

# Derivatives High/Low Report

High/Low for 02/06/2008

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
02/06/2008	\$ / R 2008/06/13			Currency Future	7.6908	7.7422	0.668	7.7700	7.6500	75,590
02/06/2008	\$ / R 2008/09/15			Currency Future	7.8650	7.9372	0.918	7.9400	7.8800	94,893
02/06/2008	\$ / R 2008/12/12			Currency Future	8.0633	8.1393	0.943	8.1100	8.0800	18,828
02/06/2008	£ / R 2008/06/13			Currency Future	15.1452	15.1859	0.269	0.0000	0.0000	6,370
02/06/2008	£ / R 2008/09/15			Currency Future	15.4170	15.4578	0.265	0.0000	0.0000	1,542
02/06/2008	£ / R 2008/12/12			Currency Future	15.6931	15.7398	0.298	0.0000	0.0000	727
02/06/2008	€ / R 2008/06/13			Currency Future	11.9169	12.0119	0.797	0.0000	0.0000	15,165
02/06/2008	€ / R 2008/09/15			Currency Future	12.1622	12.2566	0.776	12.2600	12.2600	9,513
02/06/2008	€ / R 2008/12/12			Currency Future	12.4088	12.5074	0.795	12.4500	12.4500	5,372
02/06/2008	ALBI 2008/08/07			Index Future	250.6820	250.0150	(0.266)	0.0000	0.0000	0
02/06/2008	ALBI 2008/08/07	265.00	Call	Index Future	95.0000	51.0000	(46.316)	0	0	0
02/06/2008	ALBI 2008/08/07	265.00	Put	Index Future	143,275.0000	149,901.0000	4.625	0	0	0
02/06/2008	ALBI 2008/11/06			Index Future	258.4450	257.7580	(0.266)	0.0000	0.0000	594
02/06/2008	ALBI 2008/11/06	265.00	Call	Index Future	11,234.0000	9,510.0000	(15.346)	0	0	0
02/06/2008	ALBI 2008/11/06	265.00	Put	Index Future	76,784.0000	81,930.0000	6.702	0	0	0

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02/06/2008	ALBI	2009/02/05			Index Future	271.2400	266.6410	(1.696)	0.0000	0.0000	0
02/06/2008	CRD1	2008/08/07			Index Future	109.0980	108.8960	(0.185)	0.0000	0.0000	0
02/06/2008	CRD1	2008/11/06			Index Future	112.4770	112.2690	(0.185)	0.0000	0.0000	8
02/06/2008	CRD1	2009/02/05			Index Future	116.2150	115.9990	(0.186)	0.0000	0.0000	0
02/06/2008	GOVI	2008/08/07			jGovi	253.3730	252.5780	(0.314)	0.0000	0.0000	230
02/06/2008	GOVI	2008/08/07	274.00	Call	jGovi	2.0000	1.0000	(50.000)	0	0	0
02/06/2008	GOVI	2008/08/07	274.00	Put	jGovi	206,272.0000	214,221.0000	3.854	0	0	0
02/06/2008	GOVI	2008/11/06			jGovi	261.2195	260.3995	(0.314)	0.0000	0.0000	60
02/06/2008	GOVI	2008/11/06	274.00	Call	jGovi	2,952.0000	2,275.0000	(22.934)	0	0	0
02/06/2008	GOVI	2008/11/06	274.00	Put	jGovi	130,757.0000	138,280.0000	5.753	0	0	0
02/06/2008	GOVI	2009/02/05			jGovi	269.9010	269.0530	(0.314)	0.0000	0.0000	0
02/06/2008	ILBI	2008/08/07			Index Future	321.5330	321.4235	(0.034)	0.0000	0.0000	1
02/06/2008	ILBI	2008/11/06			Index Future	331.8870	331.8770	(0.003)	0.0000	0.0000	0
02/06/2008	ILBI	2009/02/05			Index Future	342.2900	342.2900	-	0.0000	0.0000	0
02/06/2008	J153	2010/08/31			jSwap	12.2220	12.4970	2.250	0.0000	0.0000	0
02/06/2008	J157	2015/09/15			jSwap	10.8080	11.1560	3.220	0.0000	0.0000	0
02/06/2008	J186	2026/12/21			jSwap	9.9670	10.2810	3.150	0.0000	0.0000	0
02/06/2008	J201	2014/12/22			jSwap	10.9680	11.2840	2.881	0.0000	0.0000	0
02/06/2008	J203	2017/09/15			jSwap	10.5290	10.8810	3.343	0.0000	0.0000	0

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02/06/2008	J204	2018/12/21			jSwap	10.4140	10.7360	3.092	0.0000	0.0000	0
02/06/2008	J207	2020/01/15			jSwap	10.2990	10.6100	3.020	0.0000	0.0000	0
02/06/2008	JBAR	2005/12/21			jBar	12.5750	12.5750	-	0.0000	0.0000	0
02/06/2008	JFRA	2008/08/07			jFra	12.4720	12.8810	3.279	0.0000	0.0000	0
02/06/2008	JFRA	2008/11/06			jFra	12.5590	12.9850	3.392	0.0000	0.0000	0
02/06/2008	JFRA	2008/11/06			jFra	0.0000	12.9850	100.000	0.0000	0.0000	0
02/06/2008	JFRA	2009/02/05			jFra	12.5390	12.9460	3.246	0.0000	0.0000	0
02/06/2008	JFRA	2009/02/05			jFra	0.0000	12.9460	100.000	0.0000	0.0000	0
02/06/2008	JFRA	2009/05/07			jFra	12.4090	12.7260	2.555	0.0000	0.0000	0
02/06/2008	JFRA	2009/05/07			jFra	0.0000	12.7260	100.000	0.0000	0.0000	0
02/06/2008	JFRA	2009/08/06			jFra	12.0710	12.4140	2.842	0.0000	0.0000	0
02/06/2008	JFRA	2009/11/05			jFra	11.8310	12.0900	2.189	0.0000	0.0000	0
02/06/2008	JN02	2008/08/07			jNote	12.1080	12.4610	2.915	0.0000	0.0000	0
02/06/2008	JN02	2008/11/06			jNote	11.9330	12.2810	2.916	0.0000	0.0000	0
02/06/2008	JN02	2009/02/05			jNote	11.7190	12.0590	2.901	0.0000	0.0000	0
02/06/2008	JN05	2008/08/07			jNote	11.0300	11.3880	3.246	0.0000	0.0000	0
02/06/2008	JN05	2008/11/07			jNote	10.1650	10.6810	5.076	0.0000	0.0000	0
02/06/2008	JN05	2009/02/05			jNote	10.6940	11.0310	3.151	0.0000	0.0000	0
02/06/2008	JN10	2008/08/07			jNote	10.1930	10.5340	3.345	0.0000	0.0000	0

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02/06/2008	JN10	2008/11/07			jNote	9.7990	10.2130	4.225	0.0000	0.0000	0
02/06/2008	JN10	2009/02/05			jNote	9.9540	10.2830	3.305	0.0000	0.0000	0
02/06/2008	JROD	2008/06/30			jRod	11.3050	11.3430	0.336	0.0000	0.0000	0
02/06/2008	JROD	2008/07/31			jRod	11.6900	11.8820	1.642	0.0000	0.0000	0
02/06/2008	JROD	2008/08/29			jRod	12.1220	12.4980	3.102	0.0000	0.0000	0
02/06/2008	JROD	2008/09/30			jRod	11.9250	12.1900	2.222	0.0000	0.0000	0
02/06/2008	JROD	2008/10/31			jRod	12.2490	12.5640	2.572	0.0000	0.0000	0
02/06/2008	JROD	2008/11/28			jRod	12.5360	12.8910	2.832	0.0000	0.0000	0
02/06/2008	JROD	2008/12/31			jRod	12.2900	12.5570	2.172	0.0000	0.0000	0
02/06/2008	OTH1	2008/08/07			Index Future	237.9980	237.2360	(0.320)	0.0000	0.0000	0
02/06/2008	OTH1	2008/11/06			Index Future	245.3690	244.5820	(0.321)	0.0000	0.0000	12
02/06/2008	OTH1	2009/02/05			Index Future	253.5230	252.7100	(0.321)	0.0000	0.0000	0
02/06/2008	R153	2008/08/07			Bond Future	11.4700	11.5300	0.523	0.0000	0.0000	8,254
02/06/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/06/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	5,587.0000	5,696.0000	1.951	0	0	0
02/06/2008	R153	2008/08/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/06/2008	R153	2008/08/07	8.25	Put	Option on Bond Future	6,075.0000	6,184.0000	1.794	0	0	0
02/06/2008	R153	2008/11/06			Bond Future	11.3100	11.3700	0.531	0.0000	0.0000	0
02/06/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	3,463.0000	3,553.0000	2.599	0	0	0
02/06/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	48.0000	41.0000	(14.583)	0	0	0
02/06/2008	R153	2009/02/05			Bond Future	11.2500	11.3100	0.533	0.0000	0.0000	0

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02/06/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	2,837.0000	2,882.0000	1.586	0	0	0
02/06/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	1,052.0000	1,012.0000	(3.802)	0	0	0
02/06/2008	R157	2008/08/07			Bond Future	10.0600	10.1300	0.696	0.0000	0.0000	6,726
02/06/2008	R157	2008/08/07	9.50	Call	Option on Bond Future	404.0000	312.0000	(22.772)	0	0	0
02/06/2008	R157	2008/08/07	9.25	Call	Option on Bond Future	193.0000	141.0000	(26.943)	0	0	0
02/06/2008	R157	2008/08/07	9.25	Put	Option on Bond Future	4,798.0000	5,133.0000	6.982	0	0	500
02/06/2008	R157	2008/08/07	9.00	Put	Option on Bond Future	6,148.0000	6,511.0000	5.904	0	0	0
02/06/2008	R157	2008/08/07	8.75	Call	Option on Bond Future	23.0000	14.0000	(39.130)	0	0	1,500
02/06/2008	R157	2008/08/07	9.75	Call	Option on Bond Future	760.0000	615.0000	(19.079)	0	0	0
02/06/2008	R157	2008/08/07	750.00	Call	Option on Bond Future	116,215.0000	115,828.0000	(0.333)	0	0	0
02/06/2008	R157	2008/08/07	9.75	Put	Option on Bond Future	2,495.0000	2,736.0000	9.659	0	0	0
02/06/2008	R157	2008/08/07	9.50	Put	Option on Bond Future	3,562.0000	3,857.0000	8.282	0	0	200
02/06/2008	R157	2008/08/07	750.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/06/2008	R157	2008/08/07	9.00	Call	Option on Bond Future	74.0000	50.0000	(32.432)	0	0	0
02/06/2008	R157	2008/08/07	8.50	Put	Option on Bond Future	9,090.0000	9,475.0000	4.235	0	0	0
02/06/2008	R157	2008/08/07	8.25	Call	Option on Bond Future	1.0000	1.0000	-	0	0	500
02/06/2008	R157	2008/08/07	8.25	Put	Option on Bond Future	10,627.0000	11,013.0000	3.632	0	0	0
02/06/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/06/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	12,192.0000	12,579.0000	3.174	0	0	0
02/06/2008	R157	2008/08/07	8.75	Put	Option on Bond Future	7,590.0000	7,969.0000	4.993	0	0	0
02/06/2008	R157	2008/08/07	8.50	Call	Option on Bond Future	6.0000	3.0000	(50.000)	0	0	200
02/06/2008	R157	2008/08/07	10.25	Put	Option on Bond Future	987.0000	1,111.0000	12.563	0	0	1,000
02/06/2008	R157	2008/08/07	10.25	Call	Option on Bond Future	2,034.0000	1,771.0000	(12.930)	0	0	0
02/06/2008	R157	2008/11/06			Bond Future	9.9410	10.0100	0.694	0.0000	0.0000	0
02/06/2008	R157	2008/11/06	9.50	Call	Option on Bond Future	665.0000	556.0000	(16.391)	0	0	700
02/06/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	6,792.0000	7,146.0000	5.212	0	0	0
02/06/2008	R157	2008/11/06	9.50	Put	Option on Bond Future	3,092.0000	3,357.0000	8.571	0	0	1,000
02/06/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	84.0000	63.0000	(25.000)	0	0	700
02/06/2008	R157	2008/11/06	10.25	Call	Option on Bond Future	2,536.0000	2,278.0000	(10.174)	0	0	0
02/06/2008	R157	2008/11/06	10.25	Put	Option on Bond Future	874.0000	990.0000	13.272	0	0	700
02/06/2008	R157	2009/02/05			Bond Future	9.8550	9.9250	0.710	0.0000	0.0000	2,500
02/06/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	826.0000	721.0000	(12.712)	0	0	0
02/06/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	4,089.0000	4,354.0000	6.481	0	0	0

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02/06/2008	R186	2008/08/07			Bond Future	9.8710	9.9410	0.709	0.0000	0.0000	2,410
02/06/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/06/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	21,417.0000	22,027.0000	2.848	0	0	0
02/06/2008	R186	2008/11/06			Bond Future	9.7830	9.8530	0.716	0.0000	0.0000	2,500
02/06/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
02/06/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	12,293.0000	12,906.0000	4.987	0	0	0
02/06/2008	R186	2009/02/05			Bond Future	9.7180	9.7880	0.720	0.0000	0.0000	2,500
02/06/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	432.0000	325.0000	(24.769)	0	0	0
02/06/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	4,690.0000	5,198.0000	10.832	0	0	0
02/06/2008	R196	2008/08/07			Bond Future	12.1160	12.3980	2.328	0.0000	0.0000	0
02/06/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	2,043.0000	2,143.0000	4.895	0	0	0
02/06/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	284.0000	239.0000	(15.845)	0	0	0
02/06/2008	R196	2008/11/06			Bond Future	11.7680	12.1310	3.085	0.0000	0.0000	0
02/06/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	947.0000	892.0000	(5.808)	0	0	0
02/06/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,838.0000	1,890.0000	2.829	0	0	0
02/06/2008	R196	2009/02/05			Bond Future	11.2760	11.7230	3.964	0.0000	0.0000	0
02/06/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	1,741.0000	1,742.0000	0.057	0	0	0
02/06/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	1,714.0000	1,692.0000	(1.284)	0	0	0
02/06/2008	R201	2008/08/07			Bond Future	10.1400	10.2100	0.690	0.0000	0.0000	0
02/06/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	10,085.0000	10,394.0000	3.064	0	0	0
02/06/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/06/2008	R201	2008/11/06			Bond Future	10.0000	10.0700	0.700	0.0000	0.0000	1,000
02/06/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	5,678.0000	5,966.0000	5.072	0	0	0
02/06/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	63.0000	47.0000	(25.397)	0	0	0
02/06/2008	R201	2009/02/05			Bond Future	9.9110	9.9810	0.706	0.0000	0.0000	0
02/06/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	574.0000	497.0000	(13.415)	0	0	0
02/06/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	3,421.0000	3,639.0000	6.372	0	0	0

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02/06/2008	R203	2008/08/07			Bond Future	10.0000	10.0800	0.800	0.0000	0.0000	0
02/06/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	13,517.0000	13,954.0000	3.233	0	0	0
02/06/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/06/2008	R203	2008/11/06			Bond Future	9.8910	9.9710	0.809	0.0000	0.0000	0
02/06/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	8,002.0000	8,433.0000	5.386	0	0	0
02/06/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	6.0000	3.0000	(50.000)	0	0	0
02/06/2008	R203	2009/02/05			Bond Future	9.8070	9.8870	0.816	0.0000	0.0000	0
02/06/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	504.0000	407.0000	(19.246)	0	0	0
02/06/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	3,567.0000	3,900.0000	9.336	0	0	0
02/06/2008	R204	2008/08/07			Bond Future	9.9920	10.0500	0.580	0.0000	0.0000	3,188
02/06/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/06/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	14,437.0000	14,773.0000	2.327	0	0	0
02/06/2008	R204	2008/11/06			Bond Future	9.8840	9.9440	0.607	0.0000	0.0000	0
02/06/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	8,532.0000	8,878.0000	4.055	0	0	0
02/06/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
02/06/2008	R204	2009/02/05			Bond Future	9.8040	9.8640	0.612	0.0000	0.0000	0
02/06/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	409.0000	338.0000	(17.359)	0	0	0
02/06/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	3,676.0000	3,951.0000	7.481	0	0	0
02/06/2008	R206	2008/08/07			Bond Future	10.2000	10.2700	0.686	0.0000	0.0000	0
02/06/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/06/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	8,875.0000	9,141.0000	2.997	0	0	0
02/06/2008	R206	2008/11/06			Bond Future	10.0500	10.1100	0.597	0.0000	0.0000	610
02/06/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	8,025.0000	8,245.0000	2.741	0	0	0
02/06/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	6.0000	4.0000	(33.333)	0	0	0
02/06/2008	R206	2009/02/05			Bond Future	9.9280	9.9880	0.604	0.0000	0.0000	0
02/06/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	598.0000	536.0000	(10.368)	0	0	0
02/06/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	3,081.0000	3,235.0000	4.998	0	0	0

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02/06/2008	R207	2008/08/07			Bond Future	9.9750	10.0300	0.551	0.0000	0.0000	0
02/06/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/06/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	12,787.0000	13,109.0000	2.518	0	0	0
02/06/2008	R207	2008/11/06			Bond Future	9.8740	9.9340	0.608	0.0000	0.0000	0
02/06/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
02/06/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	8,623.0000	8,974.0000	4.071	0	0	0
02/06/2008	R207	2009/02/05			Bond Future	9.7980	9.8580	0.612	0.0000	0.0000	0
02/06/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	3,626.0000	3,912.0000	7.887	0	0	0
02/06/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	336.0000	272.0000	(19.048)	0	0	0
02/06/2008	R209	2008/08/07			Bond Future	9.6760	9.7360	0.620	0.0000	0.0000	6,986
02/06/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/06/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	15,822.0000	16,232.0000	2.591	0	0	0
02/06/2008	R209	2008/11/06			Bond Future	9.6020	9.6620	0.625	0.0000	0.0000	260
02/06/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	15,293.0000	15,709.0000	2.720	0	0	0
02/06/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/06/2008	R209	2009/02/05			Bond Future	9.5470	9.6070	0.628	0.0000	0.0000	0
02/06/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	4,159.0000	4,541.0000	9.185	0	0	0
02/06/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	125.0000	88.0000	(29.600)	0	0	0
02/06/2008	TRT1	2008/08/07			Index Future	250.0260	249.2440	(0.313)	0.0000	0.0000	0
02/06/2008	TRT1	2008/11/06			Index Future	257.7690	256.9620	(0.313)	0.0000	0.0000	400
02/06/2008	TRT1	2009/02/05			Index Future	266.3360	265.5010	(0.314)	0.0000	0.0000	0
02/06/2008	ZAAD	2008/06/13			Currency Future	7.3065	7.3878	1.113	0.0000	0.0000	10
02/06/2008	ZAAD	2008/09/15			Currency Future	7.3981	7.4790	1.094	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
02/06/2008	ZAAD 2008/12/12			Currency Future	7.4921	7.5764	1.125	0.0000	0.0000	240
<b>Grand Total:</b>										<b>273,489</b>