	0
01/04/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	2,372.0000	2,200.0000	(7.251)	0	0	0
01/04/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	996.0000	1,099.0000	10.341	0	0	0
01/04/2008	R203	2008/05/02			Bond Future	9.1780	9.1130	(0.708)	0.0000	0.0000	0
01/04/2008	R203	2008/05/02	8.25	Put	Option on Bond Future	5,747.0000	5,359.0000	(6.751)	0	0	0
01/04/2008	R203	2008/05/02	8.25	Call	Option on Bond Future	1.0000	2.0000	100.000	0	0	0
01/04/2008	R203	2008/08/07			Bond Future	9.0980	9.0330	(0.714)	0.0000	0.0000	0
01/04/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	3.0000	4.0000	33.333	0	0	0
01/04/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	8,395.0000	8,012.0000	(4.562)	0	0	0
01/04/2008	R203	2008/11/06			Bond Future	9.0370	8.9720	(0.719)	0.0000	0.0000	0
01/04/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	428.0000	510.0000	19.159	0	0	0

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01/04/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	3,620.0000	3,322.0000	(8.232)	0	0	0
01/04/2008	R204	2008/05/02			Bond Future	9.1700	9.1050	(0.709)	0.0000	0.0000	3,779
01/04/2008	R204	2008/05/02	8.25	Put	Option on Bond Future	6,093.0000	5,680.0000	(6.778)	0	0	0
01/04/2008	R204	2008/05/02	8.25	Call	Option on Bond Future	1.0000	2.0000	100.000	0	0	0
01/04/2008	R204	2008/08/07			Bond Future	9.0990	9.0340	(0.714)	0.0000	0.0000	0
01/04/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
01/04/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	9,034.0000	8,624.0000	(4.538)	0	0	0
01/04/2008	R204	2008/11/06			Bond Future	9.0420	8.9770	(0.719)	0.0000	0.0000	0
01/04/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	375.0000	454.0000	21.067	0	0	0
01/04/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	3,839.0000	3,512.0000	(8.518)	0	0	0
01/04/2008	R206	2008/05/02			Bond Future	9.2600	9.1950	(0.702)	0.0000	0.0000	0
01/04/2008	R206	2008/05/02	8.25	Call	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
01/04/2008	R206	2008/05/02	8.25	Put	Option on Bond Future	4,301.0000	4,032.0000	(6.254)	0	0	0
01/04/2008	R206	2008/08/07			Bond Future	9.1550	9.0900	(0.710)	0.0000	0.0000	0
01/04/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	55.0000	68.0000	23.636	0	0	0
01/04/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	4,844.0000	4,595.0000	(5.140)	0	0	0
01/04/2008	R206	2008/11/06			Bond Future	9.0640	8.9990	(0.717)	0.0000	0.0000	610
01/04/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	4,518.0000	4,298.0000	(4.869)	0	0	0
01/04/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	252.0000	286.0000	13.492	0	0	0
01/04/2008	R207	2008/05/02			Bond Future	9.1680	9.1080	(0.654)	0.0000	0.0000	0
01/04/2008	R207	2008/05/02	8.25	Put	Option on Bond Future	6,177.0000	5,791.0000	(6.249)	0	0	0
01/04/2008	R207	2008/05/02	8.25	Call	Option on Bond Future	1.0000	2.0000	100.000	0	0	0
01/04/2008	R207	2008/08/07			Bond Future	9.1020	9.0420	(0.659)	0.0000	0.0000	0
01/04/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	2.0000	4.0000	100.000	0	0	0
01/04/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	7,442.0000	7,059.0000	(5.146)	0	0	0
01/04/2008	R207	2008/11/06			Bond Future	9.0490	8.9890	(0.663)	0.0000	0.0000	0
01/04/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	3,875.0000	3,557.0000	(8.206)	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
01/04/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	292.0000	357.0000	22.260	0	0	0
01/04/2008	R209	2008/05/02			Bond Future	8.9120	8.8520	(0.673)	0.0000	0.0000	6,260
01/04/2008	R209	2008/05/02	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/04/2008	R209	2008/05/02	7.75	Put	Option on Bond Future	10,214.0000	9,739.0000	(4.650)	0	0	0
01/04/2008	R209	2008/08/07			Bond Future	8.8620	8.8020	(0.677)	0.0000	0.0000	0
01/04/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/04/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	9,804.0000	9,325.0000	(4.886)	0	0	0
01/04/2008	R209	2008/11/06			Bond Future	8.8220	8.7620	(0.680)	0.0000	0.0000	260
01/04/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	9,473.0000	8,991.0000	(5.088)	0	0	0
01/04/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
01/04/2008	TRT1	2008/05/02			Index Future	254.8040	255.5100	0.277	0.0000	0.0000	0
01/04/2008	TRT1	2008/08/07			Index Future	262.2700	262.9980	0.278	0.0000	0.0000	0
01/04/2008	TRT1	2008/11/06			Index Future	269.4500	270.1990	0.278	0.0000	0.0000	400
Grand Total:											122,884