

# Derivatives High/Low Report

High/Low for 09/01/2008

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
09/01/2008	\$ / R 2008/03/17			Currency Future	6.9630	6.9596	(0.049)	6.9400	0.0000	49,378
09/01/2008	\$ / R 2008/06/13			Currency Future	7.0933	7.0912	(0.030)	7.0800	0.0000	18,885
09/01/2008	\$ / R 2008/09/15			Currency Future	7.2316	7.2307	(0.012)	7.2400	0.0000	2,224
09/01/2008	£ / R 2008/03/17			Currency Future	13.7385	13.6054	(0.969)	0.0000	0.0000	1,037
09/01/2008	£ / R 2008/06/13			Currency Future	13.9489	13.8155	(0.956)	0.0000	0.0000	1,155
09/01/2008	£ / R 2008/09/15			Currency Future	14.1661	14.0307	(0.956)	0.0000	0.0000	50
09/01/2008	€ / R 2008/03/17			Currency Future	10.2575	10.2148	(0.416)	0.0000	0.0000	1,752
09/01/2008	€ / R 2008/06/13			Currency Future	10.4367	10.3923	(0.425)	0.0000	0.0000	1,248
09/01/2008	€ / R 2008/09/15			Currency Future	10.6189	10.5730	(0.432)	0.0000	0.0000	112
09/01/2008	ALBI 2008/02/07			Index Future	259.7760	259.8580	0.032	0.0000	0.0000	594
09/01/2008	ALBI 2008/02/07	254.00	Put	Index Future	921.0000	807.0000	(12.378)	0	0	0
09/01/2008	ALBI 2008/02/07	254.00	Call	Index Future	58,681.0000	59,387.0000	1.203	0	0	0
09/01/2008	ALBI 2008/05/02			Index Future	266.6650	266.6250	(0.015)	0.0000	0.0000	0
09/01/2008	ALBI 2008/05/02	265.00	Put	Index Future	22,176.0000	22,212.0000	0.162	0	0	0
09/01/2008	ALBI 2008/05/02	265.00	Call	Index Future	38,826.0000	38,462.0000	(0.938)	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
09/01/2008	ALBI	2008/08/07			Index Future	274.7300	274.6850	(0.016)	0.0000	0.0000	0
09/01/2008	ALBI	2008/08/07	265.00	Call	Index Future	106,778.0000	106,341.0000	(0.409)	0	0	0
09/01/2008	ALBI	2008/08/07	265.00	Put	Index Future	9,478.0000	9,491.0000	0.137	0	0	0
09/01/2008	ALBI	2008/11/06			Index Future	282.3750	282.3210	(0.019)	0.0000	0.0000	0
09/01/2008	ALBI	2008/11/06	265.00	Call	Index Future	178,379.0000	177,850.0000	(0.297)	0	0	0
09/01/2008	ALBI	2008/11/06	265.00	Put	Index Future	4,629.0000	4,640.0000	0.238	0	0	0
09/01/2008	CRD1	2008/02/07			Index Future	111.9150	111.9190	0.004	0.0000	0.0000	0
09/01/2008	CRD1	2008/05/02			Index Future	114.8380	114.8410	0.003	0.0000	0.0000	0
09/01/2008	CRD1	2008/08/07			Index Future	120.1830	120.1490	(0.028)	0.0000	0.0000	0
09/01/2008	CRD1	2008/11/06			Index Future	121.5300	121.5350	0.004	0.0000	0.0000	8
09/01/2008	GOVI	2008/02/07			jGovi	261.2430	261.3090	0.025	0.0000	0.0000	7
09/01/2008	GOVI	2008/02/07	265.00	Call	jGovi	1,393.0000	1,373.0000	(1.436)	0	0	0
09/01/2008	GOVI	2008/02/07	265.00	Put	jGovi	38,963.0000	38,283.0000	(1.745)	0	0	0
09/01/2008	GOVI	2008/05/02			jGovi	268.5405	268.6040	0.024	268.4300	0.0000	2
09/01/2008	GOVI	2008/05/02	264.00	Put	jGovi	12,449.0000	12,173.0000	(2.217)	0	0	0
09/01/2008	GOVI	2008/05/02	264.00	Call	jGovi	57,854.0000	58,213.0000	0.621	0	0	0
09/01/2008	GOVI	2008/08/07			jGovi	276.1145	276.1810	0.024	0.0000	0.0000	0
09/01/2008	GOVI	2008/08/07	274.00	Put	jGovi	32,087.0000	31,717.0000	(1.153)	0	0	0
09/01/2008	GOVI	2008/08/07	274.00	Call	jGovi	53,232.0000	53,527.0000	0.554	0	0	0
09/01/2008	GOVI	2008/11/06			jGovi	283.6870	283.7600	0.026	0.0000	0.0000	60
09/01/2008	GOVI	2008/11/06	274.00	Call	jGovi	113,166.0000	113,677.0000	0.452	0	0	0
09/01/2008	GOVI	2008/11/06	274.00	Put	jGovi	16,296.0000	16,077.0000	(1.344)	0	0	0
09/01/2008	ILBI	2008/02/07			Index Future	298.3570	298.4160	0.020	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
09/01/2008	J153	2010/08/31			jSwap	10.5750	10.5510	(0.227)	0.0000	0.0000	0
09/01/2008	J157	2015/09/15			jSwap	9.6260	9.6070	(0.197)	0.0000	0.0000	0
09/01/2008	J186	2026/12/21			jSwap	8.7500	8.7280	(0.251)	0.0000	0.0000	0
09/01/2008	J201	2014/12/22			jSwap	9.6620	9.6460	(0.166)	0.0000	0.0000	0
09/01/2008	J203	2017/09/15			jSwap	9.4780	9.4530	(0.264)	0.0000	0.0000	0
09/01/2008	J204	2018/12/21			jSwap	9.3470	9.3200	(0.289)	0.0000	0.0000	0
09/01/2008	J207	2020/01/15			jSwap	9.2960	9.2710	(0.269)	0.0000	0.0000	0
09/01/2008	JBAR	2005/12/21			jBar	11.3210	11.3250	0.035	0.0000	0.0000	0
09/01/2008	JFRA	2008/02/07			jFra	11.2570	11.2720	0.133	0.0000	0.0000	0
09/01/2008	JFRA	2008/02/07	7.50	Call	Option on jFra	11,378.0000	11,334.0000	(0.387)	0	0	0
09/01/2008	JFRA	2008/02/07	7.50	Put	Option on jFra	2,257.0000	2,167.0000	(3.988)	0	0	0
09/01/2008	JFRA	2008/05/02			jFra	11.2610	11.2590	(0.018)	0.0000	0.0000	0
09/01/2008	JFRA	2008/05/02	10.25	Put	Option on jFra	9,927.0000	9,881.0000	(0.463)	0	0	0
09/01/2008	JFRA	2008/05/02	10.25	Call	Option on jFra	12,533.0000	12,481.0000	(0.415)	0	0	0
09/01/2008	JFRA	2008/08/07			jFra	11.1700	11.1580	(0.107)	0.0000	0.0000	0
09/01/2008	JFRA	2008/08/07	10.25	Put	Option on jFra	14,094.0000	14,073.0000	(0.149)	0	0	0
09/01/2008	JFRA	2008/08/07	10.25	Call	Option on jFra	16,326.0000	16,275.0000	(0.312)	0	0	0
09/01/2008	JFRA	2008/11/06			jFra	10.9640	10.9250	(0.356)	0.0000	0.0000	0
09/01/2008	JFRA	2008/11/06	10.25	Put	Option on jFra	17,304.0000	17,320.0000	0.092	0	0	0
09/01/2008	JFRA	2008/11/06	10.25	Call	Option on jFra	19,036.0000	18,959.0000	(0.404)	0	0	0
09/01/2008	JFRA	2009/02/05			jFra	10.5850	10.5770	(0.076)	0.0000	0.0000	0
09/01/2008	JFRA	2009/02/05	10.00	Put	Option on jFra	20,005.0000	19,988.0000	(0.085)	0	0	0
09/01/2008	JFRA	2009/02/05	10.00	Call	Option on jFra	21,426.0000	21,390.0000	(0.168)	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
09/01/2008	JFRA	2009/05/07			jFra	10.2600	10.2450	(0.146)	0.0000	0.0000	0
09/01/2008	JFRA	2009/08/06			jFra	9.9560	9.9260	(0.301)	0.0000	0.0000	0
09/01/2008	JFRA	2009/08/06	10.00	Call	Option on jFra	25,002.0000	24,944.0000	(0.232)	0	0	0
09/01/2008	JFRA	2009/08/06	10.00	Put	Option on jFra	25,109.0000	25,125.0000	0.064	0	0	0
09/01/2008	JFRA	2009/11/05			jFra	9.7110	9.6780	(0.340)	0.0000	0.0000	0
09/01/2008	JN02	2008/02/07			jNote	10.6780	10.6630	(0.140)	0.0000	0.0000	0
09/01/2008	JN02	2008/02/07	9.00	Put	Option on jNote	90.0000	85.0000	(5.556)	0	0	0
09/01/2008	JN02	2008/02/07	9.00	Call	Option on jNote	29,802.0000	29,534.0000	(0.899)	0	0	0
09/01/2008	JN02	2008/05/02			jNote	10.4720	10.4450	(0.258)	0.0000	0.0000	0
09/01/2008	JN02	2008/05/02	10.00	Put	Option on jNote	6,845.0000	6,977.0000	1.928	0	0	0
09/01/2008	JN02	2008/05/02	10.00	Call	Option on jNote	16,851.0000	16,500.0000	(2.083)	0	0	0
09/01/2008	JN02	2008/08/07			jNote	10.2220	10.1860	(0.352)	0.0000	0.0000	0
09/01/2008	JN05	2008/02/07			jNote	9.7670	9.7500	(0.174)	0.0000	0.0000	0
09/01/2008	JN05	2008/02/07	9.00	Put	Option on jNote	89.0000	90.0000	1.124	0	0	0
09/01/2008	JN05	2008/02/07	9.00	Call	Option on jNote	29,880.0000	29,234.0000	(2.162)	0	0	0
09/01/2008	JN05	2008/05/02			jNote	9.6390	9.6190	(0.207)	0.0000	0.0000	0
09/01/2008	JN05	2008/05/02	9.50	Put	Option on jNote	8,050.0000	8,325.0000	3.416	0	0	0
09/01/2008	JN05	2008/05/02	9.50	Call	Option on jNote	14,938.0000	14,434.0000	(3.374)	0	0	0
09/01/2008	JN05	2008/08/07			jNote	9.4890	9.4670	(0.232)	0.0000	0.0000	0
09/01/2008	JN10	2008/02/07			jNote	9.2710	9.2450	(0.280)	0.0000	0.0000	0
09/01/2008	JN10	2008/02/07	9.00	Put	Option on jNote	770.0000	924.0000	20.000	0	0	0
09/01/2008	JN10	2008/02/07	9.00	Call	Option on jNote	18,059.0000	16,570.0000	(8.245)	0	0	0
09/01/2008	JN10	2008/05/02			jNote	9.1800	9.1530	(0.294)	0.0000	0.0000	0
09/01/2008	JN10	2008/05/02	9.00	Put	Option on jNote	5,833.0000	6,371.0000	9.223	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
09/01/2008	JN10	2008/05/02	9.00	Call	Option on jNote	18,764.0000	17,577.0000	(6.326)	0	0	0
09/01/2008	JN10	2008/08/07			jNote	9.0760	9.0470	(0.320)	0.0000	0.0000	0
09/01/2008	JROD	2008/01/31			jRod	10.5390	10.5340	(0.047)	0.0000	0.0000	0
09/01/2008	JROD	2008/02/29			jRod	10.9010	10.8940	(0.064)	0.0000	0.0000	0
09/01/2008	JROD	2008/03/31			jRod	11.2380	11.2310	(0.062)	0.0000	0.0000	0
09/01/2008	JROD	2008/04/30			jRod	11.0040	11.0020	(0.018)	0.0000	0.0000	0
09/01/2008	JROD	2008/05/30			jRod	11.2260	11.2240	(0.018)	0.0000	0.0000	0
09/01/2008	JROD	2008/06/30			jRod	11.3740	11.3730	(0.009)	0.0000	0.0000	0
09/01/2008	JROD	2008/07/31			jRod	11.1530	11.1530	-	0.0000	0.0000	0
09/01/2008	OTH1	2008/02/07			Index Future	253.0960	253.2740	0.070	0.0000	0.0000	0
09/01/2008	OTH1	2008/05/02			Index Future	259.7060	259.8850	0.069	0.0000	0.0000	0
09/01/2008	OTH1	2008/08/07			Index Future	267.7130	267.7170	0.001	0.0000	0.0000	0
09/01/2008	OTH1	2008/11/06			Index Future	274.8390	275.0350	0.071	0.0000	0.0000	12
09/01/2008	R153	2008/02/07			Bond Future	9.3510	9.3410	(0.107)	0.0000	0.0000	8,063
09/01/2008	R153	2008/02/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/01/2008	R153	2008/02/07	8.25	Put	Option on Bond Future	2,610.0000	2,587.0000	(0.881)	0	0	0
09/01/2008	R153	2008/02/07	7.75	Put	Option on Bond Future	3,821.0000	3,798.0000	(0.602)	0	0	0
09/01/2008	R153	2008/02/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/01/2008	R153	2008/02/07	8.00	Put	Option on Bond Future	3,213.0000	3,190.0000	(0.716)	0	0	0
09/01/2008	R153	2008/02/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/01/2008	R153	2008/05/02			Bond Future	9.1390	9.1290	(0.109)	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
09/01/2008	R153	2008/05/02	9.00	Call	Option on Bond Future	514.0000	521.0000	1.362	0	0	0
09/01/2008	R153	2008/05/02	9.00	Put	Option on Bond Future	813.0000	798.0000	(1.845)	0	0	0
09/01/2008	R153	2008/08/07			Bond Future	8.8920	8.8820	(0.112)	0.0000	0.0000	0
09/01/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	447.0000	452.0000	1.119	0	0	0
09/01/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	1,207.0000	1,193.0000	(1.160)	0	0	0
09/01/2008	R157	2008/02/07			Bond Future	8.5390	8.5190	(0.234)	8.5300	0.0000	9,048
09/01/2008	R157	2008/02/07	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/01/2008	R157	2008/02/07	7.25	Put	Option on Bond Future	8,699.0000	8,569.0000	(1.494)	0	0	0
09/01/2008	R157	2008/02/07	7.50	Put	Option on Bond Future	6,952.0000	6,823.0000	(1.856)	0	0	0
09/01/2008	R157	2008/02/07	7.50	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
09/01/2008	R157	2008/02/07	7.75	Put	Option on Bond Future	5,245.0000	5,116.0000	(2.459)	0	0	0
09/01/2008	R157	2008/02/07	7.75	Call	Option on Bond Future	11.0000	11.0000	-	0	0	0
09/01/2008	R157	2008/02/07	8.25	Put	Option on Bond Future	2,191.0000	2,079.0000	(5.112)	0	0	0
09/01/2008	R157	2008/02/07	8.50	Call	Option on Bond Future	867.0000	912.0000	5.190	0	0	0
09/01/2008	R157	2008/02/07	8.25	Call	Option on Bond Future	306.0000	324.0000	5.882	0	0	250
09/01/2008	R157	2008/02/07	8.50	Put	Option on Bond Future	1,120.0000	1,035.0000	(7.589)	0	0	250
09/01/2008	R157	2008/05/02			Bond Future	8.4190	8.3990	(0.238)	0.0000	0.0000	0
09/01/2008	R157	2008/05/02	8.75	Call	Option on Bond Future	3,126.0000	3,205.0000	2.527	0	0	0
09/01/2008	R157	2008/05/02	8.75	Put	Option on Bond Future	1,049.0000	1,001.0000	(4.576)	0	0	0
09/01/2008	R157	2008/05/02	8.50	Call	Option on Bond Future	2,146.0000	2,209.0000	2.936	0	0	0
09/01/2008	R157	2008/05/02	8.50	Put	Option on Bond Future	1,634.0000	1,570.0000	(3.917)	0	0	2,000
09/01/2008	R157	2008/08/07			Bond Future	8.2930	8.2730	(0.241)	0.0000	0.0000	2,500
09/01/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	3,507.0000	3,426.0000	(2.310)	0	0	0
09/01/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	1,674.0000	1,717.0000	2.569	0	0	0
09/01/2008	R186	2008/02/07			Bond Future	8.2220	8.2020	(0.243)	0.0000	0.0000	0
09/01/2008	R186	2008/02/07	7.75	Call	Option on Bond Future	160.0000	170.0000	6.250	0	0	0
09/01/2008	R186	2008/02/07	7.25	Put	Option on Bond Future	11,485.0000	11,264.0000	(1.924)	0	0	0
09/01/2008	R186	2008/02/07	7.25	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
09/01/2008	R186	2008/02/07	7.50	Call	Option on Bond Future	23.0000	24.0000	4.348	0	0	0
09/01/2008	R186	2008/02/07	7.50	Put	Option on Bond Future	8,402.0000	8,182.0000	(2.618)	0	0	0
09/01/2008	R186	2008/02/07	7.75	Put	Option on Bond Future	5,543.0000	5,332.0000	(3.807)	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
09/01/2008	R186	2008/05/02			Bond Future	8.1440	8.1240	(0.246)	0.0000	0.0000	0
09/01/2008	R186	2008/05/02	8.00	Call	Option on Bond Future	2,410.0000	2,494.0000	3.485	0	0	0
09/01/2008	R186	2008/05/02	8.00	Put	Option on Bond Future	4,022.0000	3,884.0000	(3.431)	0	0	0
09/01/2008	R186	2008/08/07			Bond Future	8.0660	8.0460	(0.248)	0.0000	0.0000	0
09/01/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	2,831.0000	2,908.0000	2.720	0	0	0
09/01/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	6,419.0000	6,274.0000	(2.259)	0	0	0
09/01/2008	R196	2008/02/07			Bond Future	10.1380	10.1380	-	0.0000	0.0000	0
09/01/2008	R196	2008/02/07	8.25	Put	Option on Bond Future	1,853.0000	1,853.0000	-	0	0	0
09/01/2008	R196	2008/02/07	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/01/2008	R196	2008/02/07	8.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/01/2008	R196	2008/02/07	8.75	Put	Option on Bond Future	1,357.0000	1,357.0000	-	0	0	0
09/01/2008	R196	2008/02/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/01/2008	R196	2008/02/07	8.50	Put	Option on Bond Future	1,604.0000	1,604.0000	-	0	0	0
09/01/2008	R196	2008/05/02			Bond Future	9.7740	9.7750	0.010	0.0000	0.0000	0
09/01/2008	R196	2008/05/02	9.00	Call	Option on Bond Future	67.0000	66.0000	(1.493)	0	0	0
09/01/2008	R196	2008/05/02	9.00	Put	Option on Bond Future	665.0000	665.0000	-	0	0	0
09/01/2008	R196	2008/08/07			Bond Future	9.3290	9.3350	0.064	0.0000	0.0000	0
09/01/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	1,754.0000	1,752.0000	(0.114)	0	0	0
09/01/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	1,447.0000	1,442.0000	(0.346)	0	0	0
09/01/2008	R201	2008/02/07			Bond Future	8.5880	8.5680	(0.233)	0.0000	0.0000	0
09/01/2008	R201	2008/02/07	7.25	Put	Option on Bond Future	7,168.0000	7,066.0000	(1.423)	0	0	0
09/01/2008	R201	2008/02/07	7.75	Put	Option on Bond Future	4,422.0000	4,319.0000	(2.329)	0	0	0
09/01/2008	R201	2008/02/07	7.50	Put	Option on Bond Future	5,782.0000	5,679.0000	(1.781)	0	0	0
09/01/2008	R201	2008/02/07	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/01/2008	R201	2008/02/07	7.75	Call	Option on Bond Future	5.0000	5.0000	-	0	0	0
09/01/2008	R201	2008/02/07	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/01/2008	R201	2008/05/02			Bond Future	8.4640	8.4440	(0.236)	8.4700	0.0000	0
09/01/2008	R201	2008/05/02	8.50	Put	Option on Bond Future	1,385.0000	1,331.0000	(3.899)	0	0	0
09/01/2008	R201	2008/05/02	8.50	Call	Option on Bond Future	1,566.0000	1,613.0000	3.001	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
09/01/2008	R201	2008/08/07			Bond Future	8.3350	8.3150	(0.240)	0.0000	0.0000	0
09/01/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	1,222.0000	1,255.0000	2.700	0	0	0
09/01/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	2,888.0000	2,823.0000	(2.251)	0	0	0
09/01/2008	R203	2008/02/07			Bond Future	8.4040	8.3840	(0.238)	0.0000	0.0000	0
09/01/2008	R203	2008/02/07	7.50	Call	Option on Bond Future	3.0000	3.0000	-	0	0	0
09/01/2008	R203	2008/02/07	7.50	Put	Option on Bond Future	6,068.0000	5,939.0000	(2.126)	0	0	0
09/01/2008	R203	2008/05/02			Bond Future	8.3020	8.2820	(0.241)	0.0000	0.0000	0
09/01/2008	R203	2008/05/02	8.25	Call	Option on Bond Future	1,361.0000	1,416.0000	4.041	0	0	0
09/01/2008	R203	2008/05/02	8.25	Put	Option on Bond Future	1,695.0000	1,621.0000	(4.366)	0	0	0
09/01/2008	R203	2008/08/07			Bond Future	8.1940	8.1740	(0.244)	0.0000	0.0000	0
09/01/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	3,424.0000	3,326.0000	(2.862)	0	0	0
09/01/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	557.0000	586.0000	5.206	0	0	0
09/01/2008	R204	2008/02/07			Bond Future	8.3970	8.3770	(0.238)	0.0000	0.0000	3,331
09/01/2008	R204	2008/02/07	7.50	Put	Option on Bond Future	6,489.0000	6,351.0000	(2.127)	0	0	0
09/01/2008	R204	2008/02/07	7.50	Call	Option on Bond Future	27.0000	27.0000	-	0	0	0
09/01/2008	R204	2008/05/02			Bond Future	8.3030	8.2830	(0.241)	0.0000	0.0000	0
09/01/2008	R204	2008/05/02	8.25	Put	Option on Bond Future	1,821.0000	1,743.0000	(4.283)	0	0	0
09/01/2008	R204	2008/05/02	8.25	Call	Option on Bond Future	1,456.0000	1,515.0000	4.052	0	0	0
09/01/2008	R204	2008/08/07			Bond Future	8.2070	8.1870	(0.244)	0.0000	0.0000	0
09/01/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	444.0000	470.0000	5.856	0	0	0
09/01/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	3,628.0000	3,519.0000	(3.004)	0	0	0
09/01/2008	R206	2008/02/07			Bond Future	8.6970	8.6670	(0.345)	0.0000	0.0000	0
09/01/2008	R206	2008/02/07	7.75	Call	Option on Bond Future	1.0000	2.0000	100.000	0	0	0
09/01/2008	R206	2008/02/07	7.75	Put	Option on Bond Future	4,284.0000	4,152.0000	(3.081)	0	0	0
09/01/2008	R206	2008/05/02			Bond Future	8.5700	8.5400	(0.350)	0.0000	0.0000	0
09/01/2008	R206	2008/05/02	8.25	Put	Option on Bond Future	1,907.0000	1,815.0000	(4.824)	0	0	0
09/01/2008	R206	2008/05/02	8.25	Call	Option on Bond Future	519.0000	555.0000	6.936	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
09/01/2008	R206	2008/08/07			Bond Future	8.4340	8.4040	(0.356)	0.0000	0.0000	0
09/01/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	742.0000	779.0000	4.987	0	0	0
09/01/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	2,576.0000	2,488.0000	(3.416)	0	0	0
09/01/2008	R207	2008/02/07			Bond Future	8.3800	8.3600	(0.239)	0.0000	0.0000	0
09/01/2008	R207	2008/02/07	7.50	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
09/01/2008	R207	2008/02/07	7.50	Put	Option on Bond Future	6,473.0000	6,332.0000	(2.178)	0	0	0
09/01/2008	R207	2008/05/02			Bond Future	8.2940	8.2740	(0.241)	0.0000	0.0000	0
09/01/2008	R207	2008/05/02	8.25	Put	Option on Bond Future	1,825.0000	1,746.0000	(4.329)	0	0	0
09/01/2008	R207	2008/05/02	8.25	Call	Option on Bond Future	1,516.0000	1,577.0000	4.024	0	0	0
09/01/2008	R207	2008/08/07			Bond Future	8.2050	8.1850	(0.244)	0.0000	0.0000	0
09/01/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	2,271.0000	2,178.0000	(4.095)	0	0	0
09/01/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	825.0000	871.0000	5.576	0	0	0
09/01/2008	R209	2008/02/07			Bond Future	7.9760	7.9560	(0.251)	0.0000	0.0000	6,590
09/01/2008	R209	2008/02/07	7.00	Put	Option on Bond Future	10,077.0000	9,889.0000	(1.866)	0	0	0
09/01/2008	R209	2008/02/07	7.00	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
09/01/2008	R209	2008/05/02			Bond Future	7.9100	7.8900	(0.253)	0.0000	0.0000	0
09/01/2008	R209	2008/05/02	7.75	Call	Option on Bond Future	1,696.0000	1,766.0000	4.127	0	0	0
09/01/2008	R209	2008/05/02	7.75	Put	Option on Bond Future	3,238.0000	3,117.0000	(3.737)	0	0	0
09/01/2008	R209	2008/08/07			Bond Future	7.8440	7.8240	(0.255)	0.0000	0.0000	0
09/01/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	1,795.0000	1,678.0000	(6.518)	0	0	0
09/01/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	885.0000	961.0000	8.588	0	0	0
09/01/2008	TRT1	2008/02/07			Index Future	258.0120	258.0790	0.026	0.0000	0.0000	0
09/01/2008	TRT1	2008/05/02			Index Future	264.7500	264.8160	0.025	0.0000	0.0000	0
09/01/2008	TRT1	2008/08/07			Index Future	272.8960	272.8430	(0.019)	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
09/01/2008	TRT1 2008/11/06			Index Future	280.1780	280.2530	0.027	0.0000	0.0000	400
<b>Grand Total:</b>										<b>108,956</b>