



Derivatives High/Low Report

High/Low for 12/05/2008

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
12/05/2008	\$ / R 2008/06/13			Currency Future	7.7660	7.7082	(0.744)	7.7600	7.7200	67,229
12/05/2008	\$ / R 2008/09/15			Currency Future	7.9534	7.8917	(0.776)	0.0000	0.0000	49,052
12/05/2008	\$ / R 2008/12/12			Currency Future	8.1389	8.0826	(0.692)	0.0000	0.0000	8,190
12/05/2008	£ / R 2008/06/13			Currency Future	15.0808	15.0676	(0.088)	0.0000	0.0000	6,491
12/05/2008	£ / R 2008/09/15			Currency Future	15.3392	15.3197	(0.127)	0.0000	0.0000	707
12/05/2008	£ / R 2008/12/12			Currency Future	15.5980	15.5890	(0.058)	0.0000	0.0000	399
12/05/2008	€ / R 2008/06/13			Currency Future	7.2697	7.2510	(0.257)	0.0000	0.0000	0
12/05/2008	€ / R 2008/06/13			Currency Future	11.9619	11.9280	(0.283)	11.9400	11.9000	17,435
12/05/2008	€ / R 2008/09/15			Currency Future	7.3522	7.3318	(0.277)	0.0000	0.0000	0
12/05/2008	€ / R 2008/09/15			Currency Future	12.1905	12.1528	(0.309)	0.0000	0.0000	8,733
12/05/2008	€ / R 2008/12/12			Currency Future	12.4166	12.3891	(0.221)	0.0000	0.0000	4,898
12/05/2008	€ / R 2008/12/12			Currency Future	7.4310	7.4171	(0.187)	0.0000	0.0000	0
12/05/2008	ALBI 2008/08/07			Index Future	259.0200	259.6460	0.242	0.0000	0.0000	0
12/05/2008	ALBI 2008/08/07	265.00	Call	Index Future	6,305.0000	7,219.0000	14.496	0	0	0
12/05/2008	ALBI 2008/08/07	265.00	Put	Index Future	66,105.0000	60,759.0000	(8.087)	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
12/05/2008	ALBI	2008/11/06			Index Future	266.6180	267.2625	0.242	0.0000	0.0000	594
12/05/2008	ALBI	2008/11/06	265.00	Call	Index Future	45,982.0000	49,475.0000	7.596	0	0	0
12/05/2008	ALBI	2008/11/06	265.00	Put	Index Future	29,802.0000	26,850.0000	(9.905)	0	0	0
12/05/2008	ALBI	2009/02/05			Index Future	275.9760	267.9040	(2.925)	0.0000	0.0000	0
12/05/2008	CRD1	2008/08/07			Index Future	112.7000	112.9370	0.210	0.0000	0.0000	0
12/05/2008	CRD1	2008/11/06			Index Future	116.0060	116.2500	0.210	0.0000	0.0000	8
12/05/2008	CRD1	2009/02/05			Index Future	119.4220	119.6730	0.210	0.0000	0.0000	0
12/05/2008	GOVI	2008/08/07			jGovi	261.3805	262.0025	0.238	0.0000	0.0000	149
12/05/2008	GOVI	2008/08/07	274.00	Call	jGovi	736.0000	856.0000	16.304	0	0	0
12/05/2008	GOVI	2008/08/07	274.00	Put	jGovi	126,931.0000	120,831.0000	(4.806)	0	0	0
12/05/2008	GOVI	2008/11/06			jGovi	269.0475	269.6880	0.238	0.0000	0.0000	60
12/05/2008	GOVI	2008/11/06	274.00	Call	jGovi	18,381.0000	20,146.0000	9.602	0	0	0
12/05/2008	GOVI	2008/11/06	274.00	Put	jGovi	67,906.0000	63,266.0000	(6.833)	0	0	0
12/05/2008	GOVI	2009/02/05			jGovi	276.9690	277.6290	0.238	0.0000	0.0000	0
12/05/2008	ILBI	2008/08/07			Index Future	321.4675	321.8020	0.104	0.0000	0.0000	1
12/05/2008	ILBI	2008/11/06			Index Future	331.0550	322.4520	(2.599)	0.0000	0.0000	0
12/05/2008	ILBI	2009/02/05			Index Future	341.2310	332.3130	(2.613)	0.0000	0.0000	0
12/05/2008	J153	2010/08/31			jSwap	11.7910	11.7920	0.008	0.0000	0.0000	0
12/05/2008	J157	2015/09/15			jSwap	10.5510	10.5140	(0.351)	0.0000	0.0000	0
12/05/2008	J186	2026/12/21			jSwap	9.8230	9.8030	(0.204)	0.0000	0.0000	0
12/05/2008	J201	2014/12/22			jSwap	10.7000	10.6620	(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
12/05/2008	J203	2017/09/15			jSwap	10.3030	10.2750	(0.272)	0.0000	0.0000	0
12/05/2008	J204	2018/12/21			jSwap	10.2200	10.2060	(0.137)	0.0000	0.0000	0
12/05/2008	J207	2020/01/15			jSwap	10.1130	10.1060	(0.069)	0.0000	0.0000	0
12/05/2008	JBAR	2005/12/21			jBar	11.9170	11.9250	0.067	0.0000	0.0000	0
12/05/2008	JFRA	2008/08/07			jFra	12.2760	12.2730	(0.024)	0.0000	0.0000	0
12/05/2008	JFRA	2008/11/06			jFra	12.3190	12.3200	0.008	0.0000	0.0000	0
12/05/2008	JFRA	2008/11/06			jFra	0.0000	12.3200	100.000	0.0000	0.0000	0
12/05/2008	JFRA	2009/02/05			jFra	12.1700	12.1780	0.066	0.0000	0.0000	0
12/05/2008	JFRA	2009/02/05			jFra	0.0000	12.1780	100.000	0.0000	0.0000	0
12/05/2008	JFRA	2009/05/07			jFra	11.8800	11.8810	0.008	0.0000	0.0000	0
12/05/2008	JFRA	2009/05/07			jFra	0.0000	11.8810	100.000	0.0000	0.0000	0
12/05/2008	JFRA	2009/08/06			jFra	11.5540	11.5740	0.173	0.0000	0.0000	0
12/05/2008	JFRA	2009/11/05			jFra	11.2350	11.2280	(0.062)	0.0000	0.0000	0
12/05/2008	JN02	2008/08/07			jNote	11.6660	11.6660	-	0.0000	0.0000	0
12/05/2008	JN02	2008/11/06			jNote	11.4420	11.4380	(0.035)	0.0000	0.0000	0
12/05/2008	JN02	2009/02/05			jNote	11.1890	11.1770	(0.107)	0.0000	0.0000	0
12/05/2008	JN05	2008/08/07			jNote	10.6800	10.6560	(0.225)	0.0000	0.0000	0
12/05/2008	JN05	2008/11/07			jNote	9.7720	9.7670	(0.051)	0.0000	0.0000	0
12/05/2008	JN05	2009/02/05			jNote	10.3500	10.3210	(0.280)	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
12/05/2008	JN10	2008/08/07			jNote	9.9800	9.9650	(0.150)	0.0000	0.0000	0
12/05/2008	JN10	2008/11/07			jNote	9.4780	9.4650	(0.137)	0.0000	0.0000	0
12/05/2008	JN10	2009/02/05			jNote	9.7570	9.7400	(0.174)	0.0000	0.0000	0
12/05/2008	JROD	2008/05/30			jRod	11.0300	11.0260	(0.036)	0.0000	0.0000	0
12/05/2008	JROD	2008/06/30			jRod	11.3930	11.4010	0.070	0.0000	0.0000	0
12/05/2008	JROD	2008/07/31			jRod	11.7560	11.7810	0.213	0.0000	0.0000	0
12/05/2008	JROD	2008/08/29			jRod	11.5520	11.5660	0.121	0.0000	0.0000	0
12/05/2008	JROD	2008/09/30			jRod	11.8760	11.8810	0.042	0.0000	0.0000	0
12/05/2008	JROD	2008/10/31			jRod	12.1470	12.1400	(0.058)	0.0000	0.0000	0
12/05/2008	JROD	2008/11/28			jRod	11.9060	11.8970	(0.076)	0.0000	0.0000	0
12/05/2008	JROD	2008/12/31			jRod	12.1460	12.1390	(0.058)	0.0000	0.0000	0
12/05/2008	OTH1	2008/08/07			Index Future	247.3480	248.0000	0.264	0.0000	0.0000	0
12/05/2008	OTH1	2008/11/06			Index Future	254.6030	255.2750	0.264	0.0000	0.0000	12
12/05/2008	OTH1	2009/02/05			Index Future	262.0990	262.7910	0.264	0.0000	0.0000	0
12/05/2008	R153	2008/08/07			Bond Future	10.2500	10.2100	(0.390)	0.0000	0.0000	8,254
12/05/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
12/05/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	3,340.0000	3,266.0000	(2.216)	0	0	0
12/05/2008	R153	2008/08/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/05/2008	R153	2008/08/07	8.25	Put	Option on Bond Future	3,828.0000	3,753.0000	(1.959)	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
12/05/2008	R153	2008/11/06			Bond Future	10.0300	9.9910	(0.389)	0.0000	0.0000	0
12/05/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	951.0000	963.0000	1.262	0	0	0
12/05/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	2,261.0000	2,209.0000	(2.300)	0	0	0
12/05/2008	R153	2009/02/05			Bond Future	9.8550	9.8150	(0.406)	0.0000	0.0000	0
12/05/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	1,794.0000	1,756.0000	(2.118)	0	0	0
12/05/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	2,003.0000	2,024.0000	1.048	0	0	0
12/05/2008	R157	2008/08/07			Bond Future	9.4030	9.3630	(0.425)	0.0000	0.0000	6,461
12/05/2008	R157	2008/08/07	8.75	Put	Option on Bond Future	4,252.0000	4,046.0000	(4.845)	0	0	0
12/05/2008	R157	2008/08/07	750.00	Call	Option on Bond Future	119,932.0000	120,163.0000	0.193	0	0	0
12/05/2008	R157	2008/08/07	9.00	Call	Option on Bond Future	768.0000	814.0000	5.990	0	0	0
12/05/2008	R157	2008/08/07	9.75	Call	Option on Bond Future	2,873.0000	3,008.0000	4.699	0	0	0
12/05/2008	R157	2008/08/07	750.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/05/2008	R157	2008/08/07	9.75	Put	Option on Bond Future	890.0000	795.0000	(10.674)	0	0	0
12/05/2008	R157	2008/08/07	9.00	Put	Option on Bond Future	3,126.0000	2,940.0000	(5.950)	0	0	200
12/05/2008	R157	2008/08/07	8.75	Call	Option on Bond Future	402.0000	426.0000	5.970	0	0	500
12/05/2008	R157	2008/08/07	8.50	Call	Option on Bond Future	183.0000	194.0000	6.011	0	0	200
12/05/2008	R157	2008/08/07	9.25	Put	Option on Bond Future	2,201.0000	2,042.0000	(7.224)	0	0	500
12/05/2008	R157	2008/08/07	9.25	Call	Option on Bond Future	1,313.0000	1,385.0000	5.484	0	0	0
12/05/2008	R157	2008/08/07	8.25	Put	Option on Bond Future	6,980.0000	6,753.0000	(3.252)	0	0	0
12/05/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	23.0000	24.0000	4.348	0	0	0
12/05/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	8,498.0000	8,268.0000	(2.707)	0	0	0
12/05/2008	R157	2008/08/07	8.25	Call	Option on Bond Future	71.0000	75.0000	5.634	0	0	500
12/05/2008	R157	2008/08/07	8.50	Put	Option on Bond Future	5,551.0000	5,331.0000	(3.963)	0	0	0
12/05/2008	R157	2008/08/07	9.50	Put	Option on Bond Future	1,446.0000	1,318.0000	(8.852)	0	0	200
12/05/2008	R157	2008/08/07	9.50	Call	Option on Bond Future	2,004.0000	2,108.0000	5.190	0	0	0
12/05/2008	R157	2008/11/06			Bond Future	9.2800	9.2400	(0.431)	0.0000	0.0000	0
12/05/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	633.0000	680.0000	7.425	0	0	0
12/05/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	3,679.0000	3,499.0000	(4.893)	0	0	0
12/05/2008	R157	2009/02/05			Bond Future	9.1870	9.1470	(0.435)	0.0000	0.0000	2,500
12/05/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	2,006.0000	1,893.0000	(5.633)	0	0	0
12/05/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	2,352.0000	2,460.0000	4.592	0	0	0

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12/05/2008	R186	2008/08/07			Bond Future	9.2520	9.2120	(0.432)	0.0000	0.0000	2,410
12/05/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	15,800.0000	15,421.0000	(2.399)	0	0	0
12/05/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	24.0000	25.0000	4.167	0	0	0
12/05/2008	R186	2008/11/06			Bond Future	9.1620	9.1220	(0.437)	0.0000	0.0000	0
12/05/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	104.0000	124.0000	19.231	0	0	0
12/05/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	6,703.0000	6,341.0000	(5.401)	0	0	0
12/05/2008	R186	2009/02/05			Bond Future	9.0940	9.0540	(0.440)	0.0000	0.0000	0
12/05/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	1,296.0000	1,148.0000	(11.420)	0	0	0
12/05/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	2,773.0000	3,009.0000	8.511	0	0	0
12/05/2008	R196	2008/08/07			Bond Future	11.0750	11.1510	0.686	0.0000	0.0000	0
12/05/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	537.0000	509.0000	(5.214)	0	0	0
12/05/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	1,759.0000	1,770.0000	0.625	0	0	0
12/05/2008	R196	2008/11/06			Bond Future	10.7780	10.8430	0.603	0.0000	0.0000	0
12/05/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	1,153.0000	1,133.0000	(1.735)	0	0	0
12/05/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,753.0000	1,752.0000	(0.057)	0	0	0
12/05/2008	R196	2009/02/05			Bond Future	10.3640	10.4210	0.550	0.0000	0.0000	0
12/05/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	1,789.0000	1,780.0000	(0.503)	0	0	0
12/05/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	1,808.0000	1,797.0000	(0.608)	0	0	0
12/05/2008	R201	2008/08/07			Bond Future	9.4510	9.4110	(0.423)	0.0000	0.0000	0
12/05/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	13.0000	14.0000	7.692	0	0	0
12/05/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	6,991.0000	6,808.0000	(2.618)	0	0	0
12/05/2008	R201	2008/11/06			Bond Future	9.3090	9.2690	(0.430)	0.0000	0.0000	0
12/05/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	3,065.0000	2,920.0000	(4.731)	0	0	0
12/05/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	503.0000	539.0000	7.157	0	0	0
12/05/2008	R201	2009/02/05			Bond Future	9.2000	9.1600	(0.435)	0.0000	0.0000	0
12/05/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	1,818.0000	1,903.0000	4.675	0	0	0
12/05/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	1,599.0000	1,508.0000	(5.691)	0	0	0

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12/05/2008	R203	2008/08/07			Bond Future	9.3790	9.3390	(0.426)	0.0000	0.0000	0
12/05/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	10,029.0000	9,798.0000	(2.303)	0	0	0
12/05/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/05/2008	R203	2008/11/06			Bond Future	9.2600	9.2200	(0.432)	0.0000	0.0000	0
12/05/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	4,632.0000	4,422.0000	(4.534)	0	0	0
12/05/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	155.0000	174.0000	12.258	0	0	0
12/05/2008	R203	2009/02/05			Bond Future	9.1700	9.1300	(0.436)	0.0000	0.0000	0
12/05/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	1,467.0000	1,359.0000	(7.362)	0	0	0
12/05/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	1,918.0000	2,036.0000	6.152	0	0	0
12/05/2008	R204	2008/08/07			Bond Future	9.3580	9.3180	(0.427)	0.0000	0.0000	3,179
12/05/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/05/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	10,646.0000	10,399.0000	(2.320)	0	0	0
12/05/2008	R204	2008/11/06			Bond Future	9.2480	9.2080	(0.433)	0.0000	0.0000	0
12/05/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	131.0000	149.0000	13.740	0	0	0
12/05/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	4,869.0000	4,642.0000	(4.662)	0	0	0
12/05/2008	R204	2009/02/05			Bond Future	9.1630	9.1230	(0.437)	0.0000	0.0000	0
12/05/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	1,358.0000	1,245.0000	(8.321)	0	0	0
12/05/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	1,886.0000	2,016.0000	6.893	0	0	0
12/05/2008	R206	2008/08/07			Bond Future	9.4500	9.4100	(0.423)	0.0000	0.0000	0
12/05/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	5,970.0000	5,812.0000	(2.647)	0	0	0
12/05/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	4.0000	5.0000	25.000	0	0	0
12/05/2008	R206	2008/11/06			Bond Future	9.2860	9.2460	(0.431)	0.0000	0.0000	610
12/05/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	103.0000	111.0000	7.767	0	0	0
12/05/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	5,231.0000	5,084.0000	(2.810)	0	0	0
12/05/2008	R206	2009/02/05			Bond Future	9.1450	9.1050	(0.437)	0.0000	0.0000	0
12/05/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	1,821.0000	1,895.0000	4.064	0	0	0
12/05/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	1,429.0000	1,353.0000	(5.318)	0	0	0

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12/05/2008	R207	2008/08/07			Bond Future	9.3540	9.3140	(0.428)	0.0000	0.0000	0
12/05/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/05/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	9,030.0000	8,780.0000	(2.769)	0	0	0
12/05/2008	R207	2008/11/06			Bond Future	9.2510	9.2110	(0.432)	0.0000	0.0000	0
12/05/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	91.0000	105.0000	15.385	0	0	0
12/05/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	4,944.0000	4,709.0000	(4.753)	0	0	0
12/05/2008	R207	2009/02/05			Bond Future	9.1710	9.1310	(0.436)	0.0000	0.0000	0
12/05/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	1,269.0000	1,155.0000	(8.983)	0	0	0
12/05/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	1,758.0000	1,892.0000	7.622	0	0	0
12/05/2008	R209	2008/08/07			Bond Future	9.0810	9.0410	(0.440)	9.0400	9.0400	8,521
12/05/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	11,510.0000	11,204.0000	(2.659)	0	0	0
12/05/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/05/2008	R209	2008/11/06			Bond Future	9.0070	8.9670	(0.444)	0.0000	0.0000	260
12/05/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	10,927.0000	10,617.0000	(2.837)	0	0	0
12/05/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/05/2008	R209	2009/02/05			Bond Future	8.9500	8.9100	(0.447)	0.0000	0.0000	0
12/05/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	1,490.0000	1,663.0000	11.611	0	0	0
12/05/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	1,101.0000	961.0000	(12.716)	0	0	0
12/05/2008	TRT1	2008/08/07			Index Future	257.9860	258.6010	0.238	0.0000	0.0000	0
12/05/2008	TRT1	2008/11/06			Index Future	265.5530	266.1870	0.239	0.0000	0.0000	400
12/05/2008	TRT1	2009/02/05			Index Future	273.3720	274.0240	0.239	0.0000	0.0000	0
Grand Total:											198,653