

# Derivatives High/Low Report

High/Low for 01/02/2008

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
01/02/2008	\$ / R 2008/03/17			Currency Future	7.5354	7.4700	(0.868)	7.5500	0.0000	78,047
01/02/2008	\$ / R 2008/06/13			Currency Future	7.7394	7.6301	(1.412)	7.7600	0.0000	37,004
01/02/2008	\$ / R 2008/09/15			Currency Future	7.9085	7.7949	(1.436)	7.9600	0.0000	9,300
01/02/2008	£ / R 2008/03/17			Currency Future	14.9398	14.6865	(1.695)	0.0000	0.0000	1,197
01/02/2008	£ / R 2008/06/13			Currency Future	15.2516	14.9122	(2.225)	15.2200	0.0000	1,390
01/02/2008	£ / R 2008/09/15			Currency Future	15.4901	15.1409	(2.254)	15.5800	0.0000	319
01/02/2008	€ / R 2008/03/17			Currency Future	11.1709	11.0727	(0.879)	0.0000	0.0000	3,752
01/02/2008	€ / R 2008/06/13			Currency Future	11.4349	11.2724	(1.421)	11.4100	0.0000	3,881
01/02/2008	€ / R 2008/09/15			Currency Future	11.6432	11.4750	(1.445)	11.5600	0.0000	7,945
01/02/2008	ALBI 2008/02/07			Index Future	257.3660	258.1770	0.315	0.0000	0.0000	594
01/02/2008	ALBI 2008/02/07	254.00	Put	Index Future	195.0000	29.0000	(85.128)	0	0	0
01/02/2008	ALBI 2008/02/07	254.00	Call	Index Future	33,855.0000	41,799.0000	23.465	0	0	0
01/02/2008	ALBI 2008/05/02			Index Future	264.0720	264.5610	0.185	0.0000	0.0000	0
01/02/2008	ALBI 2008/05/02	265.00	Put	Index Future	31,389.0000	28,624.0000	(8.809)	0	0	0
01/02/2008	ALBI 2008/05/02	265.00	Call	Index Future	22,109.0000	24,234.0000	9.611	0	0	0

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01/02/2008	ALBI	2008/08/07			Index Future	271.9820	272.5090	0.194	0.0000	0.0000	0
01/02/2008	ALBI	2008/08/07	265.00	Put	Index Future	13,275.0000	12,033.0000	(9.356)	0	0	0
01/02/2008	ALBI	2008/08/07	265.00	Call	Index Future	83,095.0000	87,123.0000	4.847	0	0	0
01/02/2008	ALBI	2008/11/06			Index Future	279.4080	279.9510	0.194	0.0000	0.0000	0
01/02/2008	ALBI	2008/11/06	265.00	Call	Index Future	150,643.0000	155,463.0000	3.200	0	0	0
01/02/2008	ALBI	2008/11/06	265.00	Put	Index Future	6,563.0000	5,953.0000	(9.295)	0	0	0
01/02/2008	CRD1	2008/02/07			Index Future	111.4440	111.7480	0.273	0.0000	0.0000	0
01/02/2008	CRD1	2008/05/02			Index Future	114.2880	114.5990	0.272	0.0000	0.0000	0
01/02/2008	CRD1	2008/08/07			Index Future	119.6110	119.8180	0.173	0.0000	0.0000	0
01/02/2008	CRD1	2008/11/06			Index Future	120.9020	121.2320	0.273	0.0000	0.0000	8
01/02/2008	GOVI	2008/02/07			jGovi	259.1660	259.9730	0.311	0.0000	0.0000	7
01/02/2008	GOVI	2008/02/07	265.00	Call	jGovi	0.0000	0.0000	-	0	0	0
01/02/2008	GOVI	2008/02/07	265.00	Put	jGovi	58,340.0000	50,270.0000	(13.833)	0	0	0
01/02/2008	GOVI	2008/05/02			jGovi	266.2440	267.0730	0.311	0.0000	0.0000	2
01/02/2008	GOVI	2008/05/02	264.00	Put	jGovi	16,825.0000	13,873.0000	(17.545)	0	0	0
01/02/2008	GOVI	2008/05/02	264.00	Call	jGovi	39,265.0000	44,603.0000	13.595	0	0	0
01/02/2008	GOVI	2008/08/07			jGovi	273.5730	274.4250	0.311	0.0000	0.0000	0
01/02/2008	GOVI	2008/08/07	274.00	Put	jGovi	41,468.0000	37,165.0000	(10.377)	0	0	0
01/02/2008	GOVI	2008/08/07	274.00	Call	jGovi	37,198.0000	41,415.0000	11.337	0	0	0
01/02/2008	GOVI	2008/11/06			jGovi	281.1595	282.0360	0.312	0.0000	0.0000	60
01/02/2008	GOVI	2008/11/06	274.00	Put	jGovi	20,869.0000	18,528.0000	(11.218)	0	0	0
01/02/2008	GOVI	2008/11/06	274.00	Call	jGovi	92,464.0000	98,888.0000	6.948	0	0	0
01/02/2008	ILBI	2008/02/07			Index Future	299.5510	299.2320	(0.106)	0.0000	0.0000	0

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01/02/2008	J153	2010/08/31			jSwap	10.4210	10.3970	(0.230)	0.0000	0.0000	0
01/02/2008	J157	2015/09/15			jSwap	9.7510	9.7630	0.123	0.0000	0.0000	0
01/02/2008	J186	2026/12/21			jSwap	8.9670	9.0770	1.227	0.0000	0.0000	0
01/02/2008	J201	2014/12/22			jSwap	9.7580	9.7710	0.133	0.0000	0.0000	0
01/02/2008	J203	2017/09/15			jSwap	9.6680	9.6920	0.248	0.0000	0.0000	0
01/02/2008	J204	2018/12/21			jSwap	9.5780	9.6050	0.282	0.0000	0.0000	0
01/02/2008	J207	2020/01/15			jSwap	9.4660	9.5010	0.370	0.0000	0.0000	0
01/02/2008	JBAR	2005/12/21			jBar	11.2920	11.1750	(1.036)	0.0000	0.0000	0
01/02/2008	JFRA	2008/02/07			jFra	11.3540	11.1870	(1.471)	0.0000	0.0000	0
01/02/2008	JFRA	2008/02/07	7.50	Call	Option on jFra	9,623.0000	9,177.0000	(4.635)	0	0	0
01/02/2008	JFRA	2008/02/07	7.50	Put	Option on jFra	278.0000	233.0000	(16.187)	0	0	0
01/02/2008	JFRA	2008/05/02			jFra	11.1850	11.1750	(0.089)	0.0000	0.0000	0
01/02/2008	JFRA	2008/05/02	10.25	Put	Option on jFra	8,848.0000	8,799.0000	(0.554)	0	0	0
01/02/2008	JFRA	2008/05/02	10.25	Call	Option on jFra	11,248.0000	11,188.0000	(0.533)	0	0	0
01/02/2008	JFRA	2008/08/07			jFra	10.9560	10.9800	0.219	0.0000	0.0000	0
01/02/2008	JFRA	2008/08/07	10.25	Call	Option on jFra	15,214.0000	15,205.0000	(0.059)	0	0	0
01/02/2008	JFRA	2008/08/07	10.25	Put	Option on jFra	13,500.0000	13,434.0000	(0.489)	0	0	0
01/02/2008	JFRA	2008/11/06			jFra	10.6720	10.6100	(0.581)	0.0000	0.0000	0
01/02/2008	JFRA	2008/11/06	10.25	Call	Option on jFra	17,978.0000	17,871.0000	(0.595)	0	0	0
01/02/2008	JFRA	2008/11/06	10.25	Put	Option on jFra	16,953.0000	16,997.0000	0.260	0	0	0
01/02/2008	JFRA	2009/02/05			jFra	10.3360	10.2750	(0.590)	0.0000	0.0000	0
01/02/2008	JFRA	2009/02/05	10.00	Call	Option on jFra	20,511.0000	20,411.0000	(0.488)	0	0	0
01/02/2008	JFRA	2009/02/05	10.00	Put	Option on jFra	19,694.0000	19,742.0000	0.244	0	0	0

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01/02/2008	JFRA	2009/05/07			jFra	10.0270	9.9830	(0.439)	0.0000	0.0000	0
01/02/2008	JFRA	2009/08/06			jFra	9.7570	9.7180	(0.400)	0.0000	0.0000	0
01/02/2008	JFRA	2009/08/06	10.00	Put	Option on jFra	24,853.0000	24,880.0000	0.109	0	0	0
01/02/2008	JFRA	2009/08/06	10.00	Call	Option on jFra	24,261.0000	24,193.0000	(0.280)	0	0	0
01/02/2008	JFRA	2009/11/05			jFra	9.4820	9.4390	(0.453)	0.0000	0.0000	0
01/02/2008	JN02	2008/02/07			jNote	10.5030	10.4580	(0.428)	0.0000	0.0000	0
01/02/2008	JN02	2008/02/07	9.00	Call	Option on jNote	26,653.0000	25,857.0000	(2.987)	0	0	0
01/02/2008	JN02	2008/02/07	9.00	Put	Option on jNote	0.0000	0.0000	-	0	0	0
01/02/2008	JN02	2008/05/02			jNote	10.2630	10.2350	(0.273)	0.0000	0.0000	0
01/02/2008	JN02	2008/05/02	10.00	Put	Option on jNote	7,161.0000	7,307.0000	2.039	0	0	0
01/02/2008	JN02	2008/05/02	10.00	Call	Option on jNote	13,428.0000	13,088.0000	(2.532)	0	0	0
01/02/2008	JN02	2008/08/07			jNote	9.9950	9.9690	(0.260)	0.0000	0.0000	0
01/02/2008	JN05	2008/02/07			jNote	9.7420	9.7510	0.092	0.0000	0.0000	0
01/02/2008	JN05	2008/02/07	9.00	Call	Option on jNote	28,893.0000	29,249.0000	1.232	0	0	0
01/02/2008	JN05	2008/02/07	9.00	Put	Option on jNote	0.0000	0.0000	-	0	0	0
01/02/2008	JN05	2008/05/02			jNote	9.6240	9.6410	0.177	0.0000	0.0000	0
01/02/2008	JN05	2008/05/02	9.50	Put	Option on jNote	7,145.0000	6,820.0000	(4.549)	0	0	0
01/02/2008	JN05	2008/05/02	9.50	Call	Option on jNote	13,451.0000	13,807.0000	2.647	0	0	0
01/02/2008	JN05	2008/08/07			jNote	9.4940	9.5130	0.200	0.0000	0.0000	0
01/02/2008	JN10	2008/02/07			jNote	9.4790	9.5040	0.264	0.0000	0.0000	0
01/02/2008	JN10	2008/02/07	9.00	Put	Option on jNote	0.0000	0.0000	-	0	0	0
01/02/2008	JN10	2008/02/07	9.00	Call	Option on jNote	30,461.0000	32,032.0000	5.157	0	0	0
01/02/2008	JN10	2008/05/02			jNote	9.4000	9.4310	0.330	0.0000	0.0000	0
01/02/2008	JN10	2008/05/02	9.00	Call	Option on jNote	28,690.0000	30,376.0000	5.877	0	0	0

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01/02/2008	JN10	2008/05/02	9.00	Put	Option on jNote	1,738.0000	1,450.0000	(16.571)	0	0	0
01/02/2008	JN10	2008/08/07			jNote	9.3150	9.3470	0.344	0.0000	0.0000	0
01/02/2008	JROD	2008/02/29			jRod	10.7360	10.7110	(0.233)	0.0000	0.0000	0
01/02/2008	JROD	2008/03/31			jRod	11.0060	10.9270	(0.718)	0.0000	0.0000	0
01/02/2008	JROD	2008/04/30			jRod	11.2930	11.1650	(1.133)	0.0000	0.0000	0
01/02/2008	JROD	2008/05/30			jRod	11.1000	11.0280	(0.649)	0.0000	0.0000	0
01/02/2008	JROD	2008/06/30			jRod	11.2360	11.1680	(0.605)	0.0000	0.0000	0
01/02/2008	JROD	2008/07/31			jRod	11.3390	11.2810	(0.512)	0.0000	0.0000	0
01/02/2008	OTH1	2008/02/07			Index Future	248.7770	249.6150	0.337	0.0000	0.0000	0
01/02/2008	OTH1	2008/05/02			Index Future	255.1240	255.9840	0.337	0.0000	0.0000	0
01/02/2008	OTH1	2008/08/07			Index Future	262.7730	263.3120	0.205	0.0000	0.0000	0
01/02/2008	OTH1	2008/11/06			Index Future	269.8890	270.7990	0.337	0.0000	0.0000	12
01/02/2008	R153	2008/02/07			Bond Future	9.2800	9.2100	(0.754)	0.0000	0.0000	8,075
01/02/2008	R153	2008/02/07	8.25	Put	Option on Bond Future	2,444.0000	2,280.0000	(6.710)	0	0	0
01/02/2008	R153	2008/02/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2008	R153	2008/02/07	8.00	Put	Option on Bond Future	3,048.0000	2,884.0000	(5.381)	0	0	0
01/02/2008	R153	2008/02/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2008	R153	2008/02/07	7.75	Put	Option on Bond Future	3,656.0000	3,492.0000	(4.486)	0	0	0
01/02/2008	R153	2008/02/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2008	R153	2008/05/02			Bond Future	9.0380	8.9680	(0.775)	0.0000	0.0000	3,800
01/02/2008	R153	2008/05/02	9.00	Put	Option on Bond Future	626.0000	548.0000	(12.460)	0	0	0
01/02/2008	R153	2008/05/02	9.00	Call	Option on Bond Future	544.0000	617.0000	13.419	0	0	0

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01/02/2008	R153	2008/08/07			Bond Future	8.7490	8.6790	(0.800)	0.0000	0.0000	1,290
01/02/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	993.0000	912.0000	(8.157)	0	0	0
01/02/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	510.0000	564.0000	10.588	0	0	0
01/02/2008	R157	2008/02/07			Bond Future	8.6970	8.6170	(0.920)	0.0000	0.0000	9,681
01/02/2008	R157	2008/02/07	8.25	Call	Option on Bond Future	3.0000	5.0000	66.667	0	0	250
01/02/2008	R157	2008/02/07	8.25	Put	Option on Bond Future	2,902.0000	2,393.0000	(17.540)	0	0	0
01/02/2008	R157	2008/02/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2008	R157	2008/02/07	7.50	Put	Option on Bond Future	7,967.0000	7,454.0000	(6.439)	0	0	0
01/02/2008	R157	2008/02/07	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2008	R157	2008/02/07	7.25	Put	Option on Bond Future	9,714.0000	9,201.0000	(5.281)	0	0	0
01/02/2008	R157	2008/02/07	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2008	R157	2008/02/07	7.75	Put	Option on Bond Future	6,249.0000	5,736.0000	(8.209)	0	0	0
01/02/2008	R157	2008/02/07	8.50	Call	Option on Bond Future	88.0000	163.0000	85.227	0	0	0
01/02/2008	R157	2008/02/07	8.50	Put	Option on Bond Future	1,355.0000	917.0000	(32.325)	0	0	250
01/02/2008	R157	2008/05/02			Bond Future	8.5670	8.4870	(0.934)	0.0000	0.0000	620
01/02/2008	R157	2008/05/02	8.50	Put	Option on Bond Future	1,894.0000	1,628.0000	(14.044)	0	0	2,000
01/02/2008	R157	2008/05/02	8.75	Call	Option on Bond Future	2,335.0000	2,646.0000	13.319	0	0	0
01/02/2008	R157	2008/05/02	8.75	Put	Option on Bond Future	1,192.0000	999.0000	(16.191)	0	0	0
01/02/2008	R157	2008/05/02	8.50	Call	Option on Bond Future	1,472.0000	1,710.0000	16.168	0	0	0
01/02/2008	R157	2008/08/07			Bond Future	8.4290	8.3490	(0.949)	0.0000	0.0000	2,500
01/02/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	3,912.0000	3,585.0000	(8.359)	0	0	0
01/02/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	1,240.0000	1,406.0000	13.387	0	0	0
01/02/2008	R186	2008/02/07			Bond Future	8.4470	8.4070	(0.474)	0.0000	0.0000	0
01/02/2008	R186	2008/02/07	7.75	Put	Option on Bond Future	7,828.0000	7,399.0000	(5.480)	0	0	0
01/02/2008	R186	2008/02/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2008	R186	2008/02/07	7.50	Put	Option on Bond Future	10,825.0000	10,396.0000	(3.963)	0	0	0
01/02/2008	R186	2008/02/07	7.25	Put	Option on Bond Future	13,929.0000	13,499.0000	(3.087)	0	0	0
01/02/2008	R186	2008/02/07	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2008	R186	2008/02/07	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2008	R186	2008/05/02			Bond Future	8.3640	8.3140	(0.598)	0.0000	0.0000	0

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01/02/2008	R186	2008/05/02	8.00	Put	Option on Bond Future	5,245.0000	4,858.0000	(7.378)	0	0	0
01/02/2008	R186	2008/05/02	8.00	Call	Option on Bond Future	1,232.0000	1,384.0000	12.338	0	0	0
01/02/2008	R186	2008/08/07			Bond Future	8.2780	8.2380	(0.483)	0.0000	0.0000	220
01/02/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	7,725.0000	7,414.0000	(4.026)	0	0	0
01/02/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	1,813.0000	1,936.0000	6.784	0	0	0
01/02/2008	R196	2008/02/07			Bond Future	10.1610	9.7290	(4.252)	0.0000	0.0000	0
01/02/2008	R196	2008/02/07	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2008	R196	2008/02/07	8.50	Put	Option on Bond Future	1,627.0000	1,207.0000	(25.814)	0	0	0
01/02/2008	R196	2008/02/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2008	R196	2008/02/07	8.25	Put	Option on Bond Future	1,875.0000	1,456.0000	(22.347)	0	0	0
01/02/2008	R196	2008/02/07	8.75	Put	Option on Bond Future	1,379.0000	960.0000	(30.384)	0	0	0
01/02/2008	R196	2008/02/07	8.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2008	R196	2008/05/02			Bond Future	9.7290	9.7120	(0.175)	0.0000	0.0000	0
01/02/2008	R196	2008/05/02	9.00	Put	Option on Bond Future	618.0000	606.0000	(1.942)	0	0	0
01/02/2008	R196	2008/05/02	9.00	Call	Option on Bond Future	55.0000	57.0000	3.636	0	0	0
01/02/2008	R196	2008/08/07			Bond Future	9.1350	9.1360	0.011	0.0000	0.0000	0
01/02/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	1,612.0000	1,608.0000	(0.248)	0	0	0
01/02/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	1,408.0000	1,403.0000	(0.355)	0	0	0
01/02/2008	R201	2008/02/07			Bond Future	8.7250	8.6450	(0.917)	0.0000	0.0000	0
01/02/2008	R201	2008/02/07	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2008	R201	2008/02/07	7.25	Put	Option on Bond Future	7,868.0000	7,460.0000	(5.186)	0	0	0
01/02/2008	R201	2008/02/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2008	R201	2008/02/07	7.50	Put	Option on Bond Future	6,481.0000	6,073.0000	(6.295)	0	0	0
01/02/2008	R201	2008/02/07	7.75	Put	Option on Bond Future	5,117.0000	4,709.0000	(7.973)	0	0	0
01/02/2008	R201	2008/02/07	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2008	R201	2008/05/02			Bond Future	8.5890	8.5090	(0.931)	0.0000	0.0000	0
01/02/2008	R201	2008/05/02	8.50	Put	Option on Bond Future	1,549.0000	1,332.0000	(14.009)	0	0	0
01/02/2008	R201	2008/05/02	8.50	Call	Option on Bond Future	1,103.0000	1,287.0000	16.682	0	0	0
01/02/2008	R201	2008/08/07			Bond Future	8.4450	8.3650	(0.947)	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
01/02/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	934.0000	1,063.0000	13.812	0	0	0
01/02/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	3,140.0000	2,876.0000	(8.408)	0	0	0
01/02/2008	R203	2008/02/07			Bond Future	8.5800	8.5100	(0.816)	0.0000	0.0000	0
01/02/2008	R203	2008/02/07	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2008	R203	2008/02/07	7.50	Put	Option on Bond Future	7,193.0000	6,746.0000	(6.214)	0	0	0
01/02/2008	R203	2008/05/02			Bond Future	8.4690	8.3990	(0.827)	0.0000	0.0000	0
01/02/2008	R203	2008/05/02	8.25	Put	Option on Bond Future	2,165.0000	1,879.0000	(13.210)	0	0	0
01/02/2008	R203	2008/05/02	8.25	Call	Option on Bond Future	769.0000	927.0000	20.546	0	0	0
01/02/2008	R203	2008/08/07			Bond Future	8.3510	8.2810	(0.838)	0.0000	0.0000	0
01/02/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	299.0000	372.0000	24.415	0	0	0
01/02/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	4,155.0000	3,789.0000	(8.809)	0	0	0
01/02/2008	R204	2008/02/07			Bond Future	8.5730	8.5030	(0.817)	0.0000	0.0000	3,331
01/02/2008	R204	2008/02/07	7.50	Put	Option on Bond Future	7,668.0000	7,191.0000	(6.221)	0	0	0
01/02/2008	R204	2008/02/07	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2008	R204	2008/05/02			Bond Future	8.4710	8.4010	(0.826)	0.0000	0.0000	0
01/02/2008	R204	2008/05/02	8.25	Call	Option on Bond Future	820.0000	988.0000	20.488	0	0	0
01/02/2008	R204	2008/05/02	8.25	Put	Option on Bond Future	2,331.0000	2,024.0000	(13.170)	0	0	0
01/02/2008	R204	2008/08/07			Bond Future	8.3650	8.2950	(0.837)	0.0000	0.0000	0
01/02/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	4,470.0000	4,061.0000	(9.150)	0	0	0
01/02/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	214.0000	277.0000	29.439	0	0	0
01/02/2008	R206	2008/02/07			Bond Future	8.7740	8.6940	(0.912)	0.0000	0.0000	0
01/02/2008	R206	2008/02/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2008	R206	2008/02/07	7.75	Put	Option on Bond Future	4,620.0000	4,269.0000	(7.597)	0	0	0
01/02/2008	R206	2008/05/02			Bond Future	8.6330	8.5530	(0.927)	0.0000	0.0000	0
01/02/2008	R206	2008/05/02	8.25	Call	Option on Bond Future	349.0000	438.0000	25.501	0	0	0
01/02/2008	R206	2008/05/02	8.25	Put	Option on Bond Future	2,008.0000	1,753.0000	(12.699)	0	0	0
01/02/2008	R206	2008/08/07			Bond Future	8.4800	8.4000	(0.943)	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
01/02/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	612.0000	710.0000	16.013	0	0	0
01/02/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	2,638.0000	2,402.0000	(8.946)	0	0	0
01/02/2008	R206	2008/11/06			Bond Future	8.3000	8.3230	0.277	8.3200	0.0000	610
01/02/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	2,423.0000	2,477.0000	2.229	0	0	0
01/02/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	1,197.0000	1,157.0000	(3.342)	0	0	0
01/02/2008	R207	2008/02/07			Bond Future	8.5650	8.4950	(0.817)	0.0000	0.0000	0
01/02/2008	R207	2008/02/07	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2008	R207	2008/02/07	7.50	Put	Option on Bond Future	7,758.0000	7,274.0000	(6.239)	0	0	0
01/02/2008	R207	2008/05/02			Bond Future	8.4730	8.4030	(0.826)	0.0000	0.0000	0
01/02/2008	R207	2008/05/02	8.25	Call	Option on Bond Future	832.0000	1,003.0000	20.553	0	0	0
01/02/2008	R207	2008/05/02	8.25	Put	Option on Bond Future	2,385.0000	2,072.0000	(13.124)	0	0	0
01/02/2008	R207	2008/08/07			Bond Future	8.3750	8.3050	(0.836)	0.0000	0.0000	0
01/02/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	3,044.0000	2,677.0000	(12.057)	0	0	0
01/02/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	421.0000	537.0000	27.553	0	0	0
01/02/2008	R209	2008/02/07			Bond Future	8.2200	8.2000	(0.243)	0.0000	0.0000	6,410
01/02/2008	R209	2008/02/07	7.00	Put	Option on Bond Future	12,314.0000	12,135.0000	(1.454)	0	0	0
01/02/2008	R209	2008/02/07	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2008	R209	2008/05/02			Bond Future	8.1510	8.1310	(0.245)	0.0000	0.0000	0
01/02/2008	R209	2008/05/02	7.75	Put	Option on Bond Future	4,513.0000	4,368.0000	(3.213)	0	0	0
01/02/2008	R209	2008/05/02	7.75	Call	Option on Bond Future	735.0000	772.0000	5.034	0	0	0
01/02/2008	R209	2008/08/07			Bond Future	8.0790	8.0590	(0.248)	0.0000	0.0000	0
01/02/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	235.0000	263.0000	11.915	0	0	0
01/02/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	3,350.0000	3,194.0000	(4.657)	0	0	0
01/02/2008	R209	2008/11/06			Bond Future	8.0040	7.8850	(1.487)	7.8900	0.0000	260
01/02/2008	R209	2008/11/06	7.78	Call	Option on Bond Future	620.0000	999.0000	61.129	0	0	0
01/02/2008	R209	2008/11/06	7.78	Put	Option on Bond Future	2,745.0000	2,006.0000	(26.922)	0	0	0
01/02/2008	TRT1	2008/02/07			Index Future	255.9000	256.6970	0.311	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
01/02/2008	TRT1 2008/05/02			Index Future	262.4290	263.2470	0.312	0.0000	0.0000	0
01/02/2008	TRT1 2008/08/07			Index Future	270.4930	271.0120	0.192	0.0000	0.0000	0
01/02/2008	TRT1 2008/11/06			Index Future	277.6160	278.4830	0.312	0.0000	0.0000	400
<b>Grand Total:</b>										<b>183,215</b>