

Derivatives High/Low Report

High/Low for 04/09/2008

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
04/09/2008	\$ / R 2008/09/15			Currency Future	7.8849	7.9402	0.701	7.9400	7.7700	135,949
04/09/2008	\$ / R 2008/12/12			Currency Future	8.0687	8.1265	0.716	8.1500	8.0600	148,355
04/09/2008	\$ / R 2009/03/16			Currency Future	8.2493	8.3095	0.730	0.0000	0.0000	16,806
04/09/2008	£ / R 2008/09/15			Currency Future	14.0020	14.0722	0.501	0.0000	0.0000	1,632
04/09/2008	£ / R 2008/12/12			Currency Future	14.2368	14.3101	0.515	14.3500	14.2800	14,003
04/09/2008	£ / R 2009/03/16			Currency Future	14.4734	14.5477	0.513	0.0000	0.0000	12,699
04/09/2008	€ / R 2008/09/15			Currency Future	11.3979	11.4180	0.176	0.0000	0.0000	13,074
04/09/2008	€ / R 2008/12/12			Currency Future	11.6078	11.6305	0.196	11.6800	11.6200	24,942
04/09/2008	€ / R 2009/03/16			Currency Future	11.8136	11.8380	0.207	11.9000	11.9000	7,827
04/09/2008	ALBI 2008/11/06			Index Future	269.3940	269.3830	(0.004)	0.0000	0.0000	545
04/09/2008	ALBI 2008/11/06	265.00	Call	Index Future	50,838.0000	50,623.0000	(0.423)	0	0	0
04/09/2008	ALBI 2008/11/06	265.00	Put	Index Future	6,898.0000	6,793.0000	(1.522)	0	0	0
04/09/2008	ALBI 2009/02/05			Index Future	277.5420	277.5300	(0.004)	0.0000	0.0000	0
04/09/2008	ALBI 2009/05/07			Index Future	287.2130	285.4850	(0.602)	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
04/09/2008	CRD1	2008/11/06			Index Future	114.3740	114.3680	(0.005)	0.0000	0.0000	6
04/09/2008	CRD1	2009/02/05			Index Future	117.8340	117.8270	(0.006)	0.0000	0.0000	0
04/09/2008	CRD1	2009/05/07			Index Future	121.2900	121.2840	(0.005)	0.0000	0.0000	0
04/09/2008	GOVI	2008/11/06			jGovi	271.6960	271.6610	(0.013)	0.0000	0.0000	123
04/09/2008	GOVI	2008/11/06	274.00	Call	jGovi	13,098.0000	12,813.0000	(2.176)	0	0	0
04/09/2008	GOVI	2008/11/06	274.00	Put	jGovi	36,138.0000	36,203.0000	0.180	0	0	0
04/09/2008	GOVI	2009/02/05			jGovi	279.9145	279.8770	(0.013)	0.0000	0.0000	609
04/09/2008	GOVI	2009/05/07			jGovi	288.1250	288.0900	(0.012)	0.0000	0.0000	0
04/09/2008	ILBI	2008/11/06			Index Future	305.4510	327.8940	7.347	0.0000	0.0000	1
04/09/2008	ILBI	2009/02/05			Index Future	314.2780	337.3870	7.353	0.0000	0.0000	0
04/09/2008	ILBI	2009/05/07			Index Future	346.5520	347.4000	0.245	0.0000	0.0000	0
04/09/2008	J153	2010/08/31			jSwap	11.1440	11.2000	0.503	0.0000	0.0000	0
04/09/2008	J157	2015/09/15			jSwap	10.0370	10.0310	(0.060)	0.0000	0.0000	0
04/09/2008	J186	2026/12/21			jSwap	9.1000	9.0970	(0.033)	0.0000	0.0000	0
04/09/2008	J201	2014/12/22			jSwap	10.0470	10.0510	0.040	0.0000	0.0000	0
04/09/2008	J203	2017/09/15			jSwap	9.8540	9.8310	(0.233)	0.0000	0.0000	0
04/09/2008	J204	2018/12/21			jSwap	9.6910	9.6590	(0.330)	0.0000	0.0000	0
04/09/2008	J207	2020/01/15			jSwap	9.5880	9.5540	(0.355)	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
04/09/2008	JBAR	2005/12/21			jBar	12.0750	12.0750	-	0.0000	0.0000	0
04/09/2008	JFRA	2008/11/06			jFra	12.0370	12.0590	0.183	0.0000	0.0000	0
04/09/2008	JFRA	2009/02/05			jFra	11.8850	11.9220	0.311	0.0000	0.0000	0
04/09/2008	JFRA	2009/05/07			jFra	11.3360	11.3960	0.529	0.0000	0.0000	0
04/09/2008	JFRA	2009/08/06			jFra	10.7610	10.8760	1.069	0.0000	0.0000	0
04/09/2008	JFRA	2009/11/05			jFra	10.3560	10.4180	0.599	0.0000	0.0000	0
04/09/2008	JN02	2008/11/06			jNote	10.7760	10.8340	0.538	0.0000	0.0000	0
04/09/2008	JN02	2009/02/05			jNote	10.4560	10.5120	0.536	0.0000	0.0000	0
04/09/2008	JN02	2009/05/07			jNote	10.1390	10.1880	0.483	0.0000	0.0000	0
04/09/2008	JN05	2008/11/07			jNote	9.6850	9.6820	(0.031)	0.0000	0.0000	0
04/09/2008	JN05	2009/02/05			jNote	9.6890	9.7030	0.144	0.0000	0.0000	0
04/09/2008	JN05	2009/05/07			jNote	9.5230	9.5320	0.095	0.0000	0.0000	0
04/09/2008	JN10	2008/11/07			jNote	9.3400	9.3350	(0.054)	0.0000	0.0000	0
04/09/2008	JN10	2009/02/05			jNote	9.3080	9.2720	(0.387)	0.0000	0.0000	0
04/09/2008	JN10	2009/05/07			jNote	9.1900	9.1510	(0.424)	0.0000	0.0000	0
04/09/2008	JROD	2008/09/30			jRod	11.8180	11.8210	0.025	0.0000	0.0000	0
04/09/2008	JROD	2008/10/31			jRod	11.9070	11.9240	0.143	0.0000	0.0000	0
04/09/2008	JROD	2008/11/28			jRod	12.0450	12.0750	0.249	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
04/09/2008	JROD	2008/12/31			jRod	12.0260	12.0420	0.133	0.0000	0.0000	0
04/09/2008	OTH1	2008/11/06			Index Future	257.5710	257.6670	0.037	0.0000	0.0000	9
04/09/2008	OTH1	2009/02/05			Index Future	265.3620	265.4610	0.037	0.0000	0.0000	0
04/09/2008	OTH1	2009/05/07			Index Future	273.1460	273.2500	0.038	0.0000	0.0000	0
04/09/2008	R153	2008/11/06			Bond Future	9.7260	9.7510	0.257	0.0000	0.0000	8,999
04/09/2008	R153	2008/11/06	9.00	Call	Option on Bond Future	137.0000	126.0000	(8.029)	0	0	700
04/09/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	233.0000	218.0000	(6.438)	0	0	0
04/09/2008	R153	2008/11/06	9.00	Put	Option on Bond Future	1,364.0000	1,395.0000	2.273	0	0	0
04/09/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	1,035.0000	1,062.0000	2.609	0	0	0
04/09/2008	R153	2009/02/05			Bond Future	9.3520	9.3820	0.321	0.0000	0.0000	3
04/09/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	1,414.0000	1,382.0000	(2.263)	0	0	0
04/09/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	471.0000	483.0000	2.548	0	0	0
04/09/2008	R153	2009/05/07			Bond Future	8.8620	8.8960	0.384	0.0000	0.0000	0
04/09/2008	R153	2009/05/07	9.25	Call	Option on Bond Future	2,009.0000	1,982.0000	(1.344)	0	0	0
04/09/2008	R153	2009/05/07	9.25	Put	Option on Bond Future	1,526.0000	1,541.0000	0.983	0	0	0
04/09/2008	R157	2008/11/06			Bond Future	9.1480	9.1490	0.011	0.0000	0.0000	5,890
04/09/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	904.0000	890.0000	(1.549)	0	0	700
04/09/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	3,201.0000	3,192.0000	(0.281)	0	0	0
04/09/2008	R157	2008/11/06	10.25	Call	Option on Bond Future	6,283.0000	6,272.0000	(0.175)	0	0	0
04/09/2008	R157	2008/11/06	10.25	Put	Option on Bond Future	210.0000	204.0000	(2.857)	0	0	300
04/09/2008	R157	2008/11/06	9.50	Put	Option on Bond Future	1,003.0000	992.0000	(1.097)	0	0	1,000
04/09/2008	R157	2008/11/06	9.50	Call	Option on Bond Future	2,988.0000	2,971.0000	(0.569)	0	0	500
04/09/2008	R157	2009/02/05			Bond Future	9.0170	9.0190	0.022	0.0000	0.0000	5,094
04/09/2008	R157	2009/02/05	8.75	Put	Option on Bond Future	3,726.0000	3,723.0000	(0.081)	0	0	0
04/09/2008	R157	2009/02/05	10.00	Put	Option on Bond Future	1,023.0000	1,019.0000	(0.391)	0	0	600
04/09/2008	R157	2009/02/05	10.00	Call	Option on Bond Future	6,340.0000	6,324.0000	(0.252)	0	0	0
04/09/2008	R157	2009/02/05	9.50	Put	Option on Bond Future	1,781.0000	1,776.0000	(0.281)	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
04/09/2008	R157	2009/02/05	9.50	Call	Option on Bond Future	4,432.0000	4,416.0000	(0.361)	0	0	600
04/09/2008	R157	2009/02/05	8.75	Call	Option on Bond Future	2,227.0000	2,213.0000	(0.629)	0	0	600
04/09/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	3,606.0000	3,590.0000	(0.444)	0	0	0
04/09/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	2,317.0000	2,313.0000	(0.173)	0	0	0
04/09/2008	R157	2009/05/07			Bond Future	8.8770	8.8780	0.011	0.0000	0.0000	0
04/09/2008	R157	2009/05/07	9.00	Call	Option on Bond Future	3,871.0000	3,860.0000	(0.284)	0	0	0
04/09/2008	R157	2009/05/07	9.00	Put	Option on Bond Future	3,204.0000	3,200.0000	(0.125)	0	0	0
04/09/2008	R186	2008/11/06			Bond Future	8.9150	8.9160	0.011	0.0000	0.0000	4,905
04/09/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	50.0000	47.0000	(6.000)	0	0	0
04/09/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	4,254.0000	4,261.0000	0.165	0	0	0
04/09/2008	R186	2009/02/05			Bond Future	8.8170	8.8180	0.011	0.0000	0.0000	2,500
04/09/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	4,421.0000	4,410.0000	(0.249)	0	0	0
04/09/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	245.0000	244.0000	(0.408)	0	0	0
04/09/2008	R186	2009/05/07			Bond Future	8.7210	8.7220	0.011	0.0000	0.0000	0
04/09/2008	R186	2009/05/07	9.00	Call	Option on Bond Future	3,606.0000	3,595.0000	(0.305)	0	0	0
04/09/2008	R186	2009/05/07	9.00	Put	Option on Bond Future	873.0000	873.0000	-	0	0	0
04/09/2008	R196	2008/11/06			Bond Future	11.6870	11.1050	(4.980)	0.0000	0.0000	0
04/09/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,354.0000	1,239.0000	(8.493)	0	0	0
04/09/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	487.0000	542.0000	11.294	0	0	0
04/09/2008	R196	2009/02/05			Bond Future	11.0820	11.1050	0.208	0.0000	0.0000	0
04/09/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	1,349.0000	1,344.0000	(0.371)	0	0	0
04/09/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	1,366.0000	1,362.0000	(0.293)	0	0	0
04/09/2008	R196	2009/05/07			Bond Future	11.0700	11.1050	0.316	0.0000	0.0000	0
04/09/2008	R196	2009/05/07	11.00	Call	Option on Bond Future	1,654.0000	1,645.0000	(0.544)	0	0	0
04/09/2008	R196	2009/05/07	11.00	Put	Option on Bond Future	1,674.0000	1,676.0000	0.119	0	0	0
04/09/2008	R201	2008/11/06			Bond Future	9.2320	9.2340	0.022	0.0000	0.0000	1,000
04/09/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	2,381.0000	2,385.0000	0.168	0	0	0
04/09/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	167.0000	162.0000	(2.994)	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
04/09/2008	R201	2009/02/05			Bond Future	9.0880	9.0900	0.022	0.0000	0.0000	0
04/09/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	966.0000	965.0000	(0.104)	0	0	0
04/09/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	1,679.0000	1,670.0000	(0.536)	0	0	0
04/09/2008	R201	2009/05/07			Bond Future	8.9430	8.9440	0.011	0.0000	0.0000	0
04/09/2008	R201	2009/05/07	9.25	Call	Option on Bond Future	2,407.0000	2,401.0000	(0.249)	0	0	0
04/09/2008	R201	2009/05/07	9.25	Put	Option on Bond Future	1,093.0000	1,092.0000	(0.091)	0	0	0
04/09/2008	R203	2008/11/06			Bond Future	9.1500	9.1510	0.011	0.0000	0.0000	0
04/09/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	24.0000	23.0000	(4.167)	0	0	0
04/09/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	3,870.0000	3,875.0000	0.129	0	0	0
04/09/2008	R203	2009/02/05			Bond Future	9.0200	9.0220	0.022	0.0000	0.0000	0
04/09/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	2,032.0000	2,021.0000	(0.541)	0	0	0
04/09/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	729.0000	729.0000	-	0	0	0
04/09/2008	R203	2009/05/07			Bond Future	8.8880	8.8890	0.011	0.0000	0.0000	0
04/09/2008	R203	2009/05/07	9.00	Put	Option on Bond Future	1,296.0000	1,296.0000	-	0	0	0
04/09/2008	R203	2009/05/07	9.00	Call	Option on Bond Future	1,929.0000	1,922.0000	(0.363)	0	0	0
04/09/2008	R204	2008/11/06			Bond Future	9.0920	9.0930	0.011	0.0000	0.0000	3,126
04/09/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	3,802.0000	3,807.0000	0.132	0	0	0
04/09/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	26.0000	25.0000	(3.846)	0	0	0
04/09/2008	R204	2009/02/05			Bond Future	8.9700	8.9710	0.011	0.0000	0.0000	9
04/09/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	2,264.0000	2,256.0000	(0.353)	0	0	0
04/09/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	552.0000	550.0000	(0.362)	0	0	0
04/09/2008	R204	2009/05/07			Bond Future	8.8490	8.8500	0.011	0.0000	0.0000	0
04/09/2008	R204	2009/05/07	9.00	Put	Option on Bond Future	1,173.0000	1,172.0000	(0.085)	0	0	0
04/09/2008	R204	2009/05/07	9.00	Call	Option on Bond Future	2,096.0000	2,089.0000	(0.334)	0	0	0
04/09/2008	R206	2008/11/06			Bond Future	9.2200	9.2220	0.022	0.0000	0.0000	610
04/09/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	6.0000	6.0000	-	0	0	0
04/09/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	4,879.0000	4,886.0000	0.143	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
04/09/2008	R206	2009/02/05			Bond Future	9.0240	9.0260	0.022	0.0000	0.0000	0
04/09/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	847.0000	846.0000	(0.118)	0	0	0
04/09/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	1,693.0000	1,685.0000	(0.473)	0	0	0
04/09/2008	R206	2009/05/07			Bond Future	8.8280	8.8300	0.023	0.0000	0.0000	0
04/09/2008	R206	2009/05/07	9.00	Put	Option on Bond Future	1,297.0000	1,297.0000	-	0	0	0
04/09/2008	R206	2009/05/07	9.00	Call	Option on Bond Future	1,922.0000	1,915.0000	(0.364)	0	0	0
04/09/2008	R207	2008/11/06			Bond Future	9.0970	9.0880	(0.099)	0.0000	0.0000	0
04/09/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	15.0000	15.0000	-	0	0	0
04/09/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	3,902.0000	3,845.0000	(1.461)	0	0	0
04/09/2008	R207	2009/02/05			Bond Future	8.9830	8.9740	(0.100)	0.0000	0.0000	0
04/09/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	496.0000	478.0000	(3.629)	0	0	0
04/09/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	2,162.0000	2,200.0000	1.758	0	0	0
04/09/2008	R207	2009/05/07			Bond Future	8.8760	8.8660	(0.113)	0.0000	0.0000	0
04/09/2008	R207	2009/05/07	9.00	Put	Option on Bond Future	1,131.0000	1,103.0000	(2.476)	0	0	0
04/09/2008	R207	2009/05/07	9.00	Call	Option on Bond Future	1,909.0000	1,943.0000	1.781	0	0	0
04/09/2008	R209	2008/11/06			Bond Future	8.6160	8.6060	(0.116)	0.0000	0.0000	6,630
04/09/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/09/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	7,794.0000	7,711.0000	(1.065)	0	0	0
04/09/2008	R209	2009/02/05			Bond Future	8.5330	8.5230	(0.117)	0.0000	0.0000	0
04/09/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	3,840.0000	3,918.0000	2.031	0	0	0
04/09/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	71.0000	64.0000	(9.859)	0	0	0
04/09/2008	R209	2009/05/07			Bond Future	8.4520	8.4420	(0.118)	0.0000	0.0000	0
04/09/2008	R209	2009/05/07	9.00	Put	Option on Bond Future	103.0000	96.0000	(6.796)	0	0	0
04/09/2008	R209	2009/05/07	9.00	Call	Option on Bond Future	4,555.0000	4,633.0000	1.712	0	0	0
04/09/2008	TRT1	2008/11/06			Index Future	268.1260	268.0950	(0.012)	0.0000	0.0000	300
04/09/2008	TRT1	2009/02/05			Index Future	276.2360	276.2040	(0.012)	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
04/09/2008	TRT1 2009/05/07			Index Future	284.3390	284.3080	(0.011)	0.0000	0.0000	0
04/09/2008	ZAAD 2008/09/15			Currency Future	6.5607	6.5994	0.590	0.0000	0.0000	3,237
04/09/2008	ZAAD 2008/12/12			Currency Future	6.6427	6.6834	0.613	0.0000	0.0000	5,868
04/09/2008	ZAAD 2009/03/16			Currency Future	6.7289	6.7713	0.630	0.0000	0.0000	310
Grand Total:										430,061