

Derivatives High/Low Report

High/Low for 12/08/2008

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
12/08/2008	\$ / R 2008/09/15			Currency Future	7.7755	7.8840	1.395	7.8900	7.7800	160,550
12/08/2008	\$ / R 2008/12/12			Currency Future	7.9568	8.0675	1.391	8.0600	7.9900	101,411
12/08/2008	\$ / R 2009/03/16			Currency Future	8.1353	8.2485	1.391	8.2400	8.2200	9,338
12/08/2008	£ / R 2008/09/15			Currency Future	14.8730	14.9521	0.532	14.9100	14.9100	2,276
12/08/2008	£ / R 2008/12/12			Currency Future	15.1175	15.1976	0.530	15.1300	15.1000	3,768
12/08/2008	£ / R 2009/03/16			Currency Future	15.3654	15.4442	0.513	0.0000	0.0000	9,874
12/08/2008	€ / R 2008/09/15			Currency Future	11.6453	11.7358	0.777	11.6400	11.6000	15,184
12/08/2008	€ / R 2008/12/12			Currency Future	11.8609	11.9522	0.770	11.9000	11.9000	16,904
12/08/2008	€ / R 2009/03/16			Currency Future	12.0762	12.1695	0.773	0.0000	0.0000	1,198
12/08/2008	ALBI 2008/11/06			Index Future	268.5950	269.2470	0.243	0.0000	0.0000	622
12/08/2008	ALBI 2008/11/06	265.00	Put	Index Future	11,867.0000	9,987.0000	(15.842)	0	0	0
12/08/2008	ALBI 2008/11/06	265.00	Call	Index Future	47,817.0000	52,457.0000	9.704	0	0	0
12/08/2008	ALBI 2009/02/05			Index Future	276.7260	277.3970	0.242	0.0000	0.0000	0
12/08/2008	ALBI 2009/05/07			Index Future	285.0120	285.6760	0.233	0.0000	0.0000	0

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12/08/2008	CRD1	2008/11/06			Index Future	115.3270	115.5010	0.151	0.0000	0.0000	6
12/08/2008	CRD1	2009/02/05			Index Future	118.8180	119.0120	0.163	0.0000	0.0000	0
12/08/2008	CRD1	2009/05/07			Index Future	122.3930	122.5930	0.163	0.0000	0.0000	0
12/08/2008	GOVI	2008/11/06			jGovi	271.2960	271.8600	0.208	271.2400	271.2400	97
12/08/2008	GOVI	2008/11/06	274.00	Put	jGovi	42,233.0000	38,493.0000	(8.856)	0	0	0
12/08/2008	GOVI	2008/11/06	274.00	Call	jGovi	15,193.0000	17,093.0000	12.506	0	0	0
12/08/2008	GOVI	2009/02/05			jGovi	279.5080	280.1230	0.220	0.0000	0.0000	609
12/08/2008	GOVI	2009/05/07			jGovi	287.9180	288.5530	0.221	0.0000	0.0000	0
12/08/2008	ILBI	2008/11/06			Index Future	335.0650	335.0650	-	0.0000	0.0000	1
12/08/2008	ILBI	2009/02/05			Index Future	344.6930	344.6930	-	0.0000	0.0000	0
12/08/2008	ILBI	2009/05/07			Index Future	355.8320	355.7940	(0.011)	0.0000	0.0000	0
12/08/2008	J153	2010/08/31			jSwap	11.4520	11.3750	(0.672)	0.0000	0.0000	0
12/08/2008	J157	2015/09/15			jSwap	10.3440	10.2420	(0.986)	0.0000	0.0000	0
12/08/2008	J186	2026/12/21			jSwap	9.4230	9.3590	(0.679)	0.0000	0.0000	0
12/08/2008	J201	2014/12/22			jSwap	10.3550	10.2600	(0.917)	0.0000	0.0000	0
12/08/2008	J203	2017/09/15			jSwap	10.1940	10.0960	(0.961)	0.0000	0.0000	0
12/08/2008	J204	2018/12/21			jSwap	10.0480	9.9520	(0.955)	0.0000	0.0000	0
12/08/2008	J207	2020/01/15			jSwap	9.9430	9.8510	(0.925)	0.0000	0.0000	0

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12/08/2008	JBAR	2005/12/21			jBar	12.2000	12.1920	(0.066)	0.0000	0.0000	0
12/08/2008	JFRA	2008/11/06			jFra	12.1480	12.1240	(0.198)	0.0000	0.0000	0
12/08/2008	JFRA	2008/11/06			jFra	0.0000	12.1240	100.000	0.0000	0.0000	0
12/08/2008	JFRA	2009/02/05			jFra	11.7630	11.7190	(0.374)	0.0000	0.0000	0
12/08/2008	JFRA	2009/02/05			jFra	0.0000	11.7190	100.000	0.0000	0.0000	0
12/08/2008	JFRA	2009/05/07			jFra	11.3390	11.2430	(0.847)	0.0000	0.0000	0
12/08/2008	JFRA	2009/05/07			jFra	0.0000	11.2430	100.000	0.0000	0.0000	0
12/08/2008	JFRA	2009/08/06			jFra	10.8740	10.7490	(1.150)	0.0000	0.0000	0
12/08/2008	JFRA	2009/11/05			jFra	10.4940	10.3470	(1.401)	0.0000	0.0000	0
12/08/2008	JN02	2008/11/06			jNote	10.8900	10.7840	(0.973)	0.0000	0.0000	0
12/08/2008	JN02	2009/02/05			jNote	10.5860	10.4640	(1.152)	0.0000	0.0000	0
12/08/2008	JN02	2009/05/07			jNote	10.3260	10.1950	(1.269)	0.0000	0.0000	0
12/08/2008	JN05	2008/11/07			jNote	9.7280	9.6720	(0.576)	0.0000	0.0000	0
12/08/2008	JN05	2009/02/05			jNote	9.9910	9.9180	(0.731)	0.0000	0.0000	0
12/08/2008	JN05	2009/05/07			jNote	9.8630	9.7810	(0.831)	0.0000	0.0000	0
12/08/2008	JN10	2008/11/07			jNote	9.4390	9.3870	(0.551)	0.0000	0.0000	0
12/08/2008	JN10	2009/02/05			jNote	9.6810	9.5810	(1.033)	0.0000	0.0000	0
12/08/2008	JN10	2009/05/07			jNote	9.5780	9.4790	(1.034)	0.0000	0.0000	0
12/08/2008	JROD	2008/08/29			jRod	11.7290	11.7250	(0.034)	0.0000	0.0000	0

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12/08/2008	JROD	2008/09/30			jRod	11.9280	11.9150	(0.109)	0.0000	0.0000	0
12/08/2008	JROD	2008/10/31			jRod	12.1230	12.1010	(0.181)	0.0000	0.0000	0
12/08/2008	JROD	2008/11/28			jRod	12.0240	12.0120	(0.100)	0.0000	0.0000	0
12/08/2008	JROD	2008/12/31			jRod	12.2020	12.1920	(0.082)	0.0000	0.0000	0
12/08/2008	OTH1	2008/11/06			Index Future	255.0030	255.8660	0.338	0.0000	0.0000	9
12/08/2008	OTH1	2009/02/05			Index Future	262.7210	263.6420	0.351	0.0000	0.0000	0
12/08/2008	OTH1	2009/05/07			Index Future	270.6270	271.5770	0.351	0.0000	0.0000	0
12/08/2008	R153	2008/11/06			Bond Future	9.6130	9.5820	(0.322)	9.6200	9.6200	11,437
12/08/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	986.0000	949.0000	(3.753)	0	0	0
12/08/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	373.0000	389.0000	4.290	0	0	0
12/08/2008	R153	2009/02/05			Bond Future	9.1230	9.0870	(0.395)	0.0000	0.0000	3
12/08/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	423.0000	406.0000	(4.019)	0	0	0
12/08/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	1,701.0000	1,737.0000	2.116	0	0	0
12/08/2008	R153	2009/05/07			Bond Future	8.4040	8.3600	(0.524)	0.0000	0.0000	0
12/08/2008	R153	2009/05/07	9.25	Call	Option on Bond Future	2,419.0000	2,450.0000	1.282	0	0	0
12/08/2008	R153	2009/05/07	9.25	Put	Option on Bond Future	1,361.0000	1,335.0000	(1.910)	0	0	0
12/08/2008	R157	2008/11/06			Bond Future	9.2290	9.1780	(0.553)	0.0000	0.0000	7,618
12/08/2008	R157	2008/11/06	10.25	Put	Option on Bond Future	32.0000	374.0000	1068.750	0	0	300
12/08/2008	R157	2008/11/06	10.25	Call	Option on Bond Future	5,645.0000	6,276.0000	11.178	0	0	0
12/08/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	303.0000	1,108.0000	265.677	0	0	700
12/08/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	3,060.0000	3,575.0000	16.830	0	0	0
12/08/2008	R157	2008/11/06	9.50	Call	Option on Bond Future	2,108.0000	3,146.0000	49.241	0	0	500
12/08/2008	R157	2008/11/06	9.50	Put	Option on Bond Future	584.0000	1,332.0000	128.082	0	0	1,000
12/08/2008	R157	2009/02/05			Bond Future	9.0990	9.0450	(0.593)	0.0000	0.0000	5,083

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12/08/2008	R157	2009/02/05	10.00	Put	Option on Bond Future	288.0000	1,220.0000	323.611	0	0	600
12/08/2008	R157	2009/02/05	9.50	Put	Option on Bond Future	870.0000	2,025.0000	132.759	0	0	0
12/08/2008	R157	2009/02/05	9.50	Call	Option on Bond Future	3,065.0000	4,521.0000	47.504	0	0	600
12/08/2008	R157	2009/02/05	10.00	Call	Option on Bond Future	5,149.0000	6,381.0000	23.927	0	0	0
12/08/2008	R157	2009/02/05	8.75	Put	Option on Bond Future	2,927.0000	4,010.0000	37.000	0	0	0
12/08/2008	R157	2009/02/05	8.75	Call	Option on Bond Future	973.0000	2,355.0000	142.035	0	0	600
12/08/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	1,377.0000	2,581.0000	87.436	0	0	0
12/08/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	2,210.0000	3,713.0000	68.009	0	0	0
12/08/2008	R157	2009/05/07			Bond Future	8.9440	8.8870	(0.637)	0.0000	0.0000	0
12/08/2008	R157	2009/05/07	9.00	Put	Option on Bond Future	1,969.0000	3,383.0000	71.813	0	0	0
12/08/2008	R157	2009/05/07	9.00	Call	Option on Bond Future	2,272.0000	3,995.0000	75.836	0	0	0
12/08/2008	R186	2008/11/06			Bond Future	8.9880	8.9280	(0.668)	8.9300	8.9300	4,905
12/08/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	4,976.0000	4,421.0000	(11.154)	0	0	0
12/08/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	56.0000	89.0000	58.929	0	0	0
12/08/2008	R186	2009/02/05			Bond Future	8.8840	8.8220	(0.698)	0.0000	0.0000	2,500
12/08/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	413.0000	309.0000	(25.182)	0	0	0
12/08/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	3,927.0000	4,435.0000	12.936	0	0	0
12/08/2008	R186	2009/05/07			Bond Future	8.7720	8.7090	(0.718)	0.0000	0.0000	0
12/08/2008	R186	2009/05/07	9.00	Call	Option on Bond Future	3,330.0000	3,765.0000	13.063	0	0	0
12/08/2008	R186	2009/05/07	9.00	Put	Option on Bond Future	1,105.0000	913.0000	(17.376)	0	0	0
12/08/2008	R196	2008/11/06			Bond Future	10.7350	10.7050	(0.279)	0.0000	0.0000	0
12/08/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	727.0000	725.0000	(0.275)	0	0	0
12/08/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,315.0000	1,304.0000	(0.837)	0	0	0
12/08/2008	R196	2009/02/05			Bond Future	10.7350	10.7050	(0.279)	0.0000	0.0000	0
12/08/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	1,455.0000	1,452.0000	(0.206)	0	0	0
12/08/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	1,454.0000	1,450.0000	(0.275)	0	0	0
12/08/2008	R196	2009/05/07			Bond Future	10.7350	10.7050	(0.279)	0.0000	0.0000	0
12/08/2008	R196	2009/05/07	11.00	Call	Option on Bond Future	1,780.0000	1,782.0000	0.112	0	0	0
12/08/2008	R196	2009/05/07	11.00	Put	Option on Bond Future	1,702.0000	1,694.0000	(0.470)	0	0	0

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12/08/2008	R201	2008/11/06			Bond Future	9.2700	9.2190	(0.550)	0.0000	0.0000	1,000
12/08/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	2,611.0000	2,419.0000	(7.354)	0	0	0
12/08/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	226.0000	264.0000	16.814	0	0	0
12/08/2008	R201	2009/02/05			Bond Future	9.0990	9.0450	(0.593)	0.0000	0.0000	0
12/08/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	1,076.0000	976.0000	(9.294)	0	0	0
12/08/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	1,741.0000	1,880.0000	7.984	0	0	0
12/08/2008	R201	2009/05/07			Bond Future	8.9050	8.8480	(0.640)	0.0000	0.0000	0
12/08/2008	R201	2009/05/07	9.25	Put	Option on Bond Future	1,106.0000	1,016.0000	(8.137)	0	0	0
12/08/2008	R201	2009/05/07	9.25	Call	Option on Bond Future	2,584.0000	2,742.0000	6.115	0	0	0
12/08/2008	R203	2008/11/06			Bond Future	9.2130	9.1630	(0.543)	0.0000	0.0000	0
12/08/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	4,245.0000	3,970.0000	(6.478)	0	0	0
12/08/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	37.0000	49.0000	32.432	0	0	0
12/08/2008	R203	2009/02/05			Bond Future	9.0750	9.0220	(0.584)	0.0000	0.0000	0
12/08/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	927.0000	814.0000	(12.190)	0	0	0
12/08/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	1,917.0000	2,106.0000	9.859	0	0	0
12/08/2008	R203	2009/05/07			Bond Future	8.9190	8.8650	(0.605)	0.0000	0.0000	0
12/08/2008	R203	2009/05/07	9.00	Call	Option on Bond Future	1,902.0000	2,072.0000	8.938	0	0	0
12/08/2008	R203	2009/05/07	9.00	Put	Option on Bond Future	1,446.0000	1,310.0000	(9.405)	0	0	0
12/08/2008	R204	2008/11/06			Bond Future	9.2000	9.1500	(0.543)	0.0000	0.0000	3,126
12/08/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	4,473.0000	4,174.0000	(6.685)	0	0	0
12/08/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	29.0000	39.0000	34.483	0	0	0
12/08/2008	R204	2009/02/05			Bond Future	9.0720	9.0200	(0.573)	0.0000	0.0000	9
12/08/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	834.0000	720.0000	(13.669)	0	0	0
12/08/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	1,917.0000	2,123.0000	10.746	0	0	0
12/08/2008	R204	2009/05/07			Bond Future	8.9320	8.8780	(0.605)	0.0000	0.0000	0
12/08/2008	R204	2009/05/07	9.00	Call	Option on Bond Future	1,876.0000	2,059.0000	9.755	0	0	0
12/08/2008	R204	2009/05/07	9.00	Put	Option on Bond Future	1,461.0000	1,314.0000	(10.062)	0	0	0

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12/08/2008	R206	2008/11/06			Bond Future	9.2590	9.2080	(0.551)	0.0000	0.0000	610
12/08/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	5,039.0000	4,845.0000	(3.850)	0	0	0
12/08/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	15.0000	19.0000	26.667	0	0	0
12/08/2008	R206	2009/02/05			Bond Future	9.0490	8.9950	(0.597)	0.0000	0.0000	0
12/08/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	969.0000	886.0000	(8.566)	0	0	0
12/08/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	1,721.0000	1,841.0000	6.973	0	0	0
12/08/2008	R206	2009/05/07			Bond Future	8.8160	8.7590	(0.647)	0.0000	0.0000	0
12/08/2008	R206	2009/05/07	9.00	Call	Option on Bond Future	2,019.0000	2,137.0000	5.844	0	0	0
12/08/2008	R206	2009/05/07	9.00	Put	Option on Bond Future	1,350.0000	1,259.0000	(6.741)	0	0	0
12/08/2008	R207	2008/11/06			Bond Future	9.1670	9.1270	(0.436)	0.0000	0.0000	0
12/08/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	4,350.0000	4,105.0000	(5.632)	0	0	0
12/08/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	22.0000	29.0000	31.818	0	0	0
12/08/2008	R207	2009/02/05			Bond Future	9.0460	9.0040	(0.464)	0.0000	0.0000	0
12/08/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	689.0000	602.0000	(12.627)	0	0	0
12/08/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	1,958.0000	2,135.0000	9.040	0	0	0
12/08/2008	R207	2009/05/07			Bond Future	8.9190	8.8770	(0.471)	0.0000	0.0000	0
12/08/2008	R207	2009/05/07	9.00	Call	Option on Bond Future	1,820.0000	1,969.0000	8.187	0	0	0
12/08/2008	R207	2009/05/07	9.00	Put	Option on Bond Future	1,313.0000	1,198.0000	(8.759)	0	0	0
12/08/2008	R209	2008/11/06			Bond Future	8.7020	8.6420	(0.689)	0.0000	0.0000	6,890
12/08/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/08/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	8,502.0000	8,009.0000	(5.799)	0	0	0
12/08/2008	R209	2009/02/05			Bond Future	8.6150	8.5540	(0.708)	0.0000	0.0000	0
12/08/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	3,245.0000	3,701.0000	14.052	0	0	0
12/08/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	161.0000	108.0000	(32.919)	0	0	0
12/08/2008	R209	2009/05/07			Bond Future	8.5220	8.4600	(0.728)	0.0000	0.0000	0
12/08/2008	R209	2009/05/07	9.00	Put	Option on Bond Future	181.0000	129.0000	(28.729)	0	0	0
12/08/2008	R209	2009/05/07	9.00	Call	Option on Bond Future	4,039.0000	4,512.0000	11.711	0	0	0

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12/08/2008	TRT1 2008/11/06			Index Future	267.6870	268.2530	0.211	0.0000	0.0000	300
12/08/2008	TRT1 2009/02/05			Index Future	275.7900	276.4060	0.223	0.0000	0.0000	0
12/08/2008	TRT1 2009/05/07			Index Future	284.0890	284.7250	0.224	0.0000	0.0000	0
12/08/2008	ZAAD 2008/09/15			Currency Future	6.8866	6.8793	(0.106)	6.8800	6.8800	2,203
12/08/2008	ZAAD 2008/12/12			Currency Future	6.9741	6.9674	(0.096)	0.0000	0.0000	4,959
12/08/2008	ZAAD 2009/03/16			Currency Future	7.0632	7.0571	(0.086)	6.8500	6.8500	60
Grand Total:										376,850