



Derivatives High/Low Report

High/Low for 07/03/2008

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
07/03/2008	\$ / R 2008/03/17			Currency Future	7.8880	7.9924	1.324	8.0900	7.9900	31,624
07/03/2008	\$ / R 2008/06/13			Currency Future	8.2190	8.1693	(0.605)	8.2700	8.1400	27,830
07/03/2008	\$ / R 2008/09/15			Currency Future	8.2415	8.3561	1.391	8.4500	8.3500	15,563
07/03/2008	£ / R 2008/03/17			Currency Future	15.5424	16.1131	3.672	0.0000	0.0000	2,227
07/03/2008	£ / R 2008/06/13			Currency Future	15.4364	16.3527	5.936	16.5400	16.2900	1,948
07/03/2008	£ / R 2008/09/15			Currency Future	15.3289	16.6049	8.324	16.7100	16.7100	752
07/03/2008	€ / R 2008/03/17			Currency Future	11.9036	12.2580	2.977	0.0000	0.0000	3,975
07/03/2008	€ / R 2008/06/13			Currency Future	11.8571	12.4751	5.212	12.6500	12.1300	6,063
07/03/2008	€ / R 2008/09/15			Currency Future	11.8039	12.6997	7.589	12.7600	12.7100	7,169
07/03/2008	ALBI 2008/05/02			Index Future	256.8765	255.2760	(0.623)	0.0000	0.0000	594
07/03/2008	ALBI 2008/05/02	265.00	Put	Index Future	82,503.0000	97,790.0000	18.529	0	0	0
07/03/2008	ALBI 2008/05/02	265.00	Call	Index Future	1,268.0000	550.0000	(56.625)	0	0	0
07/03/2008	ALBI 2008/08/07			Index Future	264.9110	263.2950	(0.610)	0.0000	0.0000	0
07/03/2008	ALBI 2008/08/07	265.00	Call	Index Future	33,885.0000	26,263.0000	(22.494)	0	0	0
07/03/2008	ALBI 2008/08/07	265.00	Put	Index Future	34,775.0000	43,313.0000	24.552	0	0	0

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07/03/2008	ALBI	2008/11/06			Index Future	272.4460	270.7900	(0.608)	0.0000	0.0000	0
07/03/2008	ALBI	2008/11/06	265.00	Call	Index Future	90,821.0000	78,605.0000	(13.451)	0	0	0
07/03/2008	ALBI	2008/11/06	265.00	Put	Index Future	16,361.0000	20,705.0000	26.551	0	0	0
07/03/2008	CRD1	2008/05/02			Index Future	111.1390	110.6700	(0.422)	0.0000	0.0000	0
07/03/2008	CRD1	2008/08/07			Index Future	114.4430	112.9600	(1.296)	0.0000	0.0000	0
07/03/2008	CRD1	2008/11/06			Index Future	117.6040	117.1090	(0.421)	0.0000	0.0000	8
07/03/2008	GOVI	2008/05/02			jGovi	259.0310	257.4825	(0.598)	0.0000	0.0000	19
07/03/2008	GOVI	2008/05/02	264.00	Call	jGovi	4,628.0000	2,444.0000	(47.191)	0	0	0
07/03/2008	GOVI	2008/05/02	264.00	Put	jGovi	54,318.0000	67,619.0000	24.487	0	0	0
07/03/2008	GOVI	2008/08/07			jGovi	266.4905	264.8990	(0.597)	0.0000	0.0000	142
07/03/2008	GOVI	2008/08/07	274.00	Put	jGovi	84,648.0000	97,694.0000	15.412	0	0	0
07/03/2008	GOVI	2008/08/07	274.00	Call	jGovi	9,553.0000	6,684.0000	(30.032)	0	0	0
07/03/2008	GOVI	2008/11/06			jGovi	273.9270	272.2910	(0.597)	0.0000	0.0000	60
07/03/2008	GOVI	2008/11/06	274.00	Put	jGovi	45,135.0000	53,610.0000	18.777	0	0	0
07/03/2008	GOVI	2008/11/06	274.00	Call	jGovi	44,405.0000	36,520.0000	(17.757)	0	0	0
07/03/2008	ILBI	2008/05/02			Index Future	308.4420	308.2780	(0.053)	0.0000	0.0000	0
07/03/2008	J153	2010/08/31			jSwap	10.9300	10.9780	0.439	0.0000	0.0000	0
07/03/2008	J157	2015/09/15			jSwap	10.1420	10.2170	0.739	0.0000	0.0000	0
07/03/2008	J186	2026/12/21			jSwap	9.4800	9.6460	1.751	0.0000	0.0000	0
07/03/2008	J201	2014/12/22			jSwap	10.1860	10.2850	0.972	0.0000	0.0000	0
07/03/2008	J203	2017/09/15			jSwap	10.0270	10.1390	1.117	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
07/03/2008	J204	2018/12/21			jSwap	9.9490	10.0680	1.196	0.0000	0.0000	0
07/03/2008	J207	2020/01/15			jSwap	9.8790	10.0010	1.235	0.0000	0.0000	0
07/03/2008	JBAR	2005/12/21			jBar	11.3250	11.3250	-	0.0000	0.0000	0
07/03/2008	JFRA	2008/05/02			jFra	11.4280	11.4290	0.009	0.0000	0.0000	0
07/03/2008	JFRA	2008/05/02	10.25	Call	Option on jFra	9,485.0000	9,415.0000	(0.738)	0	0	0
07/03/2008	JFRA	2008/05/02	10.25	Put	Option on jFra	6,443.0000	6,375.0000	(1.055)	0	0	0
07/03/2008	JFRA	2008/08/07			jFra	11.4110	11.4210	0.088	0.0000	0.0000	0
07/03/2008	JFRA	2008/08/07	10.25	Call	Option on jFra	14,394.0000	14,365.0000	(0.201)	0	0	0
07/03/2008	JFRA	2008/08/07	10.25	Put	Option on jFra	11,579.0000	11,526.0000	(0.458)	0	0	0
07/03/2008	JFRA	2008/11/06			jFra	11.3270	11.3390	0.106	0.0000	0.0000	0
07/03/2008	JFRA	2008/11/06	10.25	Put	Option on jFra	15,047.0000	15,000.0000	(0.312)	0	0	0
07/03/2008	JFRA	2008/11/06	10.25	Call	Option on jFra	17,659.0000	17,641.0000	(0.102)	0	0	0
07/03/2008	JFRA	2009/02/05			jFra	11.1470	11.1840	0.332	0.0000	0.0000	0
07/03/2008	JFRA	2009/02/05	10.00	Call	Option on jFra	20,533.0000	20,551.0000	0.088	0	0	0
07/03/2008	JFRA	2009/02/05	10.00	Put	Option on jFra	17,751.0000	17,679.0000	(0.406)	0	0	0
07/03/2008	JFRA	2009/05/07			jFra	10.8650	10.9050	0.368	0.0000	0.0000	0
07/03/2008	JFRA	2009/08/06			jFra	10.5440	10.5980	0.512	0.0000	0.0000	0
07/03/2008	JFRA	2009/08/06	10.00	Put	Option on jFra	23,089.0000	23,000.0000	(0.385)	0	0	0
07/03/2008	JFRA	2009/08/06	10.00	Call	Option on jFra	24,410.0000	24,453.0000	0.176	0	0	0
07/03/2008	JFRA	2009/11/05			jFra	10.1970	10.2640	0.657	0.0000	0.0000	0
07/03/2008	JN02	2008/05/02			jNote	10.8980	10.9370	0.358	0.0000	0.0000	0
07/03/2008	JN02	2008/05/02	10.00	Put	Option on jNote	1,960.0000	1,792.0000	(8.571)	0	0	0
07/03/2008	JN02	2008/05/02	10.00	Call	Option on jNote	19,624.0000	20,135.0000	2.604	0	0	0
07/03/2008	JN02	2008/08/07			jNote	10.6850	10.7400	0.515	0.0000	0.0000	0

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07/03/2008	JN05	2008/05/02			jNote	10.1230	10.2260	1.017	0.0000	0.0000	0
07/03/2008	JN05	2008/05/02	9.50	Call	Option on jNote	26,602.0000	30,173.0000	13.424	0	0	0
07/03/2008	JN05	2008/05/02	9.50	Put	Option on jNote	850.0000	519.0000	(38.941)	0	0	0
07/03/2008	JN05	2008/08/07			jNote	10.0030	10.1120	1.090	0.0000	0.0000	0
07/03/2008	JN10	2008/05/02			jNote	9.7780	9.9030	1.278	0.0000	0.0000	0
07/03/2008	JN10	2008/05/02	9.00	Call	Option on jNote	50,534.0000	58,069.0000	14.911	0	0	0
07/03/2008	JN10	2008/05/02	9.00	Put	Option on jNote	26.0000	6.0000	(76.923)	0	0	0
07/03/2008	JN10	2008/08/07			jNote	9.6960	9.8250	1.330	0.0000	0.0000	0
07/03/2008	JROD	2008/03/31			jRod	10.7490	10.7410	(0.074)	0.0000	0.0000	0
07/03/2008	JROD	2008/04/30			jRod	10.9510	10.9330	(0.164)	0.0000	0.0000	0
07/03/2008	JROD	2008/05/30			jRod	11.2520	11.2270	(0.222)	0.0000	0.0000	0
07/03/2008	JROD	2008/06/30			jRod	11.1450	11.1330	(0.108)	0.0000	0.0000	0
07/03/2008	JROD	2008/07/31			jRod	11.3290	11.3200	(0.079)	0.0000	0.0000	0
07/03/2008	OTH1	2008/05/02			Index Future	246.1360	244.2350	(0.772)	0.0000	0.0000	0
07/03/2008	OTH1	2008/08/07			Index Future	253.4520	251.4960	(0.772)	0.0000	0.0000	0
07/03/2008	OTH1	2008/11/06			Index Future	260.4540	258.4440	(0.772)	0.0000	0.0000	12
07/03/2008	R153	2008/05/02			Bond Future	9.5330	9.7030	1.783	0.0000	0.0000	10,082
07/03/2008	R153	2008/05/02	9.00	Put	Option on Bond Future	1,239.0000	1,553.0000	25.343	0	0	0
07/03/2008	R153	2008/05/02	9.00	Call	Option on Bond Future	96.0000	49.0000	(48.958)	0	0	0
07/03/2008	R153	2008/08/07			Bond Future	9.3280	9.5910	2.819	0.0000	0.0000	1,290
07/03/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	142.0000	75.0000	(47.183)	0	0	0

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07/03/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	1,739.0000	2,173.0000	24.957	0	0	0
07/03/2008	R153	2008/08/07	8.25	Call	Option on Bond Future	71.0000	34.0000	(52.113)	0	0	0
07/03/2008	R153	2008/08/07	8.25	Put	Option on Bond Future	2,157.0000	2,620.0000	21.465	0	0	0
07/03/2008	R153	2008/11/06			Bond Future	9.1780	9.4530	2.996	0.0000	0.0000	0
07/03/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	1,838.0000	1,603.0000	(12.786)	0	0	0
07/03/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	1,716.0000	1,946.0000	13.403	0	0	0
07/03/2008	R157	2008/05/02			Bond Future	9.0870	9.2440	1.728	9.2100	9.2200	10,794
07/03/2008	R157	2008/05/02	8.50	Call	Option on Bond Future	218.0000	113.0000	(48.165)	0	0	0
07/03/2008	R157	2008/05/02	8.50	Put	Option on Bond Future	3,851.0000	4,694.0000	21.890	0	0	2,000
07/03/2008	R157	2008/05/02	8.75	Put	Option on Bond Future	2,607.0000	3,334.0000	27.886	0	0	0
07/03/2008	R157	2008/05/02	8.75	Call	Option on Bond Future	538.0000	317.0000	(41.078)	0	0	0
07/03/2008	R157	2008/08/07			Bond Future	9.0010	9.1710	1.889	0.0000	0.0000	2,510
07/03/2008	R157	2008/08/07	8.75	Call	Option on Bond Future	1,528.0000	1,155.0000	(24.411)	0	0	500
07/03/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	6,433.0000	7,326.0000	13.882	0	0	0
07/03/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	309.0000	201.0000	(34.951)	0	0	0
07/03/2008	R157	2008/08/07	8.25	Put	Option on Bond Future	5,134.0000	5,956.0000	16.011	0	0	0
07/03/2008	R157	2008/08/07	8.25	Call	Option on Bond Future	577.0000	397.0000	(31.196)	0	0	500
07/03/2008	R157	2008/08/07	8.75	Put	Option on Bond Future	3,027.0000	3,656.0000	20.780	0	0	0
07/03/2008	R157	2008/08/07	9.25	Call	Option on Bond Future	3,078.0000	2,493.0000	(19.006)	0	0	0
07/03/2008	R157	2008/08/07	9.25	Put	Option on Bond Future	1,614.0000	2,032.0000	25.898	0	0	500
07/03/2008	R157	2008/11/06			Bond Future	8.9380	9.0960	1.768	0.0000	0.0000	0
07/03/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	1,553.0000	1,195.0000	(23.052)	0	0	0
07/03/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	2,645.0000	3,195.0000	20.794	0	0	0
07/03/2008	R186	2008/05/02			Bond Future	8.9620	9.1280	1.852	0.0000	0.0000	1,050
07/03/2008	R186	2008/05/02	8.00	Call	Option on Bond Future	60.0000	23.0000	(61.667)	0	0	0
07/03/2008	R186	2008/05/02	8.00	Put	Option on Bond Future	10,253.0000	11,845.0000	15.527	0	0	0
07/03/2008	R186	2008/08/07			Bond Future	8.8950	9.0670	1.934	0.0000	0.0000	220
07/03/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	363.0000	228.0000	(37.190)	0	0	0
07/03/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	12,671.0000	14,227.0000	12.280	0	0	0

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07/03/2008	R186	2008/11/06			Bond Future	8.8390	9.0130	1.969	0.0000	0.0000	0
07/03/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	708.0000	367.0000	(48.164)	0	0	0
07/03/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	4,160.0000	5,531.0000	32.957	0	0	0
07/03/2008	R196	2008/05/02			Bond Future	10.5820	10.6450	0.595	0.0000	0.0000	0
07/03/2008	R196	2008/05/02	9.00	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
07/03/2008	R196	2008/05/02	9.00	Put	Option on Bond Future	1,216.0000	1,263.0000	3.865	0	0	0
07/03/2008	R196	2008/08/07			Bond Future	10.1620	10.2430	0.797	0.0000	0.0000	0
07/03/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	1,017.0000	995.0000	(2.163)	0	0	0
07/03/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	1,762.0000	1,783.0000	1.192	0	0	0
07/03/2008	R196	2008/11/06			Bond Future	9.8730	9.9670	0.952	0.0000	0.0000	0
07/03/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,841.0000	1,853.0000	0.652	0	0	0
07/03/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	1,508.0000	1,491.0000	(1.127)	0	0	0
07/03/2008	R201	2008/05/02			Bond Future	9.0720	9.2380	1.830	0.0000	0.0000	0
07/03/2008	R201	2008/05/02	8.50	Put	Option on Bond Future	3,000.0000	3,712.0000	23.733	0	0	0
07/03/2008	R201	2008/05/02	8.50	Call	Option on Bond Future	175.0000	86.0000	(50.857)	0	0	0
07/03/2008	R201	2008/08/07			Bond Future	8.9540	9.1340	2.010	0.0000	0.0000	0
07/03/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	260.0000	164.0000	(36.923)	0	0	0
07/03/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	4,916.0000	5,669.0000	15.317	0	0	0
07/03/2008	R201	2008/11/06			Bond Future	8.8480	9.0380	2.147	0.0000	0.0000	0
07/03/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	1,923.0000	2,424.0000	26.053	0	0	0
07/03/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	1,468.0000	1,094.0000	(25.477)	0	0	0
07/03/2008	R203	2008/05/02			Bond Future	9.0700	9.2390	1.863	0.0000	0.0000	0
07/03/2008	R203	2008/05/02	8.25	Put	Option on Bond Future	5,126.0000	6,116.0000	19.313	0	0	0
07/03/2008	R203	2008/05/02	8.25	Call	Option on Bond Future	26.0000	8.0000	(69.231)	0	0	0
07/03/2008	R203	2008/08/07			Bond Future	8.9730	9.1560	2.039	0.0000	0.0000	0
07/03/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	12.0000	4.0000	(66.667)	0	0	0
07/03/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	7,664.0000	8,737.0000	14.001	0	0	0

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07/03/2008	R203	2008/11/06			Bond Future	8.8930	9.0860	2.170	0.0000	0.0000	0
07/03/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	3,050.0000	3,903.0000	27.967	0	0	0
07/03/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	701.0000	427.0000	(39.087)	0	0	0
07/03/2008	R204	2008/05/02			Bond Future	9.0800	9.2320	1.674	0.0000	0.0000	3,779
07/03/2008	R204	2008/05/02	8.25	Call	Option on Bond Future	26.0000	9.0000	(65.385)	0	0	0
07/03/2008	R204	2008/05/02	8.25	Put	Option on Bond Future	5,545.0000	6,493.0000	17.096	0	0	0
07/03/2008	R204	2008/08/07			Bond Future	8.9980	9.1590	1.789	0.0000	0.0000	0
07/03/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	4.0000	1.0000	(75.000)	0	0	0
07/03/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	8,399.0000	9,412.0000	12.061	0	0	0
07/03/2008	R204	2008/11/06			Bond Future	8.9280	9.0930	1.848	0.0000	0.0000	0
07/03/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	593.0000	369.0000	(37.774)	0	0	0
07/03/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	3,343.0000	4,152.0000	24.200	0	0	0
07/03/2008	R206	2008/05/02			Bond Future	9.1080	9.2660	1.735	0.0000	0.0000	0
07/03/2008	R206	2008/05/02	8.25	Call	Option on Bond Future	18.0000	6.0000	(66.667)	0	0	0
07/03/2008	R206	2008/05/02	8.25	Put	Option on Bond Future	3,686.0000	4,332.0000	17.526	0	0	0
07/03/2008	R206	2008/08/07			Bond Future	8.9810	9.1540	1.926	0.0000	0.0000	0
07/03/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	141.0000	83.0000	(41.135)	0	0	0
07/03/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	4,227.0000	4,868.0000	15.164	0	0	0
07/03/2008	R206	2008/11/06			Bond Future	8.8640	9.0460	2.053	0.0000	0.0000	610
07/03/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	434.0000	307.0000	(29.263)	0	0	0
07/03/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	3,916.0000	4,503.0000	14.990	0	0	0
07/03/2008	R207	2008/05/02			Bond Future	9.0870	9.2360	1.640	0.0000	0.0000	0
07/03/2008	R207	2008/05/02	8.25	Call	Option on Bond Future	26.0000	9.0000	(65.385)	0	0	0
07/03/2008	R207	2008/05/02	8.25	Put	Option on Bond Future	5,679.0000	6,620.0000	16.570	0	0	0
07/03/2008	R207	2008/08/07			Bond Future	9.0120	9.1690	1.742	0.0000	0.0000	0
07/03/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	6,872.0000	7,870.0000	14.523	0	0	0
07/03/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	11.0000	3.0000	(72.727)	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
07/03/2008	R207	2008/11/06			Bond Future	8.9460	9.1080	1.811	0.0000	0.0000	0
07/03/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	3,397.0000	4,235.0000	24.669	0	0	0
07/03/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	472.0000	278.0000	(41.102)	0	0	0
07/03/2008	R209	2008/05/02			Bond Future	8.8090	8.9730	1.862	0.0000	0.0000	6,260
07/03/2008	R209	2008/05/02	7.75	Put	Option on Bond Future	9,407.0000	10,696.0000	13.703	0	0	0
07/03/2008	R209	2008/05/02	7.75	Call	Option on Bond Future	13.0000	4.0000	(69.231)	0	0	0
07/03/2008	R209	2008/08/07			Bond Future	8.7500	8.9200	1.943	0.0000	0.0000	0
07/03/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	8,906.0000	10,263.0000	15.237	0	0	0
07/03/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/03/2008	R209	2008/11/06			Bond Future	8.7010	8.8750	2.000	0.0000	0.0000	260
07/03/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	8,499.0000	9,895.0000	16.425	0	0	0
07/03/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	5.0000	1.0000	(80.000)	0	0	0
07/03/2008	TRT1	2008/05/02			Index Future	255.7620	254.2230	(0.602)	0.0000	0.0000	0
07/03/2008	TRT1	2008/08/07			Index Future	263.3650	261.7800	(0.602)	0.0000	0.0000	0
07/03/2008	TRT1	2008/11/06			Index Future	270.6400	269.0130	(0.601)	0.0000	0.0000	400
Grand Total:											138,741