

# Derivatives High/Low Report

High/Low for 11/09/2008

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
11/09/2008	\$ / R 2008/09/15			Currency Future	8.0620	8.2778	2.677	8.3200	8.1900	41,550
11/09/2008	\$ / R 2008/12/12			Currency Future	8.2514	8.4729	2.684	8.5400	8.2600	203,110
11/09/2008	\$ / R 2009/03/16			Currency Future	8.4386	8.6671	2.708	8.7200	8.6100	17,918
11/09/2008	\$ / R 2009/06/12			Currency Future	8.6166	8.8520	2.732	0.0000	0.0000	0
11/09/2008	£ / R 2008/09/15			Currency Future	14.1434	14.4873	2.432	14.5900	14.3700	602
11/09/2008	£ / R 2008/12/12			Currency Future	14.3813	14.7307	2.430	14.8600	14.6000	14,363
11/09/2008	£ / R 2009/03/16			Currency Future	14.6209	14.9799	2.455	15.0700	14.9500	11,955
11/09/2008	£ / R 2009/06/12			Currency Future	14.8565	15.2242	2.475	0.0000	0.0000	0
11/09/2008	€ / R 2008/09/15			Currency Future	11.3252	11.5244	1.759	11.5700	11.4500	6,897
11/09/2008	€ / R 2008/12/12			Currency Future	11.5340	11.7370	1.760	11.8300	11.6300	39,662
11/09/2008	€ / R 2009/03/16			Currency Future	11.7391	11.9478	1.778	12.0100	11.9500	12,642
11/09/2008	€ / R 2009/06/12			Currency Future	11.9383	12.1509	1.781	0.0000	0.0000	0

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11/09/2008	ALBI	2008/11/06			Index Future	269.9240	269.4620	(0.171)	0.0000	0.0000	545
11/09/2008	ALBI	2008/11/06	265.00	Put	Index Future	5,005.0000	5,729.0000	14.466	0	0	0
11/09/2008	ALBI	2008/11/06	265.00	Call	Index Future	54,245.0000	50,349.0000	(7.182)	0	0	0
11/09/2008	ALBI	2009/02/05			Index Future	278.0860	277.6100	(0.171)	268.8000	268.8000	58
11/09/2008	ALBI	2009/05/07			Index Future	286.2290	285.6730	(0.194)	0.0000	0.0000	0
11/09/2008	CRD1	2008/11/06			Index Future	114.4450	114.2770	(0.147)	0.0000	0.0000	6
11/09/2008	CRD1	2009/02/05			Index Future	117.8140	117.6420	(0.146)	0.0000	0.0000	0
11/09/2008	CRD1	2009/05/07			Index Future	121.2220	121.0460	(0.145)	0.0000	0.0000	0
11/09/2008	GOVI	2008/11/06			jGovi	272.0205	271.5610	(0.169)	0.0000	0.0000	123
11/09/2008	GOVI	2008/11/06	274.00	Call	jGovi	13,055.0000	11,301.0000	(13.435)	0	0	0
11/09/2008	GOVI	2008/11/06	274.00	Put	jGovi	32,850.0000	35,691.0000	8.648	0	0	0
11/09/2008	GOVI	2009/02/05			jGovi	280.0295	279.5570	(0.169)	280.1600	280.1600	253
11/09/2008	GOVI	2009/05/07			jGovi	288.1305	287.6460	(0.168)	0.0000	0.0000	0
11/09/2008	ILBI	2008/11/06			Index Future	327.7480	327.8620	0.035	0.0000	0.0000	1
11/09/2008	ILBI	2009/02/05			Index Future	337.2550	337.3750	0.036	0.0000	0.0000	0
11/09/2008	ILBI	2009/05/07			Index Future	347.4710	347.1140	(0.103)	0.0000	0.0000	0
11/09/2008	J153	2010/08/31			jSwap	11.1750	11.2100	0.313	0.0000	0.0000	0
11/09/2008	J157	2015/09/15			jSwap	9.9840	10.0820	0.982	0.0000	0.0000	0
11/09/2008	J186	2026/12/21			jSwap	9.0160	9.1110	1.054	0.0000	0.0000	0
11/09/2008	J201	2014/12/22			jSwap	10.0000	10.1010	1.010	0.0000	0.0000	0

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11/09/2008	J203	2017/09/15			jSwap	9.7890	9.8950	1.083	0.0000	0.0000	0
11/09/2008	J204	2018/12/21			jSwap	9.6160	9.7210	1.092	0.0000	0.0000	0
11/09/2008	J207	2020/01/15			jSwap	9.5080	9.6100	1.073	0.0000	0.0000	0
11/09/2008	JBAR	2005/12/21			jBar	12.1440	12.1420	(0.016)	0.0000	0.0000	0
11/09/2008	JFRA	2008/11/06			jFra	12.0500	12.0650	0.124	0.0000	0.0000	0
11/09/2008	JFRA	2009/02/05			jFra	11.8880	11.9230	0.294	0.0000	0.0000	0
11/09/2008	JFRA	2009/05/07			jFra	11.4430	11.4840	0.358	0.0000	0.0000	0
11/09/2008	JFRA	2009/08/06			jFra	10.8550	10.8960	0.378	0.0000	0.0000	0
11/09/2008	JFRA	2009/11/05			jFra	10.4050	10.4420	0.356	0.0000	0.0000	0
11/09/2008	JN02	2008/11/06			jNote	10.8060	10.8490	0.398	0.0000	0.0000	0
11/09/2008	JN02	2009/02/05			jNote	10.4770	10.5320	0.525	0.0000	0.0000	0
11/09/2008	JN02	2009/05/07			jNote	10.1500	10.2170	0.660	0.0000	0.0000	0
11/09/2008	JN05	2008/11/07			jNote	9.6800	9.7230	0.444	0.0000	0.0000	0
11/09/2008	JN05	2009/02/05			jNote	9.6580	9.7640	1.098	0.0000	0.0000	0
11/09/2008	JN05	2009/05/07			jNote	9.4810	9.5930	1.181	0.0000	0.0000	0
11/09/2008	JN10	2008/11/07			jNote	9.3200	9.3590	0.418	0.0000	0.0000	0
11/09/2008	JN10	2009/02/05			jNote	9.2260	9.3370	1.203	0.0000	0.0000	0

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11/09/2008	JN10	2009/05/07			jNote	9.1040	9.2170	1.241	0.0000	0.0000	0
11/09/2008	JROD	2008/09/30			jRod	11.8110	11.8090	(0.017)	0.0000	0.0000	0
11/09/2008	JROD	2008/10/31			jRod	11.9110	11.9100	(0.008)	0.0000	0.0000	0
11/09/2008	JROD	2008/11/28			jRod	12.0600	12.0590	(0.008)	0.0000	0.0000	0
11/09/2008	JROD	2008/12/31			jRod	12.0310	12.0270	(0.033)	0.0000	0.0000	0
11/09/2008	OTH1	2008/11/06			Index Future	258.9830	258.5170	(0.180)	0.0000	0.0000	9
11/09/2008	OTH1	2009/02/05			Index Future	266.6080	266.1290	(0.180)	0.0000	0.0000	0
11/09/2008	OTH1	2009/05/07			Index Future	274.3210	273.8290	(0.179)	0.0000	0.0000	0
11/09/2008	R153	2008/11/06			Bond Future	9.7360	9.7940	0.596	9.8500	9.8500	8,692
11/09/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	1,022.0000	1,092.0000	6.849	0	0	0
11/09/2008	R153	2008/11/06	9.00	Put	Option on Bond Future	1,358.0000	1,437.0000	5.817	0	0	0
11/09/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	203.0000	175.0000	(13.793)	0	0	0
11/09/2008	R153	2008/11/06	9.00	Call	Option on Bond Future	114.0000	96.0000	(15.789)	0	0	700
11/09/2008	R153	2009/02/05			Bond Future	9.3620	9.4290	0.716	0.0000	0.0000	3
11/09/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	1,386.0000	1,318.0000	(4.906)	0	0	0
11/09/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	458.0000	489.0000	6.769	0	0	0
11/09/2008	R153	2009/05/07			Bond Future	8.8690	8.9500	0.913	0.0000	0.0000	0
11/09/2008	R153	2009/05/07	9.25	Put	Option on Bond Future	1,504.0000	1,547.0000	2.859	0	0	0
11/09/2008	R153	2009/05/07	9.25	Call	Option on Bond Future	1,979.0000	1,920.0000	(2.981)	0	0	0
11/09/2008	R157	2008/11/06			Bond Future	9.1360	9.1790	0.471	9.2000	9.2000	7,483
11/09/2008	R157	2008/11/06	10.25	Put	Option on Bond Future	162.0000	176.0000	8.642	0	0	300
11/09/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	3,063.0000	3,222.0000	5.191	0	0	0
11/09/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	835.0000	749.0000	(10.299)	0	0	700
11/09/2008	R157	2008/11/06	10.25	Call	Option on Bond Future	6,304.0000	6,073.0000	(3.664)	0	0	0

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11/09/2008	R157	2008/11/06	9.50	Put	Option on Bond Future	889.0000	954.0000	7.312	0	0	1,000
11/09/2008	R157	2008/11/06	9.50	Call	Option on Bond Future	2,942.0000	2,762.0000	(6.118)	0	0	500
11/09/2008	R157	2009/02/05			Bond Future	9.0050	9.0490	0.489	0.0000	0.0000	5,094
11/09/2008	R157	2009/02/05	10.00	Call	Option on Bond Future	6,340.0000	6,143.0000	(3.107)	0	0	0
11/09/2008	R157	2009/02/05	8.75	Call	Option on Bond Future	2,190.0000	2,077.0000	(5.160)	0	0	600
11/09/2008	R157	2009/02/05	10.00	Put	Option on Bond Future	957.0000	1,004.0000	4.911	0	0	600
11/09/2008	R157	2009/02/05	9.50	Call	Option on Bond Future	4,414.0000	4,245.0000	(3.829)	0	0	600
11/09/2008	R157	2009/02/05	9.50	Put	Option on Bond Future	1,696.0000	1,772.0000	4.481	0	0	0
11/09/2008	R157	2009/02/05	8.75	Put	Option on Bond Future	3,622.0000	3,754.0000	3.644	0	0	0
11/09/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	3,579.0000	3,428.0000	(4.219)	0	0	0
11/09/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	2,224.0000	2,317.0000	4.182	0	0	0
11/09/2008	R157	2009/05/07			Bond Future	8.8620	8.9090	0.530	0.0000	0.0000	0
11/09/2008	R157	2009/05/07	9.00	Put	Option on Bond Future	3,117.0000	3,226.0000	3.497	0	0	0
11/09/2008	R157	2009/05/07	9.00	Call	Option on Bond Future	3,865.0000	3,719.0000	(3.777)	0	0	0
11/09/2008	R186	2008/11/06			Bond Future	8.8410	8.8620	0.238	8.8800	8.8800	4,905
11/09/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	77.0000	60.0000	(22.078)	0	0	0
11/09/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	3,548.0000	3,740.0000	5.411	0	0	0
11/09/2008	R186	2009/02/05			Bond Future	8.7400	8.7620	0.252	0.0000	0.0000	2,500
11/09/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	5,091.0000	4,889.0000	(3.968)	0	0	0
11/09/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	148.0000	166.0000	12.162	0	0	0
11/09/2008	R186	2009/05/07			Bond Future	8.6420	8.6640	0.255	0.0000	0.0000	0
11/09/2008	R186	2009/05/07	9.00	Call	Option on Bond Future	4,175.0000	4,002.0000	(4.144)	0	0	0
11/09/2008	R186	2009/05/07	9.00	Put	Option on Bond Future	651.0000	699.0000	7.373	0	0	0
11/09/2008	R196	2008/11/06			Bond Future	11.7790	11.8790	0.849	0.0000	0.0000	0
11/09/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	434.0000	418.0000	(3.687)	0	0	0
11/09/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,328.0000	1,341.0000	0.979	0	0	0
11/09/2008	R196	2009/02/05			Bond Future	11.1420	11.2850	1.283	0.0000	0.0000	0
11/09/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	1,337.0000	1,336.0000	(0.075)	0	0	0
11/09/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	1,316.0000	1,308.0000	(0.608)	0	0	0

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11/09/2008	R196	2009/05/07			Bond Future	11.0850	11.1350	0.451	0.0000	0.0000	0
11/09/2008	R196	2009/05/07	11.00	Call	Option on Bond Future	1,628.0000	1,617.0000	(0.676)	0	0	0
11/09/2008	R196	2009/05/07	11.00	Put	Option on Bond Future	1,653.0000	1,657.0000	0.242	0	0	0
11/09/2008	R201	2008/11/06			Bond Future	9.2430	9.2850	0.454	0.0000	0.0000	1,000
11/09/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	133.0000	106.0000	(20.301)	0	0	0
11/09/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	2,397.0000	2,560.0000	6.800	0	0	0
11/09/2008	R201	2009/02/05			Bond Future	9.0980	9.1430	0.495	0.0000	0.0000	0
11/09/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	955.0000	1,035.0000	8.377	0	0	0
11/09/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	1,624.0000	1,505.0000	(7.328)	0	0	0
11/09/2008	R201	2009/05/07			Bond Future	8.9520	9.0000	0.536	0.0000	0.0000	0
11/09/2008	R201	2009/05/07	9.25	Put	Option on Bond Future	1,085.0000	1,160.0000	6.912	0	0	0
11/09/2008	R201	2009/05/07	9.25	Call	Option on Bond Future	2,360.0000	2,229.0000	(5.551)	0	0	0
11/09/2008	R203	2008/11/06			Bond Future	9.1280	9.1600	0.351	0.0000	0.0000	0
11/09/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	3,739.0000	3,918.0000	4.787	0	0	0
11/09/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	20.0000	15.0000	(25.000)	0	0	0
11/09/2008	R203	2009/02/05			Bond Future	8.9970	9.0310	0.378	0.0000	0.0000	0
11/09/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	659.0000	719.0000	9.105	0	0	0
11/09/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	2,094.0000	1,960.0000	(6.399)	0	0	0
11/09/2008	R203	2009/05/07			Bond Future	8.8630	8.8980	0.395	0.0000	0.0000	0
11/09/2008	R203	2009/05/07	9.00	Call	Option on Bond Future	1,988.0000	1,871.0000	(5.885)	0	0	0
11/09/2008	R203	2009/05/07	9.00	Put	Option on Bond Future	1,214.0000	1,295.0000	6.672	0	0	0
11/09/2008	R204	2008/11/06			Bond Future	9.0800	9.1110	0.341	0.0000	0.0000	3,126
11/09/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	21.0000	15.0000	(28.571)	0	0	0
11/09/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	3,722.0000	3,909.0000	5.024	0	0	0
11/09/2008	R204	2009/02/05			Bond Future	8.9570	8.9900	0.368	0.0000	0.0000	9
11/09/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	2,298.0000	2,148.0000	(6.527)	0	0	0
11/09/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	506.0000	560.0000	10.672	0	0	0

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11/09/2008	R204	2009/05/07			Bond Future	8.8350	8.8690	0.385	0.0000	0.0000	0
11/09/2008	R204	2009/05/07	9.00	Call	Option on Bond Future	2,126.0000	1,998.0000	(6.021)	0	0	0
11/09/2008	R204	2009/05/07	9.00	Put	Option on Bond Future	1,116.0000	1,197.0000	7.258	0	0	0
11/09/2008	R206	2008/11/06			Bond Future	9.2120	9.2660	0.586	0.0000	0.0000	610
11/09/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	4.0000	2.0000	(50.000)	0	0	0
11/09/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	4,846.0000	5,053.0000	4.272	0	0	0
11/09/2008	R206	2009/02/05			Bond Future	9.0150	9.0720	0.632	0.0000	0.0000	0
11/09/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	807.0000	887.0000	9.913	0	0	0
11/09/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	1,687.0000	1,553.0000	(7.943)	0	0	0
11/09/2008	R206	2009/05/07			Bond Future	8.8180	8.8780	0.680	0.0000	0.0000	0
11/09/2008	R206	2009/05/07	9.00	Put	Option on Bond Future	1,259.0000	1,351.0000	7.307	0	0	0
11/09/2008	R206	2009/05/07	9.00	Call	Option on Bond Future	1,920.0000	1,794.0000	(6.563)	0	0	0
11/09/2008	R207	2008/11/06			Bond Future	9.0740	9.1160	0.463	0.0000	0.0000	0
11/09/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	13.0000	8.0000	(38.462)	0	0	0
11/09/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	3,754.0000	4,015.0000	6.953	0	0	0
11/09/2008	R207	2009/02/05			Bond Future	8.9600	9.0030	0.480	0.0000	0.0000	0
11/09/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	2,248.0000	2,046.0000	(8.986)	0	0	0
11/09/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	436.0000	506.0000	16.055	0	0	0
11/09/2008	R207	2009/05/07			Bond Future	8.8510	8.8950	0.497	0.0000	0.0000	0
11/09/2008	R207	2009/05/07	9.00	Put	Option on Bond Future	1,047.0000	1,157.0000	10.506	0	0	0
11/09/2008	R207	2009/05/07	9.00	Call	Option on Bond Future	1,983.0000	1,815.0000	(8.472)	0	0	0
11/09/2008	R209	2008/11/06			Bond Future	8.5100	8.5320	0.259	0.0000	0.0000	6,630
11/09/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/09/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	6,905.0000	7,091.0000	2.694	0	0	0
11/09/2008	R209	2009/02/05			Bond Future	8.4260	8.4470	0.249	0.0000	0.0000	0
11/09/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	26.0000	31.0000	19.231	0	0	0
11/09/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	4,705.0000	4,530.0000	(3.719)	0	0	0

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11/09/2008	R209	2009/05/07			Bond Future	8.3430	8.3650	0.264	0.0000	0.0000	0
11/09/2008	R209	2009/05/07	9.00	Call	Option on Bond Future	5,439.0000	5,255.0000	(3.383)	0	0	0
11/09/2008	R209	2009/05/07	9.00	Put	Option on Bond Future	48.0000	55.0000	14.583	0	0	0
11/09/2008	TRT1	2008/11/06			Index Future	268.4780	268.0240	(0.169)	0.0000	0.0000	300
11/09/2008	TRT1	2009/02/05			Index Future	276.3830	275.9160	(0.169)	0.0000	0.0000	0
11/09/2008	TRT1	2009/05/07			Index Future	284.3780	283.8990	(0.168)	0.0000	0.0000	0
11/09/2008	ZAAD	2008/09/15			Currency Future	6.4815	6.5714	1.387	6.5300	6.5200	173
11/09/2008	ZAAD	2008/12/12			Currency Future	6.5638	6.6545	1.382	6.6500	6.6400	5,914
11/09/2008	ZAAD	2009/03/16			Currency Future	6.6513	6.7461	1.425	0.0000	0.0000	360
11/09/2008	ZAAD	2009/06/12			Currency Future	6.7340	6.8310	1.440	0.0000	0.0000	0
<b>Grand Total:</b>											<b>401,493</b>