

# Derivatives High/Low Report

High/Low for 11/02/2008

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
11/02/2008	\$ / R 2008/03/17			Currency Future	7.8641	7.8105	(0.682)	7.9200	0.0000	79,715
11/02/2008	\$ / R 2008/06/13			Currency Future	8.0335	7.9827	(0.632)	8.1000	0.0000	31,632
11/02/2008	\$ / R 2008/09/15			Currency Future	8.2095	8.1578	(0.630)	8.2700	0.0000	8,767
11/02/2008	£ / R 2008/03/17			Currency Future	15.2594	15.2192	(0.263)	15.3200	0.0000	1,217
11/02/2008	£ / R 2008/06/13			Currency Future	15.4911	15.4541	(0.239)	15.5100	0.0000	1,340
11/02/2008	£ / R 2008/09/15			Currency Future	15.7328	15.6931	(0.252)	15.8400	0.0000	492
11/02/2008	€ / R 2008/03/17			Currency Future	11.3759	11.3739	(0.018)	0.0000	0.0000	3,952
11/02/2008	€ / R 2008/06/13			Currency Future	11.5845	11.5861	0.014	11.7300	0.0000	4,521
11/02/2008	€ / R 2008/09/15			Currency Future	11.8027	11.8027	-	11.9600	0.0000	7,615
11/02/2008	ALBI 2008/05/02			Index Future	262.6265	262.6070	(0.007)	0.0000	0.0000	594
11/02/2008	ALBI 2008/05/02	265.00	Call	Index Future	15,132.0000	14,639.0000	(3.258)	0	0	0
11/02/2008	ALBI 2008/05/02	265.00	Put	Index Future	38,867.0000	38,569.0000	(0.767)	0	0	0
11/02/2008	ALBI 2008/08/07			Index Future	270.6550	270.6550	-	0.0000	0.0000	0
11/02/2008	ALBI 2008/08/07	265.00	Call	Index Future	72,462.0000	72,201.0000	(0.360)	0	0	0
11/02/2008	ALBI 2008/08/07	265.00	Put	Index Future	15,912.0000	15,651.0000	(1.640)	0	0	0

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11/02/2008	ALBI	2008/11/06			Index Future	278.1860	278.1860	-	0.0000	0.0000	0
11/02/2008	ALBI	2008/11/06	265.00	Put	Index Future	7,650.0000	7,513.0000	(1.791)	0	0	0
11/02/2008	ALBI	2008/11/06	265.00	Call	Index Future	139,510.0000	139,373.0000	(0.098)	0	0	0
11/02/2008	CRD1	2008/05/02			Index Future	113.0490	113.0650	0.014	0.0000	0.0000	0
11/02/2008	CRD1	2008/08/07			Index Future	119.2290	119.2290	-	0.0000	0.0000	0
11/02/2008	CRD1	2008/11/06			Index Future	119.6640	119.6810	0.014	0.0000	0.0000	8
11/02/2008	GOVI	2008/05/02			jGovi	264.5020	264.4865	(0.006)	0.0000	0.0000	9
11/02/2008	GOVI	2008/05/02	264.00	Put	jGovi	22,855.0000	22,473.0000	(1.671)	0	0	0
11/02/2008	GOVI	2008/05/02	264.00	Call	jGovi	27,875.0000	27,338.0000	(1.926)	0	0	0
11/02/2008	GOVI	2008/08/07			jGovi	272.4180	272.4015	(0.006)	0.0000	0.0000	0
11/02/2008	GOVI	2008/08/07	274.00	Put	jGovi	46,802.0000	46,580.0000	(0.474)	0	0	0
11/02/2008	GOVI	2008/08/07	274.00	Call	jGovi	30,982.0000	30,595.0000	(1.249)	0	0	0
11/02/2008	GOVI	2008/11/06			jGovi	279.9790	279.9625	(0.006)	0.0000	0.0000	60
11/02/2008	GOVI	2008/11/06	274.00	Put	jGovi	23,639.0000	23,456.0000	(0.774)	0	0	0
11/02/2008	GOVI	2008/11/06	274.00	Call	jGovi	83,429.0000	83,081.0000	(0.417)	0	0	0
11/02/2008	ILBI	2008/05/02			Index Future	307.6940	307.6940	-	0.0000	0.0000	0
11/02/2008	J153	2010/08/31			jSwap	10.5750	10.5880	0.123	0.0000	0.0000	0
11/02/2008	J157	2015/09/15			jSwap	9.8700	9.8900	0.203	0.0000	0.0000	0
11/02/2008	J186	2026/12/21			jSwap	9.2020	9.2140	0.130	0.0000	0.0000	0
11/02/2008	J201	2014/12/22			jSwap	9.9040	9.9220	0.182	0.0000	0.0000	0
11/02/2008	J203	2017/09/15			jSwap	9.7550	9.7630	0.082	0.0000	0.0000	0

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11/02/2008	J204	2018/12/21			jSwap	9.6570	9.6670	0.104	0.0000	0.0000	0
11/02/2008	J207	2020/01/15			jSwap	9.5810	9.5930	0.125	0.0000	0.0000	0
11/02/2008	JBAR	2005/12/21			jBar	11.1250	11.1420	0.153	0.0000	0.0000	0
11/02/2008	JFRA	2008/05/02			jFra	11.2640	11.2830	0.169	0.0000	0.0000	0
11/02/2008	JFRA	2008/05/02	10.25	Put	Option on jFra	8,286.0000	8,099.0000	(2.257)	0	0	0
11/02/2008	JFRA	2008/05/02	10.25	Call	Option on jFra	10,944.0000	10,792.0000	(1.389)	0	0	0
11/02/2008	JFRA	2008/08/07			jFra	11.1690	11.1900	0.188	0.0000	0.0000	0
11/02/2008	JFRA	2008/08/07	10.25	Call	Option on jFra	15,173.0000	15,083.0000	(0.593)	0	0	0
11/02/2008	JFRA	2008/08/07	10.25	Put	Option on jFra	12,944.0000	12,803.0000	(1.089)	0	0	0
11/02/2008	JFRA	2008/11/06			jFra	10.8870	10.9320	0.413	0.0000	0.0000	0
11/02/2008	JFRA	2008/11/06	10.25	Call	Option on jFra	17,989.0000	17,949.0000	(0.222)	0	0	0
11/02/2008	JFRA	2008/11/06	10.25	Put	Option on jFra	16,443.0000	16,294.0000	(0.906)	0	0	0
11/02/2008	JFRA	2009/02/05			jFra	10.5780	10.6020	0.227	0.0000	0.0000	0
11/02/2008	JFRA	2009/02/05	10.00	Put	Option on jFra	19,182.0000	19,071.0000	(0.579)	0	0	0
11/02/2008	JFRA	2009/02/05	10.00	Call	Option on jFra	20,586.0000	20,533.0000	(0.257)	0	0	0
11/02/2008	JFRA	2009/05/07			jFra	10.2610	10.2870	0.253	0.0000	0.0000	0
11/02/2008	JFRA	2009/08/06			jFra	9.9850	10.0040	0.190	0.0000	0.0000	0
11/02/2008	JFRA	2009/08/06	10.00	Put	Option on jFra	24,389.0000	24,298.0000	(0.373)	0	0	0
11/02/2008	JFRA	2009/08/06	10.00	Call	Option on jFra	24,353.0000	24,308.0000	(0.185)	0	0	0
11/02/2008	JFRA	2009/11/05			jFra	9.6980	9.7340	0.371	0.0000	0.0000	0
11/02/2008	JN02	2008/05/02			jNote	10.4700	10.4920	0.210	0.0000	0.0000	0
11/02/2008	JN02	2008/05/02	10.00	Put	Option on jNote	5,289.0000	5,008.0000	(5.313)	0	0	0
11/02/2008	JN02	2008/05/02	10.00	Call	Option on jNote	15,452.0000	15,546.0000	0.608	0	0	0
11/02/2008	JN02	2008/08/07			jNote	10.2260	10.2420	0.156	0.0000	0.0000	0

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11/02/2008	JN05	2008/05/02			jNote	9.8230	9.8430	0.204	0.0000	0.0000	0
11/02/2008	JN05	2008/05/02	9.50	Call	Option on jNote	18,347.0000	18,759.0000	2.246	0	0	0
11/02/2008	JN05	2008/05/02	9.50	Put	Option on jNote	4,001.0000	3,655.0000	(8.648)	0	0	0
11/02/2008	JN05	2008/08/07			jNote	9.6960	9.7160	0.206	0.0000	0.0000	0
11/02/2008	JN10	2008/05/02			jNote	9.4900	9.4960	0.063	0.0000	0.0000	0
11/02/2008	JN10	2008/05/02	9.00	Put	Option on jNote	876.0000	786.0000	(10.274)	0	0	0
11/02/2008	JN10	2008/05/02	9.00	Call	Option on jNote	33,763.0000	34,023.0000	0.770	0	0	0
11/02/2008	JN10	2008/08/07			jNote	9.4010	9.4070	0.064	0.0000	0.0000	0
11/02/2008	JROD	2008/02/29			jRod	10.6780	10.6720	(0.056)	0.0000	0.0000	0
11/02/2008	JROD	2008/03/31			jRod	10.8480	10.8340	(0.129)	0.0000	0.0000	0
11/02/2008	JROD	2008/04/30			jRod	11.0560	11.0420	(0.127)	0.0000	0.0000	0
11/02/2008	JROD	2008/05/30			jRod	10.9770	10.9730	(0.036)	0.0000	0.0000	0
11/02/2008	JROD	2008/06/30			jRod	11.1380	11.1380	-	0.0000	0.0000	0
11/02/2008	JROD	2008/07/31			jRod	11.2790	11.2840	0.044	0.0000	0.0000	0
11/02/2008	OTH1	2008/05/02			Index Future	253.4750	253.4290	(0.018)	0.0000	0.0000	0
11/02/2008	OTH1	2008/08/07			Index Future	261.1200	261.1200	-	0.0000	0.0000	0
11/02/2008	OTH1	2008/11/06			Index Future	268.3070	268.2580	(0.018)	0.0000	0.0000	12
11/02/2008	R153	2008/05/02			Bond Future	9.2730	9.2830	0.108	0.0000	0.0000	8,578
11/02/2008	R153	2008/05/02	9.00	Call	Option on Bond Future	312.0000	296.0000	(5.128)	0	0	0
11/02/2008	R153	2008/05/02	9.00	Put	Option on Bond Future	899.0000	904.0000	0.556	0	0	0

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11/02/2008	R153	2008/08/07			Bond Future	9.0680	9.0780	0.110	0.0000	0.0000	1,290
11/02/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	1,389.0000	1,399.0000	0.720	0	0	0
11/02/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	290.0000	280.0000	(3.448)	0	0	0
11/02/2008	R153	2008/11/06			Bond Future	8.9180	8.9280	0.112	0.0000	0.0000	0
11/02/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	2,171.0000	2,151.0000	(0.921)	0	0	0
11/02/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	1,607.0000	1,604.0000	(0.187)	0	0	0
11/02/2008	R157	2008/05/02			Bond Future	8.7270	8.7370	0.115	0.0000	0.0000	9,935
11/02/2008	R157	2008/05/02	8.50	Call	Option on Bond Future	983.0000	934.0000	(4.985)	0	0	0
11/02/2008	R157	2008/05/02	8.50	Put	Option on Bond Future	2,405.0000	2,417.0000	0.499	0	0	2,000
11/02/2008	R157	2008/05/02	8.75	Put	Option on Bond Future	1,550.0000	1,551.0000	0.065	0	0	0
11/02/2008	R157	2008/05/02	8.75	Call	Option on Bond Future	1,693.0000	1,632.0000	(3.603)	0	0	0
11/02/2008	R157	2008/08/07			Bond Future	8.6410	8.6510	0.116	0.0000	0.0000	2,500
11/02/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	4,788.0000	4,819.0000	0.647	0	0	0
11/02/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	822.0000	792.0000	(3.650)	0	0	0
11/02/2008	R157	2008/11/06			Bond Future	8.5780	8.5880	0.117	0.0000	0.0000	0
11/02/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	2,723.0000	2,677.0000	(1.689)	0	0	0
11/02/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	1,713.0000	1,726.0000	0.759	0	0	0
11/02/2008	R186	2008/05/02			Bond Future	8.5020	8.5120	0.118	0.0000	0.0000	0
11/02/2008	R186	2008/05/02	8.00	Call	Option on Bond Future	764.0000	709.0000	(7.199)	0	0	0
11/02/2008	R186	2008/05/02	8.00	Put	Option on Bond Future	6,249.0000	6,299.0000	0.800	0	0	0
11/02/2008	R186	2008/08/07			Bond Future	8.4350	8.4450	0.119	0.0000	0.0000	220
11/02/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	1,296.0000	1,246.0000	(3.858)	0	0	0
11/02/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	8,885.0000	8,942.0000	0.642	0	0	0
11/02/2008	R186	2008/11/06			Bond Future	8.3790	8.3890	0.119	0.0000	0.0000	0
11/02/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	2,814.0000	2,739.0000	(2.665)	0	0	0
11/02/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	1,544.0000	1,575.0000	2.008	0	0	0
11/02/2008	R196	2008/05/02			Bond Future	10.7200	10.1110	(5.681)	0.0000	0.0000	0
11/02/2008	R196	2008/05/02	9.00	Put	Option on Bond Future	1,322.0000	871.0000	(34.115)	0	0	0

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11/02/2008	R196	2008/05/02	9.00	Call	Option on Bond Future	2.0000	15.0000	650.000	0	0	0
11/02/2008	R196	2008/08/07			Bond Future	10.3040	9.7240	(5.629)	0.0000	0.0000	0
11/02/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	1,097.0000	1,218.0000	11.030	0	0	0
11/02/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	1,917.0000	1,733.0000	(9.598)	0	0	0
11/02/2008	R196	2008/11/06			Bond Future	9.8900	9.4820	(4.125)	0.0000	0.0000	0
11/02/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,933.0000	1,861.0000	(3.725)	0	0	0
11/02/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	1,595.0000	1,644.0000	3.072	0	0	0
11/02/2008	R201	2008/05/02			Bond Future	8.7120	8.7220	0.115	0.0000	0.0000	0
11/02/2008	R201	2008/05/02	8.50	Call	Option on Bond Future	793.0000	754.0000	(4.918)	0	0	0
11/02/2008	R201	2008/05/02	8.50	Put	Option on Bond Future	1,852.0000	1,862.0000	0.540	0	0	0
11/02/2008	R201	2008/08/07			Bond Future	8.5940	8.6040	0.116	0.0000	0.0000	0
11/02/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	3,619.0000	3,643.0000	0.663	0	0	0
11/02/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	689.0000	664.0000	(3.628)	0	0	0
11/02/2008	R201	2008/11/06			Bond Future	8.4880	8.4980	0.118	0.0000	0.0000	0
11/02/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	1,243.0000	1,252.0000	0.724	0	0	0
11/02/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	2,473.0000	2,434.0000	(1.577)	0	0	0
11/02/2008	R203	2008/05/02			Bond Future	8.6300	8.6400	0.116	0.0000	0.0000	0
11/02/2008	R203	2008/05/02	8.25	Call	Option on Bond Future	426.0000	395.0000	(7.277)	0	0	0
11/02/2008	R203	2008/05/02	8.25	Put	Option on Bond Future	2,833.0000	2,864.0000	1.094	0	0	0
11/02/2008	R203	2008/08/07			Bond Future	8.5330	8.5430	0.117	0.0000	0.0000	0
11/02/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	5,133.0000	5,184.0000	0.994	0	0	0
11/02/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	146.0000	136.0000	(6.849)	0	0	0
11/02/2008	R203	2008/11/06			Bond Future	8.4530	8.4630	0.118	0.0000	0.0000	0
11/02/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	1,581.0000	1,600.0000	1.202	0	0	0
11/02/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	1,867.0000	1,825.0000	(2.250)	0	0	0
11/02/2008	R204	2008/05/02			Bond Future	8.6300	8.6400	0.116	0.0000	0.0000	3,265
11/02/2008	R204	2008/05/02	8.25	Call	Option on Bond Future	457.0000	423.0000	(7.440)	0	0	0

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11/02/2008	R204	2008/05/02	8.25	Put	Option on Bond Future	3,036.0000	3,069.0000	1.087	0	0	0
11/02/2008	R204	2008/08/07			Bond Future	8.5480	8.5580	0.117	0.0000	0.0000	0
11/02/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	5,568.0000	5,627.0000	1.060	0	0	0
11/02/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	91.0000	84.0000	(7.692)	0	0	0
11/02/2008	R204	2008/11/06			Bond Future	8.4780	8.4880	0.118	0.0000	0.0000	0
11/02/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	1,648.0000	1,670.0000	1.335	0	0	0
11/02/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	1,792.0000	1,749.0000	(2.400)	0	0	0
11/02/2008	R206	2008/05/02			Bond Future	8.7580	8.7680	0.114	0.0000	0.0000	0
11/02/2008	R206	2008/05/02	8.25	Call	Option on Bond Future	207.0000	189.0000	(8.696)	0	0	0
11/02/2008	R206	2008/05/02	8.25	Put	Option on Bond Future	2,400.0000	2,425.0000	1.042	0	0	0
11/02/2008	R206	2008/08/07			Bond Future	8.6310	8.6410	0.116	0.0000	0.0000	0
11/02/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	3,081.0000	3,105.0000	0.779	0	0	0
11/02/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	428.0000	411.0000	(3.972)	0	0	0
11/02/2008	R206	2008/11/06			Bond Future	8.5140	8.5240	0.117	0.0000	0.0000	610
11/02/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	2,954.0000	2,973.0000	0.643	0	0	0
11/02/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	864.0000	843.0000	(2.431)	0	0	0
11/02/2008	R207	2008/05/02			Bond Future	8.6270	8.6370	0.116	0.0000	0.0000	0
11/02/2008	R207	2008/05/02	8.25	Put	Option on Bond Future	3,077.0000	3,110.0000	1.072	0	0	0
11/02/2008	R207	2008/05/02	8.25	Call	Option on Bond Future	472.0000	437.0000	(7.415)	0	0	0
11/02/2008	R207	2008/08/07			Bond Future	8.5520	8.5620	0.117	0.0000	0.0000	0
11/02/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	196.0000	183.0000	(6.633)	0	0	0
11/02/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	4,024.0000	4,078.0000	1.342	0	0	0
11/02/2008	R207	2008/11/06			Bond Future	8.4860	8.4960	0.118	0.0000	0.0000	0
11/02/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	1,563.0000	1,587.0000	1.536	0	0	0
11/02/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	1,657.0000	1,613.0000	(2.655)	0	0	0
11/02/2008	R209	2008/05/02			Bond Future	8.2790	8.2890	0.121	0.0000	0.0000	6,430
11/02/2008	R209	2008/05/02	7.75	Put	Option on Bond Future	5,356.0000	5,408.0000	0.971	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
11/02/2008	R209	2008/05/02	7.75	Call	Option on Bond Future	431.0000	395.0000	(8.353)	0	0	0
11/02/2008	R209	2008/08/07			Bond Future	8.2200	8.2300	0.122	0.0000	0.0000	0
11/02/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	4,477.0000	4,558.0000	1.809	0	0	0
11/02/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	85.0000	76.0000	(10.588)	0	0	0
11/02/2008	R209	2008/11/06			Bond Future	8.1710	8.1810	0.122	0.0000	0.0000	260
11/02/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	4,179.0000	4,253.0000	1.771	0	0	0
11/02/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	234.0000	218.0000	(6.838)	0	0	0
11/02/2008	TRT1	2008/05/02			Index Future	261.1420	261.1260	(0.006)	0.0000	0.0000	0
11/02/2008	TRT1	2008/08/07			Index Future	269.2280	269.2280	-	0.0000	0.0000	0
11/02/2008	TRT1	2008/11/06			Index Future	276.4230	276.4060	(0.006)	0.0000	0.0000	400
<b>Grand Total:</b>											<b>175,422</b>