

# Derivatives High/Low Report

High/Low for 11/08/2008

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
11/08/2008	\$ / R 2008/09/15			Currency Future	7.7774	7.7755	(0.024)	7.8200	7.7100	162,360
11/08/2008	\$ / R 2008/12/12			Currency Future	7.9589	7.9568	(0.026)	7.9800	7.9100	98,501
11/08/2008	\$ / R 2009/03/16			Currency Future	8.1400	8.1353	(0.058)	8.1800	8.1700	9,303
11/08/2008	£ / R 2008/09/15			Currency Future	14.8718	14.8730	0.008	0.0000	0.0000	2,284
11/08/2008	£ / R 2008/12/12			Currency Future	15.1198	15.1175	(0.015)	15.1300	15.0200	3,763
11/08/2008	£ / R 2009/03/16			Currency Future	15.3732	15.3654	(0.051)	15.3800	15.2900	9,874
11/08/2008	€ / R 2008/09/15			Currency Future	11.6751	11.6453	(0.255)	11.6100	11.5600	15,184
11/08/2008	€ / R 2008/12/12			Currency Future	11.8916	11.8609	(0.258)	11.8900	11.8900	16,903
11/08/2008	€ / R 2009/03/16			Currency Future	12.1116	12.0762	(0.292)	12.0400	12.0400	1,198
11/08/2008	ALBI 2008/11/06			Index Future	266.3170	268.5950	0.855	0.0000	0.0000	622
11/08/2008	ALBI 2008/11/06	265.00	Put	Index Future	20,251.0000	11,867.0000	(41.400)	0	0	0
11/08/2008	ALBI 2008/11/06	265.00	Call	Index Future	33,421.0000	47,817.0000	43.075	0	0	0
11/08/2008	ALBI 2009/02/05			Index Future	274.3780	276.7260	0.856	0.0000	0.0000	0
11/08/2008	ALBI 2009/05/07			Index Future	283.6830	285.0120	0.468	0.0000	0.0000	0

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11/08/2008	CRD1	2008/11/06			Index Future	114.5770	115.3270	0.655	0.0000	0.0000	6
11/08/2008	CRD1	2009/02/05			Index Future	118.0450	118.8180	0.655	0.0000	0.0000	0
11/08/2008	CRD1	2009/05/07			Index Future	121.5970	122.3930	0.655	0.0000	0.0000	0
11/08/2008	GOVI	2008/11/06			jGovi	269.1240	271.2960	0.807	0.0000	0.0000	67
11/08/2008	GOVI	2008/11/06	274.00	Put	jGovi	58,020.0000	42,233.0000	(27.210)	0	0	0
11/08/2008	GOVI	2008/11/06	274.00	Call	jGovi	9,260.0000	15,193.0000	64.071	0	0	0
11/08/2008	GOVI	2009/02/05			jGovi	277.2700	279.5080	0.807	0.0000	0.0000	609
11/08/2008	GOVI	2009/05/07			jGovi	285.6130	287.9180	0.807	0.0000	0.0000	0
11/08/2008	ILBI	2008/11/06			Index Future	336.1460	335.0650	(0.322)	0.0000	0.0000	1
11/08/2008	ILBI	2009/02/05			Index Future	345.6300	344.6930	(0.271)	0.0000	0.0000	0
11/08/2008	ILBI	2009/05/07			Index Future	356.4080	355.8320	(0.162)	0.0000	0.0000	0
11/08/2008	J153	2010/08/31			jSwap	11.4850	11.4520	(0.287)	0.0000	0.0000	0
11/08/2008	J157	2015/09/15			jSwap	10.3110	10.3440	0.320	0.0000	0.0000	0
11/08/2008	J186	2026/12/21			jSwap	9.4930	9.4230	(0.737)	0.0000	0.0000	0
11/08/2008	J201	2014/12/22			jSwap	10.3260	10.3550	0.281	0.0000	0.0000	0
11/08/2008	J203	2017/09/15			jSwap	10.1940	10.1940	-	0.0000	0.0000	0
11/08/2008	J204	2018/12/21			jSwap	10.0440	10.0480	0.040	0.0000	0.0000	0
11/08/2008	J207	2020/01/15			jSwap	9.9390	9.9430	0.040	0.0000	0.0000	0

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11/08/2008	JBAR	2005/12/21			jBar	12.2000	12.2000	-	0.0000	0.0000	0
11/08/2008	JFRA	2008/11/06			jFra	12.1760	12.1480	(0.230)	0.0000	0.0000	0
11/08/2008	JFRA	2008/11/06			jFra	0.0000	12.1480	100.000	0.0000	0.0000	0
11/08/2008	JFRA	2009/02/05			jFra	11.7920	11.7630	(0.246)	0.0000	0.0000	0
11/08/2008	JFRA	2009/02/05			jFra	0.0000	11.7630	100.000	0.0000	0.0000	0
11/08/2008	JFRA	2009/05/07			jFra	11.3510	11.3390	(0.106)	0.0000	0.0000	0
11/08/2008	JFRA	2009/05/07			jFra	0.0000	11.3390	100.000	0.0000	0.0000	0
11/08/2008	JFRA	2009/08/06			jFra	10.9210	10.8740	(0.430)	0.0000	0.0000	0
11/08/2008	JFRA	2009/11/05			jFra	10.5720	10.4940	(0.738)	0.0000	0.0000	0
11/08/2008	JN02	2008/11/06			jNote	10.9320	10.8900	(0.384)	0.0000	0.0000	0
11/08/2008	JN02	2009/02/05			jNote	10.6230	10.5860	(0.348)	0.0000	0.0000	0
11/08/2008	JN02	2009/05/07			jNote	10.3530	10.3260	(0.261)	0.0000	0.0000	0
11/08/2008	JN05	2008/11/07			jNote	9.8100	9.7280	(0.836)	0.0000	0.0000	0
11/08/2008	JN05	2009/02/05			jNote	9.9900	9.9910	0.010	0.0000	0.0000	0
11/08/2008	JN05	2009/05/07			jNote	9.8470	9.8630	0.162	0.0000	0.0000	0
11/08/2008	JN10	2008/11/07			jNote	9.5020	9.4390	(0.663)	0.0000	0.0000	0
11/08/2008	JN10	2009/02/05			jNote	9.6760	9.6810	0.052	0.0000	0.0000	0
11/08/2008	JN10	2009/05/07			jNote	9.5740	9.5780	0.042	0.0000	0.0000	0
11/08/2008	JROD	2008/08/29			jRod	11.7330	11.7290	(0.034)	0.0000	0.0000	0

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11/08/2008	JROD	2008/09/30			jRod	11.9330	11.9280	(0.042)	0.0000	0.0000	0
11/08/2008	JROD	2008/10/31			jRod	12.1260	12.1230	(0.025)	0.0000	0.0000	0
11/08/2008	JROD	2008/11/28			jRod	12.0270	12.0240	(0.025)	0.0000	0.0000	0
11/08/2008	JROD	2008/12/31			jRod	12.2080	12.2020	(0.049)	0.0000	0.0000	0
11/08/2008	OTH1	2008/11/06			Index Future	252.2610	255.0030	1.087	0.0000	0.0000	9
11/08/2008	OTH1	2009/02/05			Index Future	259.8960	262.7210	1.087	0.0000	0.0000	0
11/08/2008	OTH1	2009/05/07			Index Future	267.7160	270.6270	1.087	0.0000	0.0000	0
11/08/2008	R153	2008/11/06			Bond Future	9.8280	9.6130	(2.188)	9.6200	9.6200	11,400
11/08/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	1,243.0000	986.0000	(20.676)	0	0	0
11/08/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	270.0000	373.0000	38.148	0	0	0
11/08/2008	R153	2009/02/05			Bond Future	9.3770	9.1230	(2.709)	0.0000	0.0000	3
11/08/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	1,141.0000	423.0000	(62.927)	0	0	0
11/08/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	2,047.0000	1,701.0000	(16.903)	0	0	0
11/08/2008	R153	2009/05/07			Bond Future	8.7090	8.4040	(3.502)	0.0000	0.0000	0
11/08/2008	R153	2009/05/07	9.25	Call	Option on Bond Future	2,206.0000	2,419.0000	9.655	0	0	0
11/08/2008	R153	2009/05/07	9.25	Put	Option on Bond Future	1,531.0000	1,361.0000	(11.104)	0	0	0
11/08/2008	R157	2008/11/06			Bond Future	9.3960	9.2290	(1.777)	9.1700	9.2200	7,618
11/08/2008	R157	2008/11/06	10.25	Put	Option on Bond Future	75.0000	32.0000	(57.333)	0	0	300
11/08/2008	R157	2008/11/06	10.25	Call	Option on Bond Future	4,746.0000	5,645.0000	18.942	0	0	0
11/08/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	174.0000	303.0000	74.138	0	0	700
11/08/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	3,873.0000	3,060.0000	(20.991)	0	0	0
11/08/2008	R157	2008/11/06	9.50	Call	Option on Bond Future	1,523.0000	2,108.0000	38.411	0	0	500
11/08/2008	R157	2008/11/06	9.50	Put	Option on Bond Future	941.0000	584.0000	(37.938)	0	0	1,000
11/08/2008	R157	2009/02/05			Bond Future	9.2750	9.0990	(1.898)	0.0000	0.0000	5,083

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11/08/2008	R157	2009/02/05	10.00	Put	Option on Bond Future	446.0000	288.0000	(35.426)	0	0	600
11/08/2008	R157	2009/02/05	9.50	Put	Option on Bond Future	1,216.0000	870.0000	(28.454)	0	0	0
11/08/2008	R157	2009/02/05	9.50	Call	Option on Bond Future	2,441.0000	3,065.0000	25.563	0	0	600
11/08/2008	R157	2009/02/05	10.00	Call	Option on Bond Future	4,337.0000	5,149.0000	18.723	0	0	0
11/08/2008	R157	2009/02/05	8.75	Put	Option on Bond Future	3,620.0000	2,927.0000	(19.144)	0	0	0
11/08/2008	R157	2009/02/05	8.75	Call	Option on Bond Future	695.0000	973.0000	40.000	0	0	600
11/08/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	1,840.0000	1,377.0000	(25.163)	0	0	0
11/08/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	1,703.0000	2,210.0000	29.771	0	0	0
11/08/2008	R157	2009/05/07			Bond Future	9.1290	8.9440	(2.027)	0.0000	0.0000	0
11/08/2008	R157	2009/05/07	9.00	Put	Option on Bond Future	2,485.0000	1,969.0000	(20.765)	0	0	0
11/08/2008	R157	2009/05/07	9.00	Call	Option on Bond Future	1,791.0000	2,272.0000	26.857	0	0	0
11/08/2008	R186	2008/11/06			Bond Future	9.1720	8.9880	(2.006)	0.0000	0.0000	4,904
11/08/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	6,707.0000	4,976.0000	(25.809)	0	0	0
11/08/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	12.0000	56.0000	366.667	0	0	0
11/08/2008	R186	2009/02/05			Bond Future	9.0710	8.8840	(2.062)	0.0000	0.0000	2,500
11/08/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	882.0000	413.0000	(53.175)	0	0	0
11/08/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	2,580.0000	3,927.0000	52.209	0	0	0
11/08/2008	R186	2009/05/07			Bond Future	8.9640	8.7720	(2.142)	0.0000	0.0000	0
11/08/2008	R186	2009/05/07	9.00	Call	Option on Bond Future	2,199.0000	3,330.0000	51.432	0	0	0
11/08/2008	R186	2009/05/07	9.00	Put	Option on Bond Future	1,852.0000	1,105.0000	(40.335)	0	0	0
11/08/2008	R196	2008/11/06			Bond Future	11.5310	10.7350	(6.903)	0.0000	0.0000	0
11/08/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	651.0000	727.0000	11.674	0	0	0
11/08/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,473.0000	1,315.0000	(10.726)	0	0	0
11/08/2008	R196	2009/02/05			Bond Future	10.9080	10.7350	(1.586)	0.0000	0.0000	0
11/08/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	1,463.0000	1,455.0000	(0.547)	0	0	0
11/08/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	1,471.0000	1,454.0000	(1.156)	0	0	0
11/08/2008	R196	2009/05/07			Bond Future	10.5000	10.7350	2.238	0.0000	0.0000	0
11/08/2008	R196	2009/05/07	11.00	Call	Option on Bond Future	1,826.0000	1,780.0000	(2.519)	0	0	0
11/08/2008	R196	2009/05/07	11.00	Put	Option on Bond Future	1,678.0000	1,702.0000	1.430	0	0	0

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11/08/2008	R201	2008/11/06			Bond Future	9.4260	9.2700	(1.655)	0.0000	0.0000	1,000
11/08/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	3,223.0000	2,611.0000	(18.989)	0	0	0
11/08/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	136.0000	226.0000	66.176	0	0	0
11/08/2008	R201	2009/02/05			Bond Future	9.2630	9.0990	(1.770)	0.0000	0.0000	0
11/08/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	1,419.0000	1,076.0000	(24.172)	0	0	0
11/08/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	1,362.0000	1,741.0000	27.827	0	0	0
11/08/2008	R201	2009/05/07			Bond Future	9.0780	8.9050	(1.906)	0.0000	0.0000	0
11/08/2008	R201	2009/05/07	9.25	Put	Option on Bond Future	1,407.0000	1,106.0000	(21.393)	0	0	0
11/08/2008	R201	2009/05/07	9.25	Call	Option on Bond Future	2,141.0000	2,584.0000	20.691	0	0	0
11/08/2008	R203	2008/11/06			Bond Future	9.3780	9.2130	(1.759)	0.0000	0.0000	0
11/08/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	5,163.0000	4,245.0000	(17.780)	0	0	0
11/08/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	14.0000	37.0000	164.286	0	0	0
11/08/2008	R203	2009/02/05			Bond Future	9.2460	9.0750	(1.849)	0.0000	0.0000	0
11/08/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	1,359.0000	927.0000	(31.788)	0	0	0
11/08/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	1,381.0000	1,917.0000	38.812	0	0	0
11/08/2008	R203	2009/05/07			Bond Future	9.0970	8.9190	(1.957)	0.0000	0.0000	0
11/08/2008	R203	2009/05/07	9.00	Call	Option on Bond Future	1,407.0000	1,902.0000	35.181	0	0	0
11/08/2008	R203	2009/05/07	9.00	Put	Option on Bond Future	1,950.0000	1,446.0000	(25.846)	0	0	0
11/08/2008	R204	2008/11/06			Bond Future	9.3540	9.2000	(1.646)	0.0000	0.0000	3,126
11/08/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	5,396.0000	4,473.0000	(17.105)	0	0	0
11/08/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	11.0000	29.0000	163.636	0	0	0
11/08/2008	R204	2009/02/05			Bond Future	9.2310	9.0720	(1.722)	0.0000	0.0000	9
11/08/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	1,252.0000	834.0000	(33.387)	0	0	0
11/08/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	1,367.0000	1,917.0000	40.234	0	0	0
11/08/2008	R204	2009/05/07			Bond Future	9.0970	8.9320	(1.814)	0.0000	0.0000	0
11/08/2008	R204	2009/05/07	9.00	Call	Option on Bond Future	1,384.0000	1,876.0000	35.549	0	0	0
11/08/2008	R204	2009/05/07	9.00	Put	Option on Bond Future	1,971.0000	1,461.0000	(25.875)	0	0	0

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11/08/2008	R206	2008/11/06			Bond Future	9.4270	9.2590	(1.782)	0.0000	0.0000	610
11/08/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	5,678.0000	5,039.0000	(11.254)	0	0	0
11/08/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	8.0000	15.0000	87.500	0	0	0
11/08/2008	R206	2009/02/05			Bond Future	9.2260	9.0490	(1.918)	0.0000	0.0000	0
11/08/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	1,273.0000	969.0000	(23.881)	0	0	0
11/08/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	1,362.0000	1,721.0000	26.358	0	0	0
11/08/2008	R206	2009/05/07			Bond Future	9.0050	8.8160	(2.099)	0.0000	0.0000	0
11/08/2008	R206	2009/05/07	9.00	Call	Option on Bond Future	1,657.0000	2,019.0000	21.847	0	0	0
11/08/2008	R206	2009/05/07	9.00	Put	Option on Bond Future	1,675.0000	1,350.0000	(19.403)	0	0	0
11/08/2008	R207	2008/11/06			Bond Future	9.3300	9.1670	(1.747)	0.0000	0.0000	0
11/08/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	5,351.0000	4,350.0000	(18.707)	0	0	0
11/08/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	7.0000	22.0000	214.286	0	0	0
11/08/2008	R207	2009/02/05			Bond Future	9.2150	9.0460	(1.834)	0.0000	0.0000	0
11/08/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	1,118.0000	689.0000	(38.372)	0	0	0
11/08/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	1,334.0000	1,958.0000	46.777	0	0	0
11/08/2008	R207	2009/05/07			Bond Future	9.0940	8.9190	(1.924)	0.0000	0.0000	0
11/08/2008	R207	2009/05/07	9.00	Call	Option on Bond Future	1,279.0000	1,820.0000	42.299	0	0	0
11/08/2008	R207	2009/05/07	9.00	Put	Option on Bond Future	1,862.0000	1,313.0000	(29.484)	0	0	0
11/08/2008	R209	2008/11/06			Bond Future	8.8740	8.7020	(1.938)	0.0000	0.0000	6,890
11/08/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/08/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	9,886.0000	8,502.0000	(14.000)	0	0	0
11/08/2008	R209	2009/02/05			Bond Future	8.7890	8.6150	(1.980)	0.0000	0.0000	0
11/08/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	2,092.0000	3,245.0000	55.115	0	0	0
11/08/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	428.0000	161.0000	(62.383)	0	0	0
11/08/2008	R209	2009/05/07			Bond Future	8.6990	8.5220	(2.035)	0.0000	0.0000	0
11/08/2008	R209	2009/05/07	9.00	Put	Option on Bond Future	423.0000	181.0000	(57.210)	0	0	0
11/08/2008	R209	2009/05/07	9.00	Call	Option on Bond Future	2,813.0000	4,039.0000	43.583	0	0	0

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11/08/2008	TRT1 2008/11/06			Index Future	265.5270	267.6870	0.813	0.0000	0.0000	300
11/08/2008	TRT1 2009/02/05			Index Future	273.5640	275.7900	0.814	0.0000	0.0000	0
11/08/2008	TRT1 2009/05/07			Index Future	281.7950	284.0890	0.814	0.0000	0.0000	0
11/08/2008	ZAAD 2008/09/15			Currency Future	6.9009	6.8866	(0.207)	6.9100	6.9100	2,203
11/08/2008	ZAAD 2008/12/12			Currency Future	6.9894	6.9741	(0.219)	0.0000	0.0000	4,959
11/08/2008	ZAAD 2009/03/16			Currency Future	7.0814	7.0632	(0.257)	0.0000	0.0000	10
<b>Grand Total:</b>										<b>375,599</b>