

# Derivatives High/Low Report

High/Low for 08/02/2008

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
08/02/2008	\$ / R 2008/03/17			Currency Future	7.8726	7.8641	(0.108)	7.9400	0.0000	79,618
08/02/2008	\$ / R 2008/06/13			Currency Future	8.0421	8.0335	(0.107)	8.1000	0.0000	31,108
08/02/2008	\$ / R 2008/09/15			Currency Future	8.2189	8.2095	(0.114)	8.2700	0.0000	8,643
08/02/2008	£ / R 2008/03/17			Currency Future	15.2667	15.2594	(0.048)	0.0000	0.0000	1,197
08/02/2008	£ / R 2008/06/13			Currency Future	15.4972	15.4911	(0.039)	0.0000	0.0000	1,390
08/02/2008	£ / R 2008/09/15			Currency Future	15.7390	15.7328	(0.039)	0.0000	0.0000	484
08/02/2008	€ / R 2008/03/17			Currency Future	11.4198	11.3759	(0.384)	11.3600	0.0000	3,952
08/02/2008	€ / R 2008/06/13			Currency Future	11.6274	11.5845	(0.369)	11.6400	0.0000	4,321
08/02/2008	€ / R 2008/09/15			Currency Future	11.8440	11.8027	(0.349)	11.7700	0.0000	7,570
08/02/2008	ALBI 2008/05/02			Index Future	261.9570	262.6265	0.256	0.0000	0.0000	594
08/02/2008	ALBI 2008/05/02	265.00	Put	Index Future	43,428.0000	38,867.0000	(10.502)	0	0	0
08/02/2008	ALBI 2008/05/02	265.00	Call	Index Future	12,998.0000	15,132.0000	16.418	0	0	0
08/02/2008	ALBI 2008/08/07			Index Future	269.8600	270.6550	0.295	0.0000	0.0000	0
08/02/2008	ALBI 2008/08/07	265.00	Call	Index Future	66,849.0000	72,462.0000	8.397	0	0	0
08/02/2008	ALBI 2008/08/07	265.00	Put	Index Future	18,249.0000	15,912.0000	(12.806)	0	0	0

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08/02/2008	ALBI	2008/11/06			Index Future	277.3320	278.1860	0.308	0.0000	0.0000	0
08/02/2008	ALBI	2008/11/06	265.00	Put	Index Future	8,838.0000	7,650.0000	(13.442)	0	0	0
08/02/2008	ALBI	2008/11/06	265.00	Call	Index Future	132,158.0000	139,510.0000	5.563	0	0	0
08/02/2008	CRD1	2008/05/02			Index Future	112.8180	113.0490	0.205	0.0000	0.0000	0
08/02/2008	CRD1	2008/08/07			Index Future	118.9860	119.2290	0.204	0.0000	0.0000	0
08/02/2008	CRD1	2008/11/06			Index Future	119.4190	119.6640	0.205	0.0000	0.0000	8
08/02/2008	GOVI	2008/05/02			jGovi	263.7370	264.5020	0.290	0.0000	0.0000	9
08/02/2008	GOVI	2008/05/02	264.00	Call	jGovi	24,106.0000	27,875.0000	15.635	0	0	0
08/02/2008	GOVI	2008/05/02	264.00	Put	jGovi	26,736.0000	22,855.0000	(14.516)	0	0	0
08/02/2008	GOVI	2008/08/07			jGovi	271.6320	272.4180	0.289	0.0000	0.0000	0
08/02/2008	GOVI	2008/08/07	274.00	Put	jGovi	51,420.0000	46,802.0000	(8.981)	0	0	0
08/02/2008	GOVI	2008/08/07	274.00	Call	jGovi	27,740.0000	30,982.0000	11.687	0	0	0
08/02/2008	GOVI	2008/11/06			jGovi	279.1700	279.9790	0.290	0.0000	0.0000	60
08/02/2008	GOVI	2008/11/06	274.00	Call	jGovi	77,949.0000	83,429.0000	7.030	0	0	0
08/02/2008	GOVI	2008/11/06	274.00	Put	jGovi	26,249.0000	23,639.0000	(9.943)	0	0	0
08/02/2008	ILBI	2008/05/02			Index Future	307.8060	307.6940	(0.036)	0.0000	0.0000	0
08/02/2008	J153	2010/08/31			jSwap	10.5900	10.5750	(0.142)	0.0000	0.0000	0
08/02/2008	J157	2015/09/15			jSwap	9.9010	9.8700	(0.313)	0.0000	0.0000	0
08/02/2008	J186	2026/12/21			jSwap	9.1960	9.2020	0.065	0.0000	0.0000	0
08/02/2008	J201	2014/12/22			jSwap	9.9310	9.9040	(0.272)	0.0000	0.0000	0
08/02/2008	J203	2017/09/15			jSwap	9.7900	9.7550	(0.358)	0.0000	0.0000	0

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08/02/2008	J204	2018/12/21			jSwap	9.7020	9.6570	(0.464)	0.0000	0.0000	0
08/02/2008	J207	2020/01/15			jSwap	9.6280	9.5810	(0.488)	0.0000	0.0000	0
08/02/2008	JBAR	2005/12/21			jBar	11.1420	11.1250	(0.153)	0.0000	0.0000	0
08/02/2008	JFRA	2008/05/02			jFra	11.2900	11.2640	(0.230)	0.0000	0.0000	0
08/02/2008	JFRA	2008/05/02	10.25	Put	Option on jFra	8,314.0000	8,286.0000	(0.337)	0	0	0
08/02/2008	JFRA	2008/05/02	10.25	Call	Option on jFra	11,034.0000	10,944.0000	(0.816)	0	0	0
08/02/2008	JFRA	2008/08/07			jFra	11.1880	11.1690	(0.170)	0.0000	0.0000	0
08/02/2008	JFRA	2008/08/07	10.25	Call	Option on jFra	15,235.0000	15,173.0000	(0.407)	0	0	0
08/02/2008	JFRA	2008/08/07	10.25	Put	Option on jFra	12,960.0000	12,944.0000	(0.123)	0	0	0
08/02/2008	JFRA	2008/11/06			jFra	10.9470	10.8870	(0.548)	0.0000	0.0000	0
08/02/2008	JFRA	2008/11/06	10.25	Put	Option on jFra	16,403.0000	16,443.0000	0.244	0	0	0
08/02/2008	JFRA	2008/11/06	10.25	Call	Option on jFra	18,094.0000	17,989.0000	(0.580)	0	0	0
08/02/2008	JFRA	2009/02/05			jFra	10.6260	10.5780	(0.452)	0.0000	0.0000	0
08/02/2008	JFRA	2009/02/05	10.00	Put	Option on jFra	19,152.0000	19,182.0000	0.157	0	0	0
08/02/2008	JFRA	2009/02/05	10.00	Call	Option on jFra	20,672.0000	20,586.0000	(0.416)	0	0	0
08/02/2008	JFRA	2009/05/07			jFra	10.3010	10.2610	(0.388)	0.0000	0.0000	0
08/02/2008	JFRA	2009/08/06			jFra	9.9950	9.9850	(0.100)	0.0000	0.0000	0
08/02/2008	JFRA	2009/08/06	10.00	Call	Option on jFra	24,387.0000	24,353.0000	(0.139)	0	0	0
08/02/2008	JFRA	2009/08/06	10.00	Put	Option on jFra	24,399.0000	24,389.0000	(0.041)	0	0	0
08/02/2008	JFRA	2009/11/05			jFra	9.7540	9.6980	(0.574)	0.0000	0.0000	0
08/02/2008	JN02	2008/05/02			jNote	10.4970	10.4700	(0.257)	0.0000	0.0000	0
08/02/2008	JN02	2008/05/02	10.00	Put	Option on jNote	5,182.0000	5,289.0000	2.065	0	0	0
08/02/2008	JN02	2008/05/02	10.00	Call	Option on jNote	15,817.0000	15,452.0000	(2.308)	0	0	0
08/02/2008	JN02	2008/08/07			jNote	10.2430	10.2260	(0.166)	0.0000	0.0000	0

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08/02/2008	JN05	2008/05/02			jNote	9.8330	9.8230	(0.102)	0.0000	0.0000	0
08/02/2008	JN05	2008/05/02	9.50	Put	Option on jNote	3,942.0000	4,001.0000	1.497	0	0	0
08/02/2008	JN05	2008/05/02	9.50	Call	Option on jNote	18,671.0000	18,347.0000	(1.735)	0	0	0
08/02/2008	JN05	2008/08/07			jNote	9.7090	9.6960	(0.134)	0.0000	0.0000	0
08/02/2008	JN10	2008/05/02			jNote	9.5280	9.4900	(0.399)	0.0000	0.0000	0
08/02/2008	JN10	2008/05/02	9.00	Put	Option on jNote	714.0000	876.0000	22.689	0	0	0
08/02/2008	JN10	2008/05/02	9.00	Call	Option on jNote	35,972.0000	33,763.0000	(6.141)	0	0	0
08/02/2008	JN10	2008/08/07			jNote	9.4420	9.4010	(0.434)	0.0000	0.0000	0
08/02/2008	JROD	2008/02/29			jRod	10.6840	10.6780	(0.056)	0.0000	0.0000	0
08/02/2008	JROD	2008/03/31			jRod	10.8650	10.8480	(0.156)	0.0000	0.0000	0
08/02/2008	JROD	2008/04/30			jRod	11.0820	11.0560	(0.235)	0.0000	0.0000	0
08/02/2008	JROD	2008/05/30			jRod	10.9890	10.9770	(0.109)	0.0000	0.0000	0
08/02/2008	JROD	2008/06/30			jRod	11.1430	11.1380	(0.045)	0.0000	0.0000	0
08/02/2008	JROD	2008/07/31			jRod	11.2750	11.2790	0.035	0.0000	0.0000	0
08/02/2008	OTH1	2008/05/02			Index Future	252.3390	253.4750	0.450	0.0000	0.0000	0
08/02/2008	OTH1	2008/08/07			Index Future	260.1170	261.1200	0.386	0.0000	0.0000	0
08/02/2008	OTH1	2008/11/06			Index Future	267.1050	268.3070	0.450	0.0000	0.0000	12
08/02/2008	R153	2008/05/02			Bond Future	9.3130	9.2730	(0.430)	9.2800	0.0000	8,578
08/02/2008	R153	2008/05/02	9.00	Call	Option on Bond Future	287.0000	312.0000	8.711	0	0	0
08/02/2008	R153	2008/05/02	9.00	Put	Option on Bond Future	960.0000	899.0000	(6.354)	0	0	0

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08/02/2008	R153	2008/08/07			Bond Future	9.1080	9.0680	(0.439)	0.0000	0.0000	1,290
08/02/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	1,447.0000	1,389.0000	(4.008)	0	0	0
08/02/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	272.0000	290.0000	6.618	0	0	0
08/02/2008	R153	2008/11/06			Bond Future	8.9580	8.9180	(0.447)	0.0000	0.0000	0
08/02/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	1,641.0000	1,607.0000	(2.072)	0	0	0
08/02/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	2,137.0000	2,171.0000	1.591	0	0	0
08/02/2008	R157	2008/05/02			Bond Future	8.7870	8.7270	(0.683)	0.0000	0.0000	9,935
08/02/2008	R157	2008/05/02	8.50	Call	Option on Bond Future	861.0000	983.0000	14.170	0	0	0
08/02/2008	R157	2008/05/02	8.50	Put	Option on Bond Future	2,655.0000	2,405.0000	(9.416)	0	0	2,000
08/02/2008	R157	2008/05/02	8.75	Put	Option on Bond Future	1,745.0000	1,550.0000	(11.175)	0	0	0
08/02/2008	R157	2008/05/02	8.75	Call	Option on Bond Future	1,516.0000	1,693.0000	11.675	0	0	0
08/02/2008	R157	2008/08/07			Bond Future	8.7010	8.6410	(0.690)	0.0000	0.0000	2,500
08/02/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	739.0000	822.0000	11.231	0	0	0
08/02/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	5,069.0000	4,788.0000	(5.543)	0	0	0
08/02/2008	R157	2008/11/06			Bond Future	8.6380	8.5780	(0.695)	0.0000	0.0000	0
08/02/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	2,526.0000	2,723.0000	7.799	0	0	0
08/02/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	1,869.0000	1,713.0000	(8.347)	0	0	0
08/02/2008	R186	2008/05/02			Bond Future	8.5720	8.5020	(0.817)	0.0000	0.0000	0
08/02/2008	R186	2008/05/02	8.00	Put	Option on Bond Future	6,850.0000	6,249.0000	(8.774)	0	0	0
08/02/2008	R186	2008/05/02	8.00	Call	Option on Bond Future	630.0000	764.0000	21.270	0	0	0
08/02/2008	R186	2008/08/07			Bond Future	8.5050	8.4350	(0.823)	0.0000	0.0000	220
08/02/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	1,138.0000	1,296.0000	13.884	0	0	0
08/02/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	9,464.0000	8,885.0000	(6.118)	0	0	0
08/02/2008	R186	2008/11/06			Bond Future	8.4490	8.3790	(0.829)	0.0000	0.0000	0
08/02/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	2,393.0000	2,814.0000	17.593	0	0	0
08/02/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	1,860.0000	1,544.0000	(16.989)	0	0	0
08/02/2008	R196	2008/05/02			Bond Future	10.0730	10.7200	6.423	0.0000	0.0000	0
08/02/2008	R196	2008/05/02	9.00	Put	Option on Bond Future	846.0000	1,322.0000	56.265	0	0	0

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08/02/2008	R196	2008/05/02	9.00	Call	Option on Bond Future	19.0000	2.0000	(89.474)	0	0	0
08/02/2008	R196	2008/08/07			Bond Future	9.6870	10.3040	6.369	0.0000	0.0000	0
08/02/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	1,738.0000	1,917.0000	10.299	0	0	0
08/02/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	1,243.0000	1,097.0000	(11.746)	0	0	0
08/02/2008	R196	2008/11/06			Bond Future	9.4410	9.8900	4.756	0.0000	0.0000	0
08/02/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,868.0000	1,933.0000	3.480	0	0	0
08/02/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	1,663.0000	1,595.0000	(4.089)	0	0	0
08/02/2008	R201	2008/05/02			Bond Future	8.7720	8.7120	(0.684)	0.0000	0.0000	0
08/02/2008	R201	2008/05/02	8.50	Call	Option on Bond Future	694.0000	793.0000	14.265	0	0	0
08/02/2008	R201	2008/05/02	8.50	Put	Option on Bond Future	2,050.0000	1,852.0000	(9.659)	0	0	0
08/02/2008	R201	2008/08/07			Bond Future	8.6540	8.5940	(0.693)	0.0000	0.0000	0
08/02/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	3,840.0000	3,619.0000	(5.755)	0	0	0
08/02/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	619.0000	689.0000	11.309	0	0	0
08/02/2008	R201	2008/11/06			Bond Future	8.5480	8.4880	(0.702)	0.0000	0.0000	0
08/02/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	1,358.0000	1,243.0000	(8.468)	0	0	0
08/02/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	2,305.0000	2,473.0000	7.289	0	0	0
08/02/2008	R203	2008/05/02			Bond Future	8.6800	8.6300	(0.576)	0.0000	0.0000	0
08/02/2008	R203	2008/05/02	8.25	Put	Option on Bond Future	3,082.0000	2,833.0000	(8.079)	0	0	0
08/02/2008	R203	2008/05/02	8.25	Call	Option on Bond Future	364.0000	426.0000	17.033	0	0	0
08/02/2008	R203	2008/08/07			Bond Future	8.5830	8.5330	(0.583)	0.0000	0.0000	0
08/02/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	5,416.0000	5,133.0000	(5.225)	0	0	0
08/02/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	122.0000	146.0000	19.672	0	0	0
08/02/2008	R203	2008/11/06			Bond Future	8.5030	8.4530	(0.588)	0.0000	0.0000	0
08/02/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	1,730.0000	1,581.0000	(8.613)	0	0	0
08/02/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	1,711.0000	1,867.0000	9.117	0	0	0
08/02/2008	R204	2008/05/02			Bond Future	8.6900	8.6300	(0.690)	0.0000	0.0000	3,265
08/02/2008	R204	2008/05/02	8.25	Call	Option on Bond Future	377.0000	457.0000	21.220	0	0	0

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08/02/2008	R204	2008/05/02	8.25	Put	Option on Bond Future	3,355.0000	3,036.0000	(9.508)	0	0	0
08/02/2008	R204	2008/08/07			Bond Future	8.6080	8.5480	(0.697)	0.0000	0.0000	0
08/02/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	5,943.0000	5,568.0000	(6.310)	0	0	0
08/02/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	70.0000	91.0000	30.000	0	0	0
08/02/2008	R204	2008/11/06			Bond Future	8.5380	8.4780	(0.703)	0.0000	0.0000	0
08/02/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	1,597.0000	1,792.0000	12.210	0	0	0
08/02/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	1,846.0000	1,648.0000	(10.726)	0	0	0
08/02/2008	R206	2008/05/02			Bond Future	8.8080	8.7580	(0.568)	0.0000	0.0000	0
08/02/2008	R206	2008/05/02	8.25	Call	Option on Bond Future	176.0000	207.0000	17.614	0	0	0
08/02/2008	R206	2008/05/02	8.25	Put	Option on Bond Future	2,581.0000	2,400.0000	(7.013)	0	0	0
08/02/2008	R206	2008/08/07			Bond Future	8.6810	8.6310	(0.576)	0.0000	0.0000	0
08/02/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	387.0000	428.0000	10.594	0	0	0
08/02/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	3,246.0000	3,081.0000	(5.083)	0	0	0
08/02/2008	R206	2008/11/06			Bond Future	8.5640	8.5140	(0.584)	0.0000	0.0000	610
08/02/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	3,094.0000	2,954.0000	(4.525)	0	0	0
08/02/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	804.0000	864.0000	7.463	0	0	0
08/02/2008	R207	2008/05/02			Bond Future	8.6870	8.6270	(0.691)	0.0000	0.0000	0
08/02/2008	R207	2008/05/02	8.25	Call	Option on Bond Future	389.0000	472.0000	21.337	0	0	0
08/02/2008	R207	2008/05/02	8.25	Put	Option on Bond Future	3,400.0000	3,077.0000	(9.500)	0	0	0
08/02/2008	R207	2008/08/07			Bond Future	8.6120	8.5520	(0.697)	0.0000	0.0000	0
08/02/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	4,384.0000	4,024.0000	(8.212)	0	0	0
08/02/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	152.0000	196.0000	28.947	0	0	0
08/02/2008	R207	2008/11/06			Bond Future	8.5460	8.4860	(0.702)	0.0000	0.0000	0
08/02/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	1,460.0000	1,657.0000	13.493	0	0	0
08/02/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	1,767.0000	1,563.0000	(11.545)	0	0	0
08/02/2008	R209	2008/05/02			Bond Future	8.3590	8.2790	(0.957)	0.0000	0.0000	6,430
08/02/2008	R209	2008/05/02	7.75	Call	Option on Bond Future	330.0000	431.0000	30.606	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
08/02/2008	R209	2008/05/02	7.75	Put	Option on Bond Future	5,958.0000	5,356.0000	(10.104)	0	0	0
08/02/2008	R209	2008/08/07			Bond Future	8.3000	8.2200	(0.964)	0.0000	0.0000	0
08/02/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	5,149.0000	4,477.0000	(13.051)	0	0	0
08/02/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	48.0000	85.0000	77.083	0	0	0
08/02/2008	R209	2008/11/06			Bond Future	8.2510	8.1710	(0.970)	0.0000	0.0000	260
08/02/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	4,813.0000	4,179.0000	(13.173)	0	0	0
08/02/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	152.0000	234.0000	53.947	0	0	0
08/02/2008	TRT1	2008/05/02			Index Future	260.3770	261.1420	0.294	0.0000	0.0000	0
08/02/2008	TRT1	2008/08/07			Index Future	268.4710	269.2280	0.282	0.0000	0.0000	0
08/02/2008	TRT1	2008/11/06			Index Future	275.6130	276.4230	0.294	0.0000	0.0000	400
<b>Grand Total:</b>											<b>174,454</b>