

Derivatives High/Low Report

High/Low for 12/02/2008

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
12/02/2008	\$ / R 2008/03/17			Currency Future	7.8105	7.7990	(0.147)	7.9000	0.0000	85,665
12/02/2008	\$ / R 2008/06/13			Currency Future	7.9827	7.9680	(0.184)	8.0000	0.0000	31,643
12/02/2008	\$ / R 2008/09/15			Currency Future	8.1578	8.1429	(0.183)	8.1700	0.0000	8,977
12/02/2008	£ / R 2008/03/17			Currency Future	15.2192	15.2522	0.217	0.0000	0.0000	1,217
12/02/2008	£ / R 2008/06/13			Currency Future	15.4541	15.4831	0.188	15.3400	0.0000	1,260
12/02/2008	£ / R 2008/09/15			Currency Future	15.6931	15.7219	0.184	15.5700	0.0000	472
12/02/2008	€ / R 2008/03/17			Currency Future	11.3739	11.3659	(0.070)	0.0000	0.0000	3,952
12/02/2008	€ / R 2008/06/13			Currency Future	11.5861	11.5741	(0.104)	0.0000	0.0000	4,521
12/02/2008	€ / R 2008/09/15			Currency Future	11.8027	11.7903	(0.105)	11.7500	0.0000	8,315
12/02/2008	ALBI 2008/05/02			Index Future	262.6070	263.3300	0.275	0.0000	0.0000	594
12/02/2008	ALBI 2008/05/02	265.00	Put	Index Future	38,569.0000	33,913.0000	(12.072)	0	0	0
12/02/2008	ALBI 2008/05/02	265.00	Call	Index Future	14,639.0000	17,213.0000	17.583	0	0	0
12/02/2008	ALBI 2008/08/07			Index Future	270.6550	270.6550	-	0.0000	0.0000	0
12/02/2008	ALBI 2008/08/07	265.00	Call	Index Future	72,201.0000	72,113.0000	(0.122)	0	0	0
12/02/2008	ALBI 2008/08/07	265.00	Put	Index Future	15,651.0000	15,563.0000	(0.562)	0	0	0

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12/02/2008	ALBI	2008/11/06			Index Future	278.1860	278.1860	-	0.0000	0.0000	0
12/02/2008	ALBI	2008/11/06	265.00	Call	Index Future	139,373.0000	139,328.0000	(0.032)	0	0	0
12/02/2008	ALBI	2008/11/06	265.00	Put	Index Future	7,513.0000	7,468.0000	(0.599)	0	0	0
12/02/2008	CRD1	2008/05/02			Index Future	113.0650	113.2160	0.134	0.0000	0.0000	0
12/02/2008	CRD1	2008/08/07			Index Future	119.2290	119.2290	-	0.0000	0.0000	0
12/02/2008	CRD1	2008/11/06			Index Future	119.6810	119.8400	0.133	0.0000	0.0000	8
12/02/2008	GOVI	2008/05/02			jGovi	264.4865	265.1880	0.265	0.0000	0.0000	9
12/02/2008	GOVI	2008/05/02	264.00	Call	jGovi	27,338.0000	31,102.0000	13.768	0	0	0
12/02/2008	GOVI	2008/05/02	264.00	Put	jGovi	22,473.0000	19,222.0000	(14.466)	0	0	0
12/02/2008	GOVI	2008/08/07			jGovi	272.4015	273.1230	0.265	0.0000	0.0000	0
12/02/2008	GOVI	2008/08/07	274.00	Put	jGovi	46,580.0000	42,543.0000	(8.667)	0	0	0
12/02/2008	GOVI	2008/08/07	274.00	Call	jGovi	30,595.0000	33,773.0000	10.387	0	0	0
12/02/2008	GOVI	2008/11/06			jGovi	279.9625	280.7050	0.265	0.0000	0.0000	60
12/02/2008	GOVI	2008/11/06	274.00	Call	jGovi	83,081.0000	88,279.0000	6.257	0	0	0
12/02/2008	GOVI	2008/11/06	274.00	Put	jGovi	23,456.0000	21,229.0000	(9.494)	0	0	0
12/02/2008	ILBI	2008/05/02			Index Future	307.6940	307.6940	-	0.0000	0.0000	0
12/02/2008	J153	2010/08/31			jSwap	10.5880	10.5910	0.028	0.0000	0.0000	0
12/02/2008	J157	2015/09/15			jSwap	9.8900	9.8910	0.010	0.0000	0.0000	0
12/02/2008	J186	2026/12/21			jSwap	9.2140	9.2150	0.011	0.0000	0.0000	0
12/02/2008	J201	2014/12/22			jSwap	9.9220	9.9230	0.010	0.0000	0.0000	0
12/02/2008	J203	2017/09/15			jSwap	9.7630	9.7630	-	0.0000	0.0000	0

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12/02/2008	J204	2018/12/21			jSwap	9.6670	9.6670	-	0.0000	0.0000	0
12/02/2008	J207	2020/01/15			jSwap	9.5930	9.5930	-	0.0000	0.0000	0
12/02/2008	JBAR	2005/12/21			jBar	11.1420	11.1580	0.144	0.0000	0.0000	0
12/02/2008	JFRA	2008/05/02			jFra	11.2830	11.2840	0.009	0.0000	0.0000	0
12/02/2008	JFRA	2008/05/02	10.25	Call	Option on jFra	10,792.0000	10,737.0000	(0.510)	0	0	0
12/02/2008	JFRA	2008/05/02	10.25	Put	Option on jFra	8,099.0000	8,039.0000	(0.741)	0	0	0
12/02/2008	JFRA	2008/08/07			jFra	11.1900	11.1940	0.036	0.0000	0.0000	0
12/02/2008	JFRA	2008/08/07	10.25	Call	Option on jFra	15,083.0000	15,049.0000	(0.225)	0	0	0
12/02/2008	JFRA	2008/08/07	10.25	Put	Option on jFra	12,803.0000	12,759.0000	(0.344)	0	0	0
12/02/2008	JFRA	2008/11/06			jFra	10.9320	10.9340	0.018	0.0000	0.0000	0
12/02/2008	JFRA	2008/11/06	10.25	Call	Option on jFra	17,949.0000	17,920.0000	(0.162)	0	0	0
12/02/2008	JFRA	2008/11/06	10.25	Put	Option on jFra	16,294.0000	16,260.0000	(0.209)	0	0	0
12/02/2008	JFRA	2009/02/05			jFra	10.6020	10.6040	0.019	0.0000	0.0000	0
12/02/2008	JFRA	2009/02/05	10.00	Put	Option on jFra	19,071.0000	19,041.0000	(0.157)	0	0	0
12/02/2008	JFRA	2009/02/05	10.00	Call	Option on jFra	20,533.0000	20,508.0000	(0.122)	0	0	0
12/02/2008	JFRA	2009/05/07			jFra	10.2870	10.2910	0.039	0.0000	0.0000	0
12/02/2008	JFRA	2009/08/06			jFra	10.0040	10.0070	0.030	0.0000	0.0000	0
12/02/2008	JFRA	2009/08/06	10.00	Put	Option on jFra	24,298.0000	24,272.0000	(0.107)	0	0	0
12/02/2008	JFRA	2009/08/06	10.00	Call	Option on jFra	24,308.0000	24,289.0000	(0.078)	0	0	0
12/02/2008	JFRA	2009/11/05			jFra	9.7340	9.7360	0.021	0.0000	0.0000	0
12/02/2008	JN02	2008/05/02			jNote	10.4920	10.4950	0.029	0.0000	0.0000	0
12/02/2008	JN02	2008/05/02	10.00	Call	Option on jNote	15,546.0000	15,531.0000	(0.096)	0	0	0
12/02/2008	JN02	2008/05/02	10.00	Put	Option on jNote	5,008.0000	4,937.0000	(1.418)	0	0	0
12/02/2008	JN02	2008/08/07			jNote	10.2420	10.2460	0.039	0.0000	0.0000	0

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12/02/2008	JN05	2008/05/02			jNote	9.8430	9.8440	0.010	0.0000	0.0000	0
12/02/2008	JN05	2008/05/02	9.50	Call	Option on jNote	18,759.0000	18,742.0000	(0.091)	0	0	0
12/02/2008	JN05	2008/05/02	9.50	Put	Option on jNote	3,655.0000	3,598.0000	(1.560)	0	0	0
12/02/2008	JN05	2008/08/07			jNote	9.7160	9.7180	0.021	0.0000	0.0000	0
12/02/2008	JN10	2008/05/02			jNote	9.4960	9.4960	-	0.0000	0.0000	0
12/02/2008	JN10	2008/05/02	9.00	Call	Option on jNote	34,023.0000	34,006.0000	(0.050)	0	0	0
12/02/2008	JN10	2008/05/02	9.00	Put	Option on jNote	786.0000	765.0000	(2.672)	0	0	0
12/02/2008	JN10	2008/08/07			jNote	9.4070	9.4080	0.011	0.0000	0.0000	0
12/02/2008	JROD	2008/02/29			jRod	10.6720	10.6700	(0.019)	0.0000	0.0000	0
12/02/2008	JROD	2008/03/31			jRod	10.8340	10.8310	(0.028)	0.0000	0.0000	0
12/02/2008	JROD	2008/04/30			jRod	11.0420	11.0380	(0.036)	0.0000	0.0000	0
12/02/2008	JROD	2008/05/30			jRod	10.9730	10.9710	(0.018)	0.0000	0.0000	0
12/02/2008	JROD	2008/06/30			jRod	11.1380	11.1350	(0.027)	0.0000	0.0000	0
12/02/2008	JROD	2008/07/31			jRod	11.2840	11.2800	(0.035)	0.0000	0.0000	0
12/02/2008	OTH1	2008/05/02			Index Future	253.4290	254.2860	0.338	0.0000	0.0000	0
12/02/2008	OTH1	2008/08/07			Index Future	261.1200	261.1200	-	0.0000	0.0000	0
12/02/2008	OTH1	2008/11/06			Index Future	268.2580	269.1650	0.338	0.0000	0.0000	12
12/02/2008	R153	2008/05/02			Bond Future	9.2830	9.2330	(0.539)	9.2600	0.0000	8,578
12/02/2008	R153	2008/05/02	9.00	Put	Option on Bond Future	904.0000	831.0000	(8.075)	0	0	0
12/02/2008	R153	2008/05/02	9.00	Call	Option on Bond Future	296.0000	330.0000	11.486	0	0	0

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12/02/2008	R153	2008/08/07			Bond Future	9.0780	9.0280	(0.551)	0.0000	0.0000	1,290
12/02/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	280.0000	305.0000	8.929	0	0	0
12/02/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	1,399.0000	1,327.0000	(5.147)	0	0	0
12/02/2008	R153	2008/11/06			Bond Future	8.9280	8.8780	(0.560)	0.0000	0.0000	0
12/02/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	1,604.0000	1,563.0000	(2.556)	0	0	0
12/02/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	2,151.0000	2,196.0000	2.092	0	0	0
12/02/2008	R157	2008/05/02			Bond Future	8.7370	8.6770	(0.687)	0.0000	0.0000	9,935
12/02/2008	R157	2008/05/02	8.50	Call	Option on Bond Future	934.0000	1,065.0000	14.026	0	0	0
12/02/2008	R157	2008/05/02	8.75	Call	Option on Bond Future	1,632.0000	1,821.0000	11.581	0	0	0
12/02/2008	R157	2008/05/02	8.75	Put	Option on Bond Future	1,551.0000	1,367.0000	(11.863)	0	0	0
12/02/2008	R157	2008/05/02	8.50	Put	Option on Bond Future	2,417.0000	2,175.0000	(10.012)	0	0	2,000
12/02/2008	R157	2008/08/07			Bond Future	8.6510	8.5910	(0.694)	0.0000	0.0000	2,500
12/02/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	792.0000	880.0000	11.111	0	0	0
12/02/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	4,819.0000	4,542.0000	(5.748)	0	0	0
12/02/2008	R157	2008/11/06			Bond Future	8.5880	8.5280	(0.699)	0.0000	0.0000	0
12/02/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	1,726.0000	1,577.0000	(8.633)	0	0	0
12/02/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	2,677.0000	2,883.0000	7.695	0	0	0
12/02/2008	R186	2008/05/02			Bond Future	8.5120	8.4520	(0.705)	0.0000	0.0000	0
12/02/2008	R186	2008/05/02	8.00	Put	Option on Bond Future	6,299.0000	5,789.0000	(8.097)	0	0	0
12/02/2008	R186	2008/05/02	8.00	Call	Option on Bond Future	709.0000	835.0000	17.772	0	0	0
12/02/2008	R186	2008/08/07			Bond Future	8.4450	8.3850	(0.710)	0.0000	0.0000	220
12/02/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	1,246.0000	1,391.0000	11.637	0	0	0
12/02/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	8,942.0000	8,450.0000	(5.502)	0	0	0
12/02/2008	R186	2008/11/06			Bond Future	8.3890	8.3290	(0.715)	0.0000	0.0000	0
12/02/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	1,575.0000	1,328.0000	(15.683)	0	0	0
12/02/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	2,739.0000	3,129.0000	14.239	0	0	0
12/02/2008	R196	2008/05/02			Bond Future	10.1110	10.0850	(0.257)	0.0000	0.0000	0
12/02/2008	R196	2008/05/02	9.00	Call	Option on Bond Future	15.0000	16.0000	6.667	0	0	0

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12/02/2008	R196	2008/05/02	9.00	Put	Option on Bond Future	871.0000	852.0000	(2.181)	0	0	0
12/02/2008	R196	2008/08/07			Bond Future	9.7240	9.6870	(0.381)	0.0000	0.0000	0
12/02/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	1,733.0000	1,718.0000	(0.866)	0	0	0
12/02/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	1,218.0000	1,222.0000	0.328	0	0	0
12/02/2008	R196	2008/11/06			Bond Future	9.4820	9.4400	(0.443)	0.0000	0.0000	0
12/02/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	1,644.0000	1,646.0000	0.122	0	0	0
12/02/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,861.0000	1,852.0000	(0.484)	0	0	0
12/02/2008	R201	2008/05/02			Bond Future	8.7220	8.6720	(0.573)	0.0000	0.0000	0
12/02/2008	R201	2008/05/02	8.50	Call	Option on Bond Future	754.0000	841.0000	11.538	0	0	0
12/02/2008	R201	2008/05/02	8.50	Put	Option on Bond Future	1,862.0000	1,701.0000	(8.647)	0	0	0
12/02/2008	R201	2008/08/07			Bond Future	8.6040	8.5540	(0.581)	0.0000	0.0000	0
12/02/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	3,643.0000	3,461.0000	(4.996)	0	0	0
12/02/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	664.0000	725.0000	9.187	0	0	0
12/02/2008	R201	2008/11/06			Bond Future	8.4980	8.4480	(0.588)	0.0000	0.0000	0
12/02/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	2,434.0000	2,578.0000	5.916	0	0	0
12/02/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	1,252.0000	1,159.0000	(7.428)	0	0	0
12/02/2008	R203	2008/05/02			Bond Future	8.6400	8.5900	(0.579)	0.0000	0.0000	0
12/02/2008	R203	2008/05/02	8.25	Put	Option on Bond Future	2,864.0000	2,620.0000	(8.520)	0	0	0
12/02/2008	R203	2008/05/02	8.25	Call	Option on Bond Future	395.0000	463.0000	17.215	0	0	0
12/02/2008	R203	2008/08/07			Bond Future	8.5430	8.4930	(0.585)	0.0000	0.0000	0
12/02/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	5,184.0000	4,902.0000	(5.440)	0	0	0
12/02/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	136.0000	163.0000	19.853	0	0	0
12/02/2008	R203	2008/11/06			Bond Future	8.4630	8.4130	(0.591)	0.0000	0.0000	0
12/02/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	1,825.0000	1,987.0000	8.877	0	0	0
12/02/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	1,600.0000	1,457.0000	(8.938)	0	0	0
12/02/2008	R204	2008/05/02			Bond Future	8.6400	8.5900	(0.579)	0.0000	0.0000	3,265
12/02/2008	R204	2008/05/02	8.25	Put	Option on Bond Future	3,069.0000	2,808.0000	(8.504)	0	0	0

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12/02/2008	R204	2008/05/02	8.25	Call	Option on Bond Future	423.0000	496.0000	17.258	0	0	0
12/02/2008	R204	2008/08/07			Bond Future	8.5580	8.5080	(0.584)	0.0000	0.0000	0
12/02/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	84.0000	104.0000	23.810	0	0	0
12/02/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	5,627.0000	5,315.0000	(5.545)	0	0	0
12/02/2008	R204	2008/11/06			Bond Future	8.4880	8.4380	(0.589)	0.0000	0.0000	0
12/02/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	1,670.0000	1,513.0000	(9.401)	0	0	0
12/02/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	1,749.0000	1,920.0000	9.777	0	0	0
12/02/2008	R206	2008/05/02			Bond Future	8.7680	8.7180	(0.570)	0.0000	0.0000	0
12/02/2008	R206	2008/05/02	8.25	Call	Option on Bond Future	189.0000	223.0000	17.989	0	0	0
12/02/2008	R206	2008/05/02	8.25	Put	Option on Bond Future	2,425.0000	2,245.0000	(7.423)	0	0	0
12/02/2008	R206	2008/08/07			Bond Future	8.6410	8.5910	(0.579)	0.0000	0.0000	0
12/02/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	3,105.0000	2,942.0000	(5.250)	0	0	0
12/02/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	411.0000	455.0000	10.706	0	0	0
12/02/2008	R206	2008/11/06			Bond Future	8.5240	8.4740	(0.587)	0.0000	0.0000	610
12/02/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	2,973.0000	2,834.0000	(4.675)	0	0	0
12/02/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	843.0000	905.0000	7.355	0	0	0
12/02/2008	R207	2008/05/02			Bond Future	8.6370	8.5870	(0.579)	0.0000	0.0000	0
12/02/2008	R207	2008/05/02	8.25	Call	Option on Bond Future	437.0000	512.0000	17.162	0	0	0
12/02/2008	R207	2008/05/02	8.25	Put	Option on Bond Future	3,110.0000	2,845.0000	(8.521)	0	0	0
12/02/2008	R207	2008/08/07			Bond Future	8.5620	8.5120	(0.584)	0.0000	0.0000	0
12/02/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	4,078.0000	3,782.0000	(7.258)	0	0	0
12/02/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	183.0000	224.0000	22.404	0	0	0
12/02/2008	R207	2008/11/06			Bond Future	8.4960	8.4460	(0.589)	0.0000	0.0000	0
12/02/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	1,587.0000	1,425.0000	(10.208)	0	0	0
12/02/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	1,613.0000	1,788.0000	10.849	0	0	0
12/02/2008	R209	2008/05/02			Bond Future	8.2890	8.2390	(0.603)	0.0000	0.0000	6,430
12/02/2008	R209	2008/05/02	7.75	Call	Option on Bond Future	395.0000	464.0000	17.468	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
12/02/2008	R209	2008/05/02	7.75	Put	Option on Bond Future	5,408.0000	5,033.0000	(6.934)	0	0	0
12/02/2008	R209	2008/08/07			Bond Future	8.2300	8.1800	(0.608)	0.0000	0.0000	0
12/02/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	4,558.0000	4,141.0000	(9.149)	0	0	0
12/02/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	76.0000	108.0000	42.105	0	0	0
12/02/2008	R209	2008/11/06			Bond Future	8.1810	8.1310	(0.611)	0.0000	0.0000	260
12/02/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	218.0000	281.0000	28.899	0	0	0
12/02/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	4,253.0000	3,865.0000	(9.123)	0	0	0
12/02/2008	TRT1	2008/05/02			Index Future	261.1260	261.8220	0.267	0.0000	0.0000	0
12/02/2008	TRT1	2008/08/07			Index Future	269.2280	269.2280	-	0.0000	0.0000	0
12/02/2008	TRT1	2008/11/06			Index Future	276.4060	277.1420	0.266	0.0000	0.0000	400
Grand Total:											182,193