



Derivatives High/Low Report

High/Low for 07/05/2008

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
07/05/2008	\$ / R 2008/06/13			Currency Future	7.6540	7.5987	(0.722)	7.6200	7.5800	65,128
07/05/2008	\$ / R 2008/09/15			Currency Future	7.8371	7.7804	(0.723)	7.8100	7.7900	48,802
07/05/2008	\$ / R 2008/12/12			Currency Future	8.0240	7.9654	(0.730)	7.9800	7.9400	8,190
07/05/2008	£ / R 2008/06/13			Currency Future	15.0830	14.7881	(1.955)	14.8700	14.8500	6,297
07/05/2008	£ / R 2008/09/15			Currency Future	15.3422	15.0426	(1.953)	15.1200	15.1200	707
07/05/2008	£ / R 2008/12/12			Currency Future	15.6134	15.3095	(1.946)	15.3500	15.2400	399
07/05/2008	€ / R 2008/06/13			Currency Future	11.8850	11.6805	(1.721)	11.7000	11.6400	17,386
07/05/2008	€ / R 2008/06/13			Currency Future	0.0000	7.1326	100.000	0.0000	0.0000	0
07/05/2008	€ / R 2008/09/15			Currency Future	0.0000	7.2119	100.000	0.0000	0.0000	0
07/05/2008	€ / R 2008/09/15			Currency Future	12.1126	11.9035	(1.726)	11.9600	11.9600	8,736
07/05/2008	€ / R 2008/12/12			Currency Future	12.3453	12.1329	(1.720)	12.1600	12.1600	4,898
07/05/2008	€ / R 2008/12/12			Currency Future	0.0000	7.2920	100.000	0.0000	0.0000	0
07/05/2008	ALBI 2008/08/07			Index Future	259.3530	259.9000	0.211	0.0000	0.0000	0
07/05/2008	ALBI 2008/08/07	265.00	Call	Index Future	7,231.0000	8,286.0000	14.590	0	0	0
07/05/2008	ALBI 2008/08/07	265.00	Put	Index Future	63,701.0000	59,286.0000	(6.931)	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
07/05/2008	ALBI	2008/11/06			Index Future	266.9605	267.5235	0.211	0.0000	0.0000	594
07/05/2008	ALBI	2008/11/06	265.00	Call	Index Future	48,279.0000	51,562.0000	6.800	0	0	0
07/05/2008	ALBI	2008/11/06	265.00	Put	Index Future	28,674.0000	26,327.0000	(8.185)	0	0	0
07/05/2008	ALBI	2009/02/05			Index Future	276.0320	276.3930	0.131	0.0000	0.0000	0
07/05/2008	CRD1	2008/08/07			Index Future	112.8420	113.0200	0.158	0.0000	0.0000	0
07/05/2008	CRD1	2008/11/06			Index Future	116.1520	116.3350	0.158	0.0000	0.0000	8
07/05/2008	CRD1	2009/02/05			Index Future	119.5700	119.7600	0.159	0.0000	0.0000	0
07/05/2008	GOVI	2008/08/07			jGovi	261.6830	262.2460	0.215	0.0000	0.0000	149
07/05/2008	GOVI	2008/08/07	274.00	Call	jGovi	912.0000	1,097.0000	20.285	0	0	0
07/05/2008	GOVI	2008/08/07	274.00	Put	jGovi	124,082.0000	118,637.0000	(4.388)	0	0	0
07/05/2008	GOVI	2008/11/06			jGovi	269.3595	269.9390	0.215	0.0000	0.0000	60
07/05/2008	GOVI	2008/11/06	274.00	Call	jGovi	19,642.0000	21,472.0000	9.317	0	0	0
07/05/2008	GOVI	2008/11/06	274.00	Put	jGovi	66,047.0000	62,082.0000	(6.003)	0	0	0
07/05/2008	GOVI	2009/02/05			jGovi	277.2865	277.8850	0.216	0.0000	0.0000	0
07/05/2008	ILBI	2008/08/07			Index Future	321.4430	321.2880	(0.048)	0.0000	0.0000	0
07/05/2008	J153	2010/08/31			jSwap	11.7770	11.7690	(0.068)	0.0000	0.0000	0
07/05/2008	J157	2015/09/15			jSwap	10.5120	10.5030	(0.086)	0.0000	0.0000	0
07/05/2008	J186	2026/12/21			jSwap	9.8280	9.8000	(0.285)	0.0000	0.0000	0
07/05/2008	J201	2014/12/22			jSwap	10.6650	10.6540	(0.103)	0.0000	0.0000	0
07/05/2008	J203	2017/09/15			jSwap	10.2830	10.2880	0.049	0.0000	0.0000	0
07/05/2008	J204	2018/12/21			jSwap	10.2120	10.2100	(0.020)	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
07/05/2008	J207	2020/01/15			jSwap	10.1110	10.1020	(0.089)	0.0000	0.0000	0
07/05/2008	JBAR	2005/12/21			jBar	11.8750	11.8750	-	0.0000	0.0000	0
07/05/2008	JFRA	2008/08/07			jFra	12.2720	12.2580	(0.114)	0.0000	0.0000	0
07/05/2008	JFRA	2008/11/06			jFra	12.3050	12.2950	(0.081)	0.0000	0.0000	0
07/05/2008	JFRA	2008/11/06			jFra	0.0000	12.2950	100.000	0.0000	0.0000	0
07/05/2008	JFRA	2009/02/05			jFra	12.1260	12.1460	0.165	0.0000	0.0000	0
07/05/2008	JFRA	2009/02/05			jFra	0.0000	12.1460	100.000	0.0000	0.0000	0
07/05/2008	JFRA	2009/05/07			jFra	11.8340	11.8500	0.135	0.0000	0.0000	0
07/05/2008	JFRA	2009/05/07			jFra	0.0000	11.8500	100.000	0.0000	0.0000	0
07/05/2008	JFRA	2009/08/06			jFra	11.5230	11.5020	(0.182)	0.0000	0.0000	0
07/05/2008	JFRA	2009/11/05			jFra	11.2240	11.2040	(0.178)	0.0000	0.0000	0
07/05/2008	JN02	2008/08/07			jNote	11.6460	11.6380	(0.069)	0.0000	0.0000	0
07/05/2008	JN02	2008/11/06			jNote	11.4220	11.4140	(0.070)	0.0000	0.0000	0
07/05/2008	JN02	2009/02/05			jNote	11.1730	11.1600	(0.116)	0.0000	0.0000	0
07/05/2008	JN05	2008/08/07			jNote	10.6410	10.6530	0.113	0.0000	0.0000	0
07/05/2008	JN05	2008/11/07			jNote	9.7290	9.7320	0.031	0.0000	0.0000	0
07/05/2008	JN05	2009/02/05			jNote	10.3170	10.3320	0.145	0.0000	0.0000	0
07/05/2008	JN10	2008/08/07			jNote	9.9700	9.9690	(0.010)	0.0000	0.0000	0
07/05/2008	JN10	2008/11/07			jNote	9.4390	9.4410	0.021	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
07/05/2008	JN10	2009/02/05			jNote	9.7480	9.7470	(0.010)	0.0000	0.0000	0
07/05/2008	JROD	2008/05/30			jRod	11.0450	11.0410	(0.036)	0.0000	0.0000	0
07/05/2008	JROD	2008/06/30			jRod	11.4270	11.4180	(0.079)	0.0000	0.0000	0
07/05/2008	JROD	2008/07/31			jRod	11.8060	11.7940	(0.102)	0.0000	0.0000	0
07/05/2008	JROD	2008/08/29			jRod	11.5810	11.5750	(0.052)	0.0000	0.0000	0
07/05/2008	JROD	2008/09/30			jRod	11.9060	11.8990	(0.059)	0.0000	0.0000	0
07/05/2008	JROD	2008/10/31			jRod	12.1770	12.1690	(0.066)	0.0000	0.0000	0
07/05/2008	JROD	2008/11/28			jRod	11.9260	11.9200	(0.050)	0.0000	0.0000	0
07/05/2008	JROD	2008/12/31			jRod	12.1670	12.1580	(0.074)	0.0000	0.0000	0
07/05/2008	OTH1	2008/08/07			Index Future	247.8460	248.3070	0.186	0.0000	0.0000	0
07/05/2008	OTH1	2008/11/06			Index Future	255.1170	255.5900	0.185	0.0000	0.0000	12
07/05/2008	OTH1	2009/02/05			Index Future	262.6250	263.1140	0.186	0.0000	0.0000	0
07/05/2008	R153	2008/08/07			Bond Future	10.1500	10.1000	(0.493)	10.1700	10.1700	7,604
07/05/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	3,154.0000	3,061.0000	(2.949)	0	0	0
07/05/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	3.0000	3.0000	-	0	0	0
07/05/2008	R153	2008/08/07	8.25	Put	Option on Bond Future	3,641.0000	3,547.0000	(2.582)	0	0	0
07/05/2008	R153	2008/08/07	8.25	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
07/05/2008	R153	2008/11/06			Bond Future	9.9860	9.9360	(0.501)	0.0000	0.0000	0
07/05/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	2,227.0000	2,172.0000	(2.470)	0	0	0
07/05/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	990.0000	1,018.0000	2.828	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
07/05/2008	R153	2009/02/05			Bond Future	9.6080	9.5580	(0.520)	0.0000	0.0000	0
07/05/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	2,208.0000	2,245.0000	1.676	0	0	0
07/05/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	1,639.0000	1,604.0000	(2.135)	0	0	0
07/05/2008	R157	2008/08/07			Bond Future	9.3820	9.3220	(0.640)	0.0000	0.0000	6,461
07/05/2008	R157	2008/08/07	9.25	Put	Option on Bond Future	2,160.0000	1,960.0000	(9.259)	0	0	500
07/05/2008	R157	2008/08/07	750.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/05/2008	R157	2008/08/07	8.50	Call	Option on Bond Future	207.0000	243.0000	17.391	0	0	200
07/05/2008	R157	2008/08/07	750.00	Call	Option on Bond Future	120,053.0000	120,401.0000	0.290	0	0	0
07/05/2008	R157	2008/08/07	9.25	Call	Option on Bond Future	1,393.0000	1,541.0000	10.625	0	0	0
07/05/2008	R157	2008/08/07	8.75	Call	Option on Bond Future	443.0000	508.0000	14.673	0	0	500
07/05/2008	R157	2008/08/07	9.75	Call	Option on Bond Future	2,981.0000	3,219.0000	7.984	0	0	0
07/05/2008	R157	2008/08/07	9.75	Put	Option on Bond Future	878.0000	768.0000	(12.528)	0	0	0
07/05/2008	R157	2008/08/07	8.50	Put	Option on Bond Future	5,454.0000	5,141.0000	(5.739)	0	0	0
07/05/2008	R157	2008/08/07	8.75	Put	Option on Bond Future	4,172.0000	3,889.0000	(6.783)	0	0	0
07/05/2008	R157	2008/08/07	8.25	Call	Option on Bond Future	83.0000	100.0000	20.482	0	0	500
07/05/2008	R157	2008/08/07	9.00	Put	Option on Bond Future	3,065.0000	2,821.0000	(7.961)	0	0	200
07/05/2008	R157	2008/08/07	8.25	Put	Option on Bond Future	6,871.0000	6,540.0000	(4.817)	0	0	0
07/05/2008	R157	2008/08/07	9.00	Call	Option on Bond Future	829.0000	933.0000	12.545	0	0	0
07/05/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	8,381.0000	8,040.0000	(4.069)	0	0	0
07/05/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	28.0000	34.0000	21.429	0	0	0
07/05/2008	R157	2008/08/07	9.50	Call	Option on Bond Future	2,101.0000	2,295.0000	9.234	0	0	0
07/05/2008	R157	2008/08/07	9.50	Put	Option on Bond Future	1,421.0000	1,267.0000	(10.837)	0	0	200
07/05/2008	R157	2008/11/06			Bond Future	9.2880	9.2280	(0.646)	0.0000	0.0000	0
07/05/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	3,725.0000	3,469.0000	(6.872)	0	0	0
07/05/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	633.0000	718.0000	13.428	0	0	0
07/05/2008	R157	2009/02/05			Bond Future	9.1390	9.0790	(0.657)	0.0000	0.0000	0
07/05/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	2,508.0000	2,692.0000	7.337	0	0	0
07/05/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	1,897.0000	1,748.0000	(7.855)	0	0	0
07/05/2008	R186	2008/08/07			Bond Future	9.2370	9.1770	(0.650)	0.0000	0.0000	2,410
07/05/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	15,663.0000	15,097.0000	(3.614)	0	0	0
07/05/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	29.0000	36.0000	24.138	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
07/05/2008	R186	2008/11/06			Bond Future	9.1690	9.1090	(0.654)	0.0000	0.0000	0
07/05/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	6,770.0000	6,233.0000	(7.932)	0	0	0
07/05/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	104.0000	141.0000	35.577	0	0	0
07/05/2008	R186	2009/02/05			Bond Future	9.0700	9.0100	(0.662)	0.0000	0.0000	0
07/05/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	2,929.0000	3,311.0000	13.042	0	0	0
07/05/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	1,222.0000	1,026.0000	(16.039)	0	0	0
07/05/2008	R196	2008/08/07			Bond Future	11.0160	11.0280	0.109	0.0000	0.0000	0
07/05/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	1,753.0000	1,752.0000	(0.057)	0	0	0
07/05/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	563.0000	555.0000	(1.421)	0	0	0
07/05/2008	R196	2008/11/06			Bond Future	10.7170	10.7310	0.131	0.0000	0.0000	0
07/05/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,755.0000	1,753.0000	(0.114)	0	0	0
07/05/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	1,172.0000	1,167.0000	(0.427)	0	0	0
07/05/2008	R196	2009/02/05			Bond Future	10.3030	10.3210	0.175	0.0000	0.0000	0
07/05/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	1,820.0000	1,816.0000	(0.220)	0	0	0
07/05/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	1,797.0000	1,794.0000	(0.167)	0	0	0
07/05/2008	R201	2008/08/07			Bond Future	9.4160	9.3560	(0.637)	0.0000	0.0000	0
07/05/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	17.0000	21.0000	23.529	0	0	0
07/05/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	6,834.0000	6,561.0000	(3.995)	0	0	0
07/05/2008	R201	2008/11/06			Bond Future	9.3110	9.2510	(0.644)	0.0000	0.0000	0
07/05/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	3,081.0000	2,876.0000	(6.654)	0	0	0
07/05/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	510.0000	576.0000	12.941	0	0	0
07/05/2008	R201	2009/02/05			Bond Future	9.1410	9.0810	(0.656)	0.0000	0.0000	0
07/05/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	1,489.0000	1,370.0000	(7.992)	0	0	0
07/05/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	1,968.0000	2,115.0000	7.470	0	0	0
07/05/2008	R203	2008/08/07			Bond Future	9.3470	9.2870	(0.642)	0.0000	0.0000	0
07/05/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/05/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	9,844.0000	9,497.0000	(3.525)	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
07/05/2008	R203	2008/11/06			Bond Future	9.2570	9.1970	(0.648)	0.0000	0.0000	0
07/05/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	4,622.0000	4,314.0000	(6.664)	0	0	0
07/05/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	161.0000	198.0000	22.981	0	0	0
07/05/2008	R203	2009/02/05			Bond Future	9.1200	9.0600	(0.658)	0.0000	0.0000	0
07/05/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	1,353.0000	1,211.0000	(10.495)	0	0	0
07/05/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	2,087.0000	2,286.0000	9.535	0	0	0
07/05/2008	R204	2008/08/07			Bond Future	9.3390	9.2790	(0.642)	0.0000	0.0000	3,179
07/05/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/05/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	10,529.0000	10,158.0000	(3.524)	0	0	0
07/05/2008	R204	2008/11/06			Bond Future	9.2540	9.1940	(0.648)	0.0000	0.0000	0
07/05/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	4,907.0000	4,572.0000	(6.827)	0	0	0
07/05/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	132.0000	165.0000	25.000	0	0	0
07/05/2008	R204	2009/02/05			Bond Future	9.1280	9.0680	(0.657)	0.0000	0.0000	0
07/05/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	1,275.0000	1,125.0000	(11.765)	0	0	0
07/05/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	2,016.0000	2,233.0000	10.764	0	0	0
07/05/2008	R206	2008/08/07			Bond Future	9.4200	9.3600	(0.637)	0.0000	0.0000	0
07/05/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	5,853.0000	5,616.0000	(4.049)	0	0	0
07/05/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	6.0000	8.0000	33.333	0	0	0
07/05/2008	R206	2008/11/06			Bond Future	9.2870	9.2270	(0.646)	0.0000	0.0000	610
07/05/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	107.0000	123.0000	14.953	0	0	0
07/05/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	5,238.0000	5,023.0000	(4.105)	0	0	0
07/05/2008	R206	2009/02/05			Bond Future	9.0790	9.0190	(0.661)	0.0000	0.0000	0
07/05/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	1,968.0000	2,096.0000	6.504	0	0	0
07/05/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	1,328.0000	1,231.0000	(7.304)	0	0	0
07/05/2008	R207	2008/08/07			Bond Future	9.3370	9.2770	(0.643)	0.0000	0.0000	0
07/05/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	8,924.0000	8,548.0000	(4.213)	0	0	0
07/05/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	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
07/05/2008	R207	2008/11/06			Bond Future	9.2580	9.1980	(0.648)	0.0000	0.0000	0
07/05/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	4,988.0000	4,640.0000	(6.977)	0	0	0
07/05/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	91.0000	118.0000	29.670	0	0	0
07/05/2008	R207	2009/02/05			Bond Future	9.1410	9.0810	(0.656)	0.0000	0.0000	0
07/05/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	1,197.0000	1,044.0000	(12.782)	0	0	0
07/05/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	1,872.0000	2,094.0000	11.859	0	0	0
07/05/2008	R209	2008/08/07			Bond Future	9.0700	9.0100	(0.662)	0.0000	0.0000	8,651
07/05/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	11,426.0000	10,965.0000	(4.035)	0	0	0
07/05/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/05/2008	R209	2008/11/06			Bond Future	9.0130	8.9530	(0.666)	0.0000	0.0000	260
07/05/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	10,973.0000	10,507.0000	(4.247)	0	0	0
07/05/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/05/2008	R209	2009/02/05			Bond Future	8.9320	8.8720	(0.672)	0.0000	0.0000	0
07/05/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	1,047.0000	857.0000	(18.147)	0	0	0
07/05/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	1,577.0000	1,858.0000	17.819	0	0	0
07/05/2008	TRT1	2008/08/07			Index Future	258.2910	258.8430	0.214	0.0000	0.0000	0
07/05/2008	TRT1	2008/11/06			Index Future	265.8680	266.4360	0.214	0.0000	0.0000	400
07/05/2008	TRT1	2009/02/05			Index Future	273.6920	274.2790	0.214	0.0000	0.0000	0
Grand Total:											193,041