



Derivatives High/Low Report

High/Low for 11/03/2008

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
11/03/2008	\$ / R 2008/03/17			Currency Future	7.9950	7.8848	(1.378)	7.9800	7.8800	31,520
11/03/2008	\$ / R 2008/06/13			Currency Future	8.1738	8.0589	(1.406)	8.2300	8.0100	28,410
11/03/2008	\$ / R 2008/09/15			Currency Future	8.3596	8.2392	(1.440)	8.3400	8.3000	16,512
11/03/2008	£ / R 2008/03/17			Currency Future	16.1132	15.7725	(2.114)	16.0500	16.0500	2,277
11/03/2008	£ / R 2008/06/13			Currency Future	16.3558	16.0075	(2.130)	16.3300	16.1600	2,072
11/03/2008	£ / R 2008/09/15			Currency Future	16.6066	16.2488	(2.155)	16.5100	16.4200	546
11/03/2008	€ / R 2008/03/17			Currency Future	12.2749	12.0581	(1.766)	0.0000	0.0000	3,975
11/03/2008	€ / R 2008/06/13			Currency Future	12.4944	12.2721	(1.779)	12.4200	12.4200	6,150
11/03/2008	€ / R 2008/09/15			Currency Future	12.7170	12.4867	(1.811)	12.6500	12.6500	6,889
11/03/2008	ALBI 2008/05/02			Index Future	256.5100	257.3550	0.329	0.0000	0.0000	594
11/03/2008	ALBI 2008/05/02	265.00	Call	Index Future	889.0000	1,284.0000	44.432	0	0	0
11/03/2008	ALBI 2008/05/02	265.00	Put	Index Future	85,789.0000	77,734.0000	(9.389)	0	0	0
11/03/2008	ALBI 2008/08/07			Index Future	264.4480	265.2690	0.310	0.0000	0.0000	0
11/03/2008	ALBI 2008/08/07	265.00	Call	Index Future	31,161.0000	35,151.0000	12.804	0	0	0
11/03/2008	ALBI 2008/08/07	265.00	Put	Index Future	36,681.0000	32,461.0000	(11.505)	0	0	0

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11/03/2008	ALBI	2008/11/06			Index Future	271.9450	272.7640	0.301	0.0000	0.0000	0
11/03/2008	ALBI	2008/11/06	265.00	Call	Index Future	86,770.0000	92,893.0000	7.057	0	0	0
11/03/2008	ALBI	2008/11/06	265.00	Put	Index Future	17,320.0000	15,253.0000	(11.934)	0	0	0
11/03/2008	CRD1	2008/05/02			Index Future	111.0460	111.3250	0.251	0.0000	0.0000	0
11/03/2008	CRD1	2008/08/07			Index Future	114.3480	114.6340	0.250	0.0000	0.0000	0
11/03/2008	CRD1	2008/11/06			Index Future	117.5070	117.8020	0.251	0.0000	0.0000	8
11/03/2008	GOVI	2008/05/02			jGovi	258.6745	259.4870	0.314	0.0000	0.0000	19
11/03/2008	GOVI	2008/05/02	264.00	Call	jGovi	3,627.0000	4,838.0000	33.388	0	0	0
11/03/2008	GOVI	2008/05/02	264.00	Put	jGovi	56,882.0000	49,968.0000	(12.155)	0	0	0
11/03/2008	GOVI	2008/08/07			jGovi	266.1255	266.9625	0.315	0.0000	0.0000	142
11/03/2008	GOVI	2008/08/07	274.00	Put	jGovi	87,283.0000	80,497.0000	(7.775)	0	0	0
11/03/2008	GOVI	2008/08/07	274.00	Call	jGovi	8,538.0000	10,122.0000	18.552	0	0	0
11/03/2008	GOVI	2008/11/06			jGovi	273.5520	274.4125	0.315	0.0000	0.0000	60
11/03/2008	GOVI	2008/11/06	274.00	Call	jGovi	42,168.0000	46,442.0000	10.136	0	0	0
11/03/2008	GOVI	2008/11/06	274.00	Put	jGovi	46,648.0000	42,317.0000	(9.284)	0	0	0
11/03/2008	ILBI	2008/05/02			Index Future	308.2950	308.3680	0.024	0.0000	0.0000	0
11/03/2008	J153	2010/08/31			jSwap	10.9070	10.8580	(0.449)	0.0000	0.0000	0
11/03/2008	J157	2015/09/15			jSwap	10.1680	10.1090	(0.580)	0.0000	0.0000	0
11/03/2008	J186	2026/12/21			jSwap	9.5770	9.5400	(0.386)	0.0000	0.0000	0
11/03/2008	J201	2014/12/22			jSwap	10.2040	10.1460	(0.568)	0.0000	0.0000	0
11/03/2008	J203	2017/09/15			jSwap	10.0640	10.0040	(0.596)	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
11/03/2008	J204	2018/12/21			jSwap	9.9940	9.9290	(0.650)	0.0000	0.0000	0
11/03/2008	J207	2020/01/15			jSwap	9.9320	9.8670	(0.654)	0.0000	0.0000	0
11/03/2008	JBAR	2005/12/21			jBar	11.3250	11.3250	-	0.0000	0.0000	0
11/03/2008	JFRA	2008/05/02			jFra	11.3940	11.3760	(0.158)	0.0000	0.0000	0
11/03/2008	JFRA	2008/05/02	10.25	Put	Option on jFra	6,200.0000	6,148.0000	(0.839)	0	0	0
11/03/2008	JFRA	2008/05/02	10.25	Call	Option on jFra	9,163.0000	9,068.0000	(1.037)	0	0	0
11/03/2008	JFRA	2008/08/07			jFra	11.3770	11.3380	(0.343)	0.0000	0.0000	0
11/03/2008	JFRA	2008/08/07	10.25	Call	Option on jFra	14,182.0000	14,090.0000	(0.649)	0	0	0
11/03/2008	JFRA	2008/08/07	10.25	Put	Option on jFra	11,450.0000	11,452.0000	0.017	0	0	0
11/03/2008	JFRA	2008/11/06			jFra	11.2810	11.2050	(0.674)	0.0000	0.0000	0
11/03/2008	JFRA	2008/11/06	10.25	Put	Option on jFra	14,968.0000	15,023.0000	0.367	0	0	0
11/03/2008	JFRA	2008/11/06	10.25	Call	Option on jFra	17,468.0000	17,340.0000	(0.733)	0	0	0
11/03/2008	JFRA	2009/02/05			jFra	11.1360	11.0220	(1.024)	0.0000	0.0000	0
11/03/2008	JFRA	2009/02/05	10.00	Put	Option on jFra	17,650.0000	17,756.0000	0.601	0	0	0
11/03/2008	JFRA	2009/02/05	10.00	Call	Option on jFra	20,406.0000	20,236.0000	(0.833)	0	0	0
11/03/2008	JFRA	2009/05/07			jFra	10.7980	10.7010	(0.898)	0.0000	0.0000	0
11/03/2008	JFRA	2009/08/06			jFra	10.5180	10.4350	(0.789)	0.0000	0.0000	0
11/03/2008	JFRA	2009/08/06	10.00	Call	Option on jFra	24,287.0000	24,164.0000	(0.506)	0	0	0
11/03/2008	JFRA	2009/08/06	10.00	Put	Option on jFra	23,029.0000	23,107.0000	0.339	0	0	0
11/03/2008	JFRA	2009/11/05			jFra	10.1980	10.0990	(0.971)	0.0000	0.0000	0
11/03/2008	JN02	2008/05/02			jNote	10.8680	10.8030	(0.598)	0.0000	0.0000	0
11/03/2008	JN02	2008/05/02	10.00	Call	Option on jNote	19,013.0000	18,047.0000	(5.081)	0	0	0
11/03/2008	JN02	2008/05/02	10.00	Put	Option on jNote	1,871.0000	2,040.0000	9.033	0	0	0
11/03/2008	JN02	2008/08/07			jNote	10.6590	10.6010	(0.544)	0.0000	0.0000	0

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11/03/2008	JN05	2008/05/02			jNote	10.1390	10.0780	(0.602)	0.0000	0.0000	0
11/03/2008	JN05	2008/05/02	9.50	Call	Option on jNote	27,057.0000	24,924.0000	(7.883)	0	0	0
11/03/2008	JN05	2008/05/02	9.50	Put	Option on jNote	685.0000	866.0000	26.423	0	0	0
11/03/2008	JN05	2008/08/07			jNote	10.0230	9.9530	(0.698)	0.0000	0.0000	0
11/03/2008	JN10	2008/05/02			jNote	9.8220	9.7560	(0.672)	0.0000	0.0000	0
11/03/2008	JN10	2008/05/02	9.00	Put	Option on jNote	11.0000	21.0000	90.909	0	0	0
11/03/2008	JN10	2008/05/02	9.00	Call	Option on jNote	53,218.0000	49,233.0000	(7.488)	0	0	0
11/03/2008	JN10	2008/08/07			jNote	9.7440	9.6760	(0.698)	0.0000	0.0000	0
11/03/2008	JROD	2008/03/31			jRod	10.7310	10.7270	(0.037)	0.0000	0.0000	0
11/03/2008	JROD	2008/04/30			jRod	10.9150	10.9070	(0.073)	0.0000	0.0000	0
11/03/2008	JROD	2008/05/30			jRod	11.2070	11.1960	(0.098)	0.0000	0.0000	0
11/03/2008	JROD	2008/06/30			jRod	11.1220	11.1160	(0.054)	0.0000	0.0000	0
11/03/2008	JROD	2008/07/31			jRod	11.3070	11.3010	(0.053)	0.0000	0.0000	0
11/03/2008	OTH1	2008/05/02			Index Future	245.7120	246.7460	0.421	0.0000	0.0000	0
11/03/2008	OTH1	2008/08/07			Index Future	253.0160	254.0810	0.421	0.0000	0.0000	0
11/03/2008	OTH1	2008/11/06			Index Future	260.0080	261.1030	0.421	0.0000	0.0000	12
11/03/2008	R153	2008/05/02			Bond Future	9.6330	9.5630	(0.727)	0.0000	0.0000	10,082
11/03/2008	R153	2008/05/02	9.00	Call	Option on Bond Future	59.0000	75.0000	27.119	0	0	0
11/03/2008	R153	2008/05/02	9.00	Put	Option on Bond Future	1,414.0000	1,281.0000	(9.406)	0	0	0
11/03/2008	R153	2008/08/07			Bond Future	9.5210	9.4510	(0.735)	0.0000	0.0000	1,290
11/03/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	2,051.0000	1,933.0000	(5.753)	0	0	0

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11/03/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	87.0000	102.0000	17.241	0	0	0
11/03/2008	R153	2008/08/07	8.25	Call	Option on Bond Future	40.0000	48.0000	20.000	0	0	0
11/03/2008	R153	2008/08/07	8.25	Put	Option on Bond Future	2,493.0000	2,368.0000	(5.014)	0	0	0
11/03/2008	R153	2008/11/06			Bond Future	9.3830	9.3130	(0.746)	0.0000	0.0000	0
11/03/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	1,874.0000	1,810.0000	(3.415)	0	0	0
11/03/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	1,649.0000	1,703.0000	3.275	0	0	0
11/03/2008	R157	2008/05/02			Bond Future	9.1640	9.0940	(0.764)	0.0000	0.0000	10,794
11/03/2008	R157	2008/05/02	8.50	Put	Option on Bond Future	4,241.0000	3,858.0000	(9.031)	0	0	2,000
11/03/2008	R157	2008/05/02	8.75	Call	Option on Bond Future	388.0000	479.0000	23.454	0	0	0
11/03/2008	R157	2008/05/02	8.50	Call	Option on Bond Future	141.0000	182.0000	29.078	0	0	0
11/03/2008	R157	2008/05/02	8.75	Put	Option on Bond Future	2,923.0000	2,590.0000	(11.392)	0	0	0
11/03/2008	R157	2008/08/07			Bond Future	9.0910	9.0210	(0.770)	0.0000	0.0000	2,527
11/03/2008	R157	2008/08/07	8.25	Put	Option on Bond Future	5,549.0000	5,206.0000	(6.181)	0	0	0
11/03/2008	R157	2008/08/07	8.25	Call	Option on Bond Future	460.0000	530.0000	15.217	0	0	500
11/03/2008	R157	2008/08/07	8.75	Put	Option on Bond Future	3,329.0000	3,064.0000	(7.960)	0	0	0
11/03/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	237.0000	278.0000	17.300	0	0	0
11/03/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	6,892.0000	6,520.0000	(5.398)	0	0	0
11/03/2008	R157	2008/08/07	8.75	Call	Option on Bond Future	1,298.0000	1,447.0000	11.479	0	0	500
11/03/2008	R157	2008/08/07	9.25	Call	Option on Bond Future	2,734.0000	2,970.0000	8.632	0	0	0
11/03/2008	R157	2008/08/07	9.25	Put	Option on Bond Future	1,802.0000	1,625.0000	(9.822)	0	0	500
11/03/2008	R157	2008/11/06			Bond Future	9.0160	8.9460	(0.776)	0.0000	0.0000	0
11/03/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	2,895.0000	2,651.0000	(8.428)	0	0	0
11/03/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	1,354.0000	1,513.0000	11.743	0	0	0
11/03/2008	R186	2008/05/02			Bond Future	9.0280	8.9680	(0.665)	0.0000	0.0000	1,050
11/03/2008	R186	2008/05/02	8.00	Put	Option on Bond Future	10,878.0000	10,296.0000	(5.350)	0	0	0
11/03/2008	R186	2008/05/02	8.00	Call	Option on Bond Future	33.0000	44.0000	33.333	0	0	0
11/03/2008	R186	2008/08/07			Bond Future	8.9670	8.9070	(0.669)	0.0000	0.0000	220
11/03/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	13,306.0000	12,757.0000	(4.126)	0	0	0
11/03/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	285.0000	330.0000	15.789	0	0	0

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11/03/2008	R186	2008/11/06			Bond Future	8.9130	8.8530	(0.673)	0.0000	0.0000	0
11/03/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	531.0000	659.0000	24.105	0	0	0
11/03/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	4,716.0000	4,249.0000	(9.902)	0	0	0
11/03/2008	R196	2008/05/02			Bond Future	10.6330	10.6080	(0.235)	0.0000	0.0000	0
11/03/2008	R196	2008/05/02	9.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/03/2008	R196	2008/05/02	9.00	Put	Option on Bond Future	1,254.0000	1,235.0000	(1.515)	0	0	0
11/03/2008	R196	2008/08/07			Bond Future	10.2150	10.1780	(0.362)	0.0000	0.0000	0
11/03/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	1,761.0000	1,746.0000	(0.852)	0	0	0
11/03/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	988.0000	992.0000	0.405	0	0	0
11/03/2008	R196	2008/11/06			Bond Future	9.9230	9.8760	(0.474)	0.0000	0.0000	0
11/03/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,836.0000	1,825.0000	(0.599)	0	0	0
11/03/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	1,487.0000	1,491.0000	0.269	0	0	0
11/03/2008	R201	2008/05/02			Bond Future	9.1680	9.0980	(0.764)	0.0000	0.0000	0
11/03/2008	R201	2008/05/02	8.50	Call	Option on Bond Future	104.0000	136.0000	30.769	0	0	0
11/03/2008	R201	2008/05/02	8.50	Put	Option on Bond Future	3,393.0000	3,086.0000	(9.048)	0	0	0
11/03/2008	R201	2008/08/07			Bond Future	9.0640	8.9940	(0.772)	0.0000	0.0000	0
11/03/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	189.0000	223.0000	17.989	0	0	0
11/03/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	5,365.0000	5,069.0000	(5.517)	0	0	0
11/03/2008	R201	2008/11/06			Bond Future	8.9680	8.8980	(0.781)	0.0000	0.0000	0
11/03/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	1,212.0000	1,346.0000	11.056	0	0	0
11/03/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	2,220.0000	2,032.0000	(8.468)	0	0	0
11/03/2008	R203	2008/05/02			Bond Future	9.1490	9.0890	(0.656)	0.0000	0.0000	0
11/03/2008	R203	2008/05/02	8.25	Call	Option on Bond Future	12.0000	17.0000	41.667	0	0	0
11/03/2008	R203	2008/05/02	8.25	Put	Option on Bond Future	5,585.0000	5,231.0000	(6.338)	0	0	0
11/03/2008	R203	2008/08/07			Bond Future	9.0660	9.0060	(0.662)	0.0000	0.0000	0
11/03/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	8,210.0000	7,857.0000	(4.300)	0	0	0
11/03/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	7.0000	9.0000	28.571	0	0	0

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11/03/2008	R203	2008/11/06			Bond Future	8.9960	8.9360	(0.667)	0.0000	0.0000	0
11/03/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	3,486.0000	3,220.0000	(7.631)	0	0	0
11/03/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	533.0000	618.0000	15.947	0	0	0
11/03/2008	R204	2008/05/02			Bond Future	9.1420	9.0920	(0.547)	0.0000	0.0000	3,779
11/03/2008	R204	2008/05/02	8.25	Call	Option on Bond Future	14.0000	18.0000	28.571	0	0	0
11/03/2008	R204	2008/05/02	8.25	Put	Option on Bond Future	5,928.0000	5,613.0000	(5.314)	0	0	0
11/03/2008	R204	2008/08/07			Bond Future	9.0690	9.0190	(0.551)	0.0000	0.0000	0
11/03/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	8,847.0000	8,531.0000	(3.572)	0	0	0
11/03/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	2.0000	3.0000	50.000	0	0	0
11/03/2008	R204	2008/11/06			Bond Future	9.0030	8.9530	(0.555)	0.0000	0.0000	0
11/03/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	3,694.0000	3,449.0000	(6.632)	0	0	0
11/03/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	473.0000	542.0000	14.588	0	0	0
11/03/2008	R206	2008/05/02			Bond Future	9.1860	9.1260	(0.653)	0.0000	0.0000	0
11/03/2008	R206	2008/05/02	8.25	Put	Option on Bond Future	4,002.0000	3,756.0000	(6.147)	0	0	0
11/03/2008	R206	2008/05/02	8.25	Call	Option on Bond Future	8.0000	12.0000	50.000	0	0	0
11/03/2008	R206	2008/08/07			Bond Future	9.0740	9.0140	(0.661)	0.0000	0.0000	0
11/03/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	4,564.0000	4,340.0000	(4.908)	0	0	0
11/03/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	102.0000	120.0000	17.647	0	0	0
11/03/2008	R206	2008/11/06			Bond Future	8.9660	8.9060	(0.669)	0.0000	0.0000	610
11/03/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	4,234.0000	4,039.0000	(4.606)	0	0	0
11/03/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	351.0000	391.0000	11.396	0	0	0
11/03/2008	R207	2008/05/02			Bond Future	9.1560	9.0860	(0.765)	0.0000	0.0000	0
11/03/2008	R207	2008/05/02	8.25	Call	Option on Bond Future	13.0000	19.0000	46.154	0	0	0
11/03/2008	R207	2008/05/02	8.25	Put	Option on Bond Future	6,111.0000	5,666.0000	(7.282)	0	0	0
11/03/2008	R207	2008/08/07			Bond Future	9.0890	9.0190	(0.770)	0.0000	0.0000	0
11/03/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	7,362.0000	6,916.0000	(6.058)	0	0	0
11/03/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	6.0000	9.0000	50.000	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
11/03/2008	R207	2008/11/06			Bond Future	9.0280	8.9580	(0.775)	0.0000	0.0000	0
11/03/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	3,806.0000	3,445.0000	(9.485)	0	0	0
11/03/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	357.0000	444.0000	24.370	0	0	0
11/03/2008	R209	2008/05/02			Bond Future	8.8630	8.7830	(0.903)	0.0000	0.0000	6,260
11/03/2008	R209	2008/05/02	7.75	Put	Option on Bond Future	9,832.0000	9,196.0000	(6.469)	0	0	0
11/03/2008	R209	2008/05/02	7.75	Call	Option on Bond Future	7.0000	11.0000	57.143	0	0	0
11/03/2008	R209	2008/08/07			Bond Future	8.8100	8.7300	(0.908)	0.0000	0.0000	0
11/03/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/03/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	9,389.0000	8,743.0000	(6.880)	0	0	0
11/03/2008	R209	2008/11/06			Bond Future	8.7650	8.6850	(0.913)	0.0000	0.0000	260
11/03/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	9,016.0000	8,368.0000	(7.187)	0	0	0
11/03/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	2.0000	5.0000	150.000	0	0	0
11/03/2008	TRT1	2008/05/02			Index Future	255.4060	256.2140	0.316	0.0000	0.0000	0
11/03/2008	TRT1	2008/08/07			Index Future	262.9990	263.8300	0.316	0.0000	0.0000	0
11/03/2008	TRT1	2008/11/06			Index Future	270.2660	271.1220	0.317	0.0000	0.0000	400
Grand Total:											139,958