



# Derivatives High/Low Report

High/Low for 03/04/2008

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
03/04/2008	\$ / R 2008/06/13			Currency Future	7.9646	7.9643	(0.004)	8.0500	7.8400	42,015
03/04/2008	\$ / R 2008/09/15			Currency Future	8.1439	8.1452	0.016	8.1300	8.0200	17,999
03/04/2008	\$ / R 2008/12/12			Currency Future	8.3272	8.3279	0.008	8.2600	8.2600	7,373
03/04/2008	£ / R 2008/06/13			Currency Future	15.6900	15.8003	0.703	15.5800	15.5400	3,056
03/04/2008	£ / R 2008/09/15			Currency Future	15.9301	16.0457	0.726	15.8300	15.7900	561
03/04/2008	£ / R 2008/12/12			Currency Future	16.1818	16.2996	0.728	16.3300	16.0800	144
03/04/2008	€ / R 2008/06/13			Currency Future	12.3933	12.4091	0.127	12.4200	12.2300	12,913
03/04/2008	€ / R 2008/09/15			Currency Future	12.6103	12.6271	0.133	12.4700	12.4700	8,498
03/04/2008	€ / R 2008/12/12			Currency Future	12.8367	12.8524	0.122	12.7600	12.7500	4,662
03/04/2008	ALBI 2008/05/02			Index Future	258.2020	258.9650	0.296	0.0000	0.0000	594
03/04/2008	ALBI 2008/05/02	265.00	Put	Index Future	68,498.0000	61,141.0000	(10.740)	0	0	0
03/04/2008	ALBI 2008/05/02	265.00	Call	Index Future	518.0000	791.0000	52.703	0	0	0
03/04/2008	ALBI 2008/08/07			Index Future	266.0540	266.7840	0.274	0.0000	0.0000	0
03/04/2008	ALBI 2008/08/07	265.00	Put	Index Future	26,254.0000	23,050.0000	(12.204)	0	0	0
03/04/2008	ALBI 2008/08/07	265.00	Call	Index Future	36,794.0000	40,890.0000	11.132	0	0	0

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03/04/2008	ALBI	2008/11/06			Index Future	273.5910	274.3370	0.273	0.0000	0.0000	0
03/04/2008	ALBI	2008/11/06	265.00	Put	Index Future	11,950.0000	10,473.0000	(12.360)	0	0	0
03/04/2008	ALBI	2008/11/06	265.00	Call	Index Future	97,860.0000	103,843.0000	6.114	0	0	0
03/04/2008	CRD1	2008/05/02			Index Future	111.6060	111.8310	0.202	0.0000	0.0000	0
03/04/2008	CRD1	2008/08/07			Index Future	114.8770	115.1100	0.203	0.0000	0.0000	0
03/04/2008	CRD1	2008/11/06			Index Future	118.0240	118.2630	0.203	0.0000	0.0000	8
03/04/2008	GOVI	2008/05/02			jGovi	260.3290	261.0680	0.284	0.0000	0.0000	19
03/04/2008	GOVI	2008/05/02	264.00	Call	jGovi	3,271.0000	4,507.0000	37.787	0	0	0
03/04/2008	GOVI	2008/05/02	264.00	Put	jGovi	39,981.0000	33,827.0000	(15.392)	0	0	0
03/04/2008	GOVI	2008/08/07			jGovi	267.7800	268.5390	0.283	0.0000	0.0000	142
03/04/2008	GOVI	2008/08/07	274.00	Call	jGovi	9,971.0000	11,671.0000	17.049	0	0	0
03/04/2008	GOVI	2008/08/07	274.00	Put	jGovi	72,171.0000	66,281.0000	(8.161)	0	0	0
03/04/2008	GOVI	2008/11/06			jGovi	275.1140	275.8950	0.284	0.0000	0.0000	60
03/04/2008	GOVI	2008/11/06	274.00	Call	jGovi	48,125.0000	52,434.0000	8.954	0	0	0
03/04/2008	GOVI	2008/11/06	274.00	Put	jGovi	36,985.0000	33,484.0000	(9.466)	0	0	0
03/04/2008	ILBI	2008/05/02			Index Future	315.7180	315.7520	0.011	0.0000	0.0000	0
03/04/2008	J153	2010/08/31			jSwap	10.9300	10.9040	(0.238)	0.0000	0.0000	0
03/04/2008	J157	2015/09/15			jSwap	9.9650	9.9190	(0.462)	0.0000	0.0000	0
03/04/2008	J186	2026/12/21			jSwap	9.4230	9.3520	(0.753)	0.0000	0.0000	0
03/04/2008	J201	2014/12/22			jSwap	10.0930	10.0520	(0.406)	0.0000	0.0000	0
03/04/2008	J203	2017/09/15			jSwap	9.8400	9.7900	(0.508)	0.0000	0.0000	0

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03/04/2008	J204	2018/12/21			jSwap	9.8360	9.7730	(0.641)	0.0000	0.0000	0
03/04/2008	J207	2020/01/15			jSwap	9.7520	9.6800	(0.738)	0.0000	0.0000	0
03/04/2008	JBAR	2005/12/21			jBar	11.3750	11.3750	-	0.0000	0.0000	0
03/04/2008	JFRA	2008/05/02			jFra	11.2950	11.2950	-	0.0000	0.0000	0
03/04/2008	JFRA	2008/05/02	10.25	Put	Option on jFra	4,427.0000	4,333.0000	(2.123)	0	0	0
03/04/2008	JFRA	2008/05/02	10.25	Call	Option on jFra	7,209.0000	7,114.0000	(1.318)	0	0	0
03/04/2008	JFRA	2008/08/07			jFra	11.3600	11.3520	(0.070)	0.0000	0.0000	0
03/04/2008	JFRA	2008/08/07	10.25	Call	Option on jFra	13,145.0000	13,088.0000	(0.434)	0	0	0
03/04/2008	JFRA	2008/08/07	10.25	Put	Option on jFra	10,453.0000	10,416.0000	(0.354)	0	0	0
03/04/2008	JFRA	2008/11/06			jFra	11.3040	11.2820	(0.195)	0.0000	0.0000	0
03/04/2008	JFRA	2008/11/06	10.25	Put	Option on jFra	14,151.0000	14,141.0000	(0.071)	0	0	0
03/04/2008	JFRA	2008/11/06	10.25	Call	Option on jFra	16,707.0000	16,644.0000	(0.377)	0	0	0
03/04/2008	JFRA	2009/02/05			jFra	11.2300	11.2300	-	0.0000	0.0000	0
03/04/2008	JFRA	2009/02/05	10.00	Put	Option on jFra	16,871.0000	16,842.0000	(0.172)	0	0	0
03/04/2008	JFRA	2009/02/05	10.00	Call	Option on jFra	19,854.0000	19,825.0000	(0.146)	0	0	0
03/04/2008	JFRA	2009/05/07			jFra	10.9220	10.8960	(0.238)	0.0000	0.0000	0
03/04/2008	JFRA	2009/08/06			jFra	10.5670	10.5650	(0.019)	0.0000	0.0000	0
03/04/2008	JFRA	2009/08/06	10.00	Put	Option on jFra	22,434.0000	22,413.0000	(0.094)	0	0	0
03/04/2008	JFRA	2009/08/06	10.00	Call	Option on jFra	23,811.0000	23,785.0000	(0.109)	0	0	0
03/04/2008	JFRA	2009/11/05			jFra	10.3140	10.2730	(0.398)	0.0000	0.0000	0
03/04/2008	JN02	2008/05/02			jNote	10.9040	10.8860	(0.165)	0.0000	0.0000	0
03/04/2008	JN02	2008/05/02	10.00	Put	Option on jNote	711.0000	701.0000	(1.406)	0	0	0
03/04/2008	JN02	2008/05/02	10.00	Call	Option on jNote	18,543.0000	18,217.0000	(1.758)	0	0	0
03/04/2008	JN02	2008/08/07			jNote	10.7020	10.6750	(0.252)	0.0000	0.0000	0

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03/04/2008	JN05	2008/05/02			jNote	10.0450	10.0150	(0.299)	0.0000	0.0000	0
03/04/2008	JN05	2008/05/02	9.50	Call	Option on jNote	23,159.0000	22,056.0000	(4.763)	0	0	0
03/04/2008	JN05	2008/05/02	9.50	Put	Option on jNote	320.0000	359.0000	12.188	0	0	0
03/04/2008	JN05	2008/08/07			jNote	9.9260	9.8950	(0.312)	0.0000	0.0000	0
03/04/2008	JN10	2008/05/02			jNote	9.6620	9.6040	(0.600)	0.0000	0.0000	0
03/04/2008	JN10	2008/05/02	9.00	Put	Option on jNote	4.0000	8.0000	100.000	0	0	0
03/04/2008	JN10	2008/05/02	9.00	Call	Option on jNote	43,475.0000	39,897.0000	(8.230)	0	0	0
03/04/2008	JN10	2008/08/07			jNote	9.5810	9.5180	(0.658)	0.0000	0.0000	0
03/04/2008	JROD	2008/04/30			jRod	10.7790	10.7780	(0.009)	0.0000	0.0000	0
03/04/2008	JROD	2008/05/30			jRod	11.0170	11.0130	(0.036)	0.0000	0.0000	0
03/04/2008	JROD	2008/06/30			jRod	11.3510	11.3400	(0.097)	0.0000	0.0000	0
03/04/2008	JROD	2008/07/31			jRod	11.1990	11.1880	(0.098)	0.0000	0.0000	0
03/04/2008	OTH1	2008/05/02			Index Future	247.5660	248.4860	0.372	0.0000	0.0000	0
03/04/2008	OTH1	2008/08/07			Index Future	254.8230	255.7700	0.372	0.0000	0.0000	0
03/04/2008	OTH1	2008/11/06			Index Future	261.8030	262.7770	0.372	0.0000	0.0000	12
03/04/2008	R153	2008/05/02			Bond Future	9.4860	9.4560	(0.316)	0.0000	0.0000	10,082
03/04/2008	R153	2008/05/02	9.00	Call	Option on Bond Future	42.0000	46.0000	9.524	0	0	0
03/04/2008	R153	2008/05/02	9.00	Put	Option on Bond Future	1,084.0000	1,025.0000	(5.443)	0	0	0
03/04/2008	R153	2008/08/07			Bond Future	9.3580	9.3280	(0.321)	0.0000	0.0000	1,290
03/04/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	1,753.0000	1,702.0000	(2.909)	0	0	0
03/04/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	99.0000	105.0000	6.061	0	0	0
03/04/2008	R153	2008/08/07	8.25	Call	Option on Bond Future	44.0000	48.0000	9.091	0	0	0

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03/04/2008	R153	2008/08/07	8.25	Put	Option on Bond Future	2,187.0000	2,133.0000	(2.469)	0	0	0
03/04/2008	R153	2008/11/06			Bond Future	9.2880	9.2580	(0.323)	0.0000	0.0000	0
03/04/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	1,642.0000	1,664.0000	1.340	0	0	0
03/04/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	1,707.0000	1,678.0000	(1.699)	0	0	0
03/04/2008	R157	2008/05/02			Bond Future	9.0180	8.9580	(0.665)	0.0000	0.0000	10,614
03/04/2008	R157	2008/05/02	8.50	Call	Option on Bond Future	96.0000	126.0000	31.250	0	0	0
03/04/2008	R157	2008/05/02	8.50	Put	Option on Bond Future	3,309.0000	2,973.0000	(10.154)	0	0	2,000
03/04/2008	R157	2008/05/02	8.75	Call	Option on Bond Future	354.0000	441.0000	24.576	0	0	0
03/04/2008	R157	2008/05/02	8.75	Put	Option on Bond Future	2,003.0000	1,723.0000	(13.979)	0	0	0
03/04/2008	R157	2008/08/07			Bond Future	8.9480	8.8880	(0.671)	0.0000	0.0000	2,527
03/04/2008	R157	2008/08/07	8.25	Put	Option on Bond Future	4,748.0000	4,459.0000	(6.087)	0	0	0
03/04/2008	R157	2008/08/07	8.25	Call	Option on Bond Future	506.0000	574.0000	13.439	0	0	500
03/04/2008	R157	2008/08/07	9.25	Call	Option on Bond Future	3,075.0000	3,301.0000	7.350	0	0	0
03/04/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	6,062.0000	5,745.0000	(5.229)	0	0	0
03/04/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	253.0000	293.0000	15.810	0	0	0
03/04/2008	R157	2008/08/07	9.25	Put	Option on Bond Future	1,297.0000	1,166.0000	(10.100)	0	0	500
03/04/2008	R157	2008/08/07	8.75	Put	Option on Bond Future	2,645.0000	2,433.0000	(8.015)	0	0	0
03/04/2008	R157	2008/08/07	8.75	Call	Option on Bond Future	1,461.0000	1,606.0000	9.925	0	0	500
03/04/2008	R157	2008/11/06			Bond Future	8.9000	8.8400	(0.674)	0.0000	0.0000	0
03/04/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	1,533.0000	1,685.0000	9.915	0	0	0
03/04/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	2,405.0000	2,210.0000	(8.108)	0	0	0
03/04/2008	R186	2008/05/02			Bond Future	8.8790	8.8190	(0.676)	0.0000	0.0000	1,250
03/04/2008	R186	2008/05/02	8.00	Put	Option on Bond Future	9,375.0000	8,775.0000	(6.400)	0	0	0
03/04/2008	R186	2008/05/02	8.00	Call	Option on Bond Future	11.0000	15.0000	36.364	0	0	0
03/04/2008	R186	2008/08/07			Bond Future	8.8200	8.7600	(0.680)	0.0000	0.0000	220
03/04/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	11,860.0000	11,306.0000	(4.671)	0	0	0
03/04/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	302.0000	352.0000	16.556	0	0	0
03/04/2008	R186	2008/11/06			Bond Future	8.7740	8.7140	(0.684)	0.0000	0.0000	0
03/04/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	790.0000	969.0000	22.658	0	0	0

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03/04/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	3,591.0000	3,166.0000	(11.835)	0	0	0
03/04/2008	R196	2008/05/02			Bond Future	10.6650	10.6540	(0.103)	0.0000	0.0000	0
03/04/2008	R196	2008/05/02	9.00	Put	Option on Bond Future	1,278.0000	1,270.0000	(0.626)	0	0	0
03/04/2008	R196	2008/05/02	9.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/04/2008	R196	2008/08/07			Bond Future	10.2110	10.1930	(0.176)	0.0000	0.0000	0
03/04/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	1,656.0000	1,646.0000	(0.604)	0	0	0
03/04/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	885.0000	884.0000	(0.113)	0	0	0
03/04/2008	R196	2008/11/06			Bond Future	9.8780	9.8580	(0.202)	0.0000	0.0000	0
03/04/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,748.0000	1,741.0000	(0.400)	0	0	0
03/04/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	1,413.0000	1,412.0000	(0.071)	0	0	0
03/04/2008	R201	2008/05/02			Bond Future	9.0260	8.9660	(0.665)	0.0000	0.0000	0
03/04/2008	R201	2008/05/02	8.50	Put	Option on Bond Future	2,670.0000	2,400.0000	(10.112)	0	0	0
03/04/2008	R201	2008/05/02	8.50	Call	Option on Bond Future	69.0000	91.0000	31.884	0	0	0
03/04/2008	R201	2008/08/07			Bond Future	8.9280	8.8680	(0.672)	0.0000	0.0000	0
03/04/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	200.0000	232.0000	16.000	0	0	0
03/04/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	4,733.0000	4,480.0000	(5.345)	0	0	0
03/04/2008	R201	2008/11/06			Bond Future	8.8480	8.7880	(0.678)	0.0000	0.0000	0
03/04/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	1,828.0000	1,679.0000	(8.151)	0	0	0
03/04/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	1,373.0000	1,502.0000	9.395	0	0	0
03/04/2008	R203	2008/05/02			Bond Future	8.9930	8.9230	(0.778)	0.0000	0.0000	0
03/04/2008	R203	2008/05/02	8.25	Put	Option on Bond Future	4,640.0000	4,219.0000	(9.073)	0	0	0
03/04/2008	R203	2008/05/02	8.25	Call	Option on Bond Future	5.0000	8.0000	60.000	0	0	0
03/04/2008	R203	2008/08/07			Bond Future	8.9130	8.8430	(0.785)	0.0000	0.0000	0
03/04/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	8.0000	12.0000	50.000	0	0	0
03/04/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	7,302.0000	6,886.0000	(5.697)	0	0	0
03/04/2008	R203	2008/11/06			Bond Future	8.8520	8.7820	(0.791)	0.0000	0.0000	0
03/04/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	2,802.0000	2,515.0000	(10.243)	0	0	0

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03/04/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	694.0000	822.0000	18.444	0	0	0
03/04/2008	R204	2008/05/02			Bond Future	8.9850	8.9150	(0.779)	0.0000	0.0000	3,779
03/04/2008	R204	2008/05/02	8.25	Put	Option on Bond Future	4,913.0000	4,464.0000	(9.139)	0	0	0
03/04/2008	R204	2008/05/02	8.25	Call	Option on Bond Future	6.0000	9.0000	50.000	0	0	0
03/04/2008	R204	2008/08/07			Bond Future	8.9140	8.8440	(0.785)	0.0000	0.0000	0
03/04/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	3.0000	5.0000	66.667	0	0	0
03/04/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	7,862.0000	7,415.0000	(5.686)	0	0	0
03/04/2008	R204	2008/11/06			Bond Future	8.8570	8.7870	(0.790)	0.0000	0.0000	0
03/04/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	639.0000	769.0000	20.344	0	0	0
03/04/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	2,939.0000	2,624.0000	(10.718)	0	0	0
03/04/2008	R206	2008/05/02			Bond Future	9.0650	9.0050	(0.662)	0.0000	0.0000	0
03/04/2008	R206	2008/05/02	8.25	Put	Option on Bond Future	3,491.0000	3,241.0000	(7.161)	0	0	0
03/04/2008	R206	2008/05/02	8.25	Call	Option on Bond Future	2.0000	3.0000	50.000	0	0	0
03/04/2008	R206	2008/08/07			Bond Future	8.9600	8.9000	(0.670)	0.0000	0.0000	0
03/04/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	4,103.0000	3,879.0000	(5.459)	0	0	0
03/04/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	103.0000	122.0000	18.447	0	0	0
03/04/2008	R206	2008/11/06			Bond Future	8.8690	8.8090	(0.677)	0.0000	0.0000	610
03/04/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	369.0000	412.0000	11.653	0	0	0
03/04/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	3,871.0000	3,677.0000	(5.012)	0	0	0
03/04/2008	R207	2008/05/02			Bond Future	8.9880	8.9180	(0.779)	0.0000	0.0000	0
03/04/2008	R207	2008/05/02	8.25	Put	Option on Bond Future	5,015.0000	4,559.0000	(9.093)	0	0	0
03/04/2008	R207	2008/05/02	8.25	Call	Option on Bond Future	6.0000	9.0000	50.000	0	0	0
03/04/2008	R207	2008/08/07			Bond Future	8.9220	8.8520	(0.785)	0.0000	0.0000	0
03/04/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	9.0000	15.0000	66.667	0	0	0
03/04/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	6,288.0000	5,837.0000	(7.172)	0	0	0
03/04/2008	R207	2008/11/06			Bond Future	8.8690	8.7990	(0.789)	0.0000	0.0000	0
03/04/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	525.0000	647.0000	23.238	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
03/04/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	2,954.0000	2,622.0000	(11.239)	0	0	0
03/04/2008	R209	2008/05/02			Bond Future	8.7120	8.6520	(0.689)	8.6600	8.6600	6,260
03/04/2008	R209	2008/05/02	7.75	Put	Option on Bond Future	8,610.0000	8,118.0000	(5.714)	0	0	0
03/04/2008	R209	2008/05/02	7.75	Call	Option on Bond Future	1.0000	2.0000	100.000	0	0	0
03/04/2008	R209	2008/08/07			Bond Future	8.6620	8.6020	(0.693)	0.0000	0.0000	0
03/04/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/04/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	8,186.0000	7,689.0000	(6.071)	0	0	0
03/04/2008	R209	2008/11/06			Bond Future	8.6220	8.5620	(0.696)	0.0000	0.0000	260
03/04/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	7,849.0000	7,352.0000	(6.332)	0	0	0
03/04/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	5.0000	9.0000	80.000	0	0	0
03/04/2008	TRT1	2008/05/02			Index Future	257.0120	257.7450	0.285	0.0000	0.0000	0
03/04/2008	TRT1	2008/08/07			Index Future	264.5460	265.3000	0.285	0.0000	0.0000	0
03/04/2008	TRT1	2008/11/06			Index Future	271.7920	272.5680	0.286	0.0000	0.0000	400
<b>Grand Total:</b>											<b>138,848</b>