



Derivatives High/Low Report

High/Low for 08/04/2008

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
08/04/2008	\$ / R 2008/06/13			Currency Future	7.9143	7.9161	0.023	7.9400	7.9100	47,864
08/04/2008	\$ / R 2008/09/15			Currency Future	8.0947	8.0959	0.015	8.1000	8.1000	18,063
08/04/2008	\$ / R 2008/12/12			Currency Future	8.2779	8.2776	(0.004)	8.3300	8.3200	7,610
08/04/2008	£ / R 2008/06/13			Currency Future	15.6648	15.4938	(1.092)	15.6300	15.4700	3,024
08/04/2008	£ / R 2008/09/15			Currency Future	15.9090	15.7344	(1.097)	15.8900	15.8900	601
08/04/2008	£ / R 2008/12/12			Currency Future	16.1639	15.9843	(1.111)	16.1500	16.1500	160
08/04/2008	€ / R 2008/06/13			Currency Future	12.3940	12.3929	(0.009)	12.4400	12.4400	14,673
08/04/2008	€ / R 2008/09/15			Currency Future	12.6126	12.6107	(0.015)	12.7200	12.7200	8,505
08/04/2008	€ / R 2008/12/12			Currency Future	12.8382	12.8331	(0.040)	12.9900	12.9500	4,685
08/04/2008	ALBI 2008/05/02			Index Future	259.4150	259.3480	(0.026)	0.0000	0.0000	594
08/04/2008	ALBI 2008/05/02	265.00	Call	Index Future	747.0000	643.0000	(13.922)	0	0	0
08/04/2008	ALBI 2008/05/02	265.00	Put	Index Future	56,597.0000	57,163.0000	1.000	0	0	0
08/04/2008	ALBI 2008/08/07			Index Future	267.3230	267.3230	-	0.0000	0.0000	0
08/04/2008	ALBI 2008/08/07	265.00	Call	Index Future	43,697.0000	43,576.0000	(0.277)	0	0	0
08/04/2008	ALBI 2008/08/07	265.00	Put	Index Future	20,467.0000	20,346.0000	(0.591)	0	0	0

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08/04/2008	ALBI	2008/11/06			Index Future	274.9040	274.9040	-	0.0000	0.0000	0
08/04/2008	ALBI	2008/11/06	265.00	Call	Index Future	108,292.0000	108,231.0000	(0.056)	0	0	0
08/04/2008	ALBI	2008/11/06	265.00	Put	Index Future	9,252.0000	9,191.0000	(0.659)	0	0	0
08/04/2008	CRD1	2008/05/02			Index Future	111.9810	111.9700	(0.010)	0.0000	0.0000	0
08/04/2008	CRD1	2008/08/07			Index Future	115.2630	115.2530	(0.009)	0.0000	0.0000	0
08/04/2008	CRD1	2008/11/06			Index Future	118.4220	118.4110	(0.009)	0.0000	0.0000	8
08/04/2008	GOVI	2008/05/02			jGovi	261.5010	261.4470	(0.021)	0.0000	0.0000	19
08/04/2008	GOVI	2008/05/02	264.00	Call	jGovi	4,693.0000	4,358.0000	(7.138)	0	0	0
08/04/2008	GOVI	2008/05/02	264.00	Put	jGovi	29,683.0000	29,888.0000	0.691	0	0	0
08/04/2008	GOVI	2008/08/07			jGovi	268.9860	268.9320	(0.020)	0.0000	0.0000	142
08/04/2008	GOVI	2008/08/07	274.00	Call	jGovi	12,419.0000	12,171.0000	(1.997)	0	0	0
08/04/2008	GOVI	2008/08/07	274.00	Put	jGovi	62,559.0000	62,851.0000	0.467	0	0	0
08/04/2008	GOVI	2008/11/06			jGovi	276.3550	276.3000	(0.020)	0.0000	0.0000	60
08/04/2008	GOVI	2008/11/06	274.00	Call	jGovi	54,751.0000	54,328.0000	(0.773)	0	0	0
08/04/2008	GOVI	2008/11/06	274.00	Put	jGovi	31,201.0000	31,328.0000	0.407	0	0	0
08/04/2008	ILBI	2008/05/02			Index Future	317.6180	317.6180	-	0.0000	0.0000	0
08/04/2008	J153	2010/08/31			jSwap	10.9190	10.8950	(0.220)	0.0000	0.0000	0
08/04/2008	J157	2015/09/15			jSwap	9.9020	9.8750	(0.273)	0.0000	0.0000	0
08/04/2008	J186	2026/12/21			jSwap	9.3430	9.2980	(0.482)	0.0000	0.0000	0
08/04/2008	J201	2014/12/22			jSwap	10.0440	10.0140	(0.299)	0.0000	0.0000	0
08/04/2008	J203	2017/09/15			jSwap	9.7700	9.7400	(0.307)	0.0000	0.0000	0

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08/04/2008	J204	2018/12/21			jSwap	9.7570	9.7300	(0.277)	0.0000	0.0000	0
08/04/2008	J207	2020/01/15			jSwap	9.6650	9.6370	(0.290)	0.0000	0.0000	0
08/04/2008	JBAR	2005/12/21			jBar	11.3750	11.3750	-	0.0000	0.0000	0
08/04/2008	JFRA	2008/05/02			jFra	11.3290	11.3150	(0.124)	0.0000	0.0000	0
08/04/2008	JFRA	2008/05/02	10.25	Call	Option on jFra	6,771.0000	6,653.0000	(1.743)	0	0	0
08/04/2008	JFRA	2008/05/02	10.25	Put	Option on jFra	3,905.0000	3,812.0000	(2.382)	0	0	0
08/04/2008	JFRA	2008/08/07			jFra	11.3760	11.3550	(0.185)	0.0000	0.0000	0
08/04/2008	JFRA	2008/08/07	10.25	Put	Option on jFra	10,203.0000	10,179.0000	(0.235)	0	0	0
08/04/2008	JFRA	2008/08/07	10.25	Call	Option on jFra	12,932.0000	12,858.0000	(0.572)	0	0	0
08/04/2008	JFRA	2008/11/06			jFra	11.2910	11.2740	(0.151)	0.0000	0.0000	0
08/04/2008	JFRA	2008/11/06	10.25	Put	Option on jFra	13,989.0000	13,973.0000	(0.114)	0	0	0
08/04/2008	JFRA	2008/11/06	10.25	Call	Option on jFra	16,513.0000	16,456.0000	(0.345)	0	0	0
08/04/2008	JFRA	2009/02/05			jFra	11.2190	11.2100	(0.080)	0.0000	0.0000	0
08/04/2008	JFRA	2009/02/05	10.00	Put	Option on jFra	16,736.0000	16,716.0000	(0.120)	0	0	0
08/04/2008	JFRA	2009/02/05	10.00	Call	Option on jFra	19,692.0000	19,651.0000	(0.208)	0	0	0
08/04/2008	JFRA	2009/05/07			jFra	10.8940	10.8590	(0.321)	0.0000	0.0000	0
08/04/2008	JFRA	2009/08/06			jFra	10.5500	10.5410	(0.085)	0.0000	0.0000	0
08/04/2008	JFRA	2009/08/06	10.00	Call	Option on jFra	23,673.0000	23,638.0000	(0.148)	0	0	0
08/04/2008	JFRA	2009/08/06	10.00	Put	Option on jFra	22,337.0000	22,324.0000	(0.058)	0	0	0
08/04/2008	JFRA	2009/11/05			jFra	10.2710	10.2170	(0.526)	0.0000	0.0000	0
08/04/2008	JN02	2008/05/02			jNote	10.8940	10.8690	(0.229)	0.0000	0.0000	0
08/04/2008	JN02	2008/05/02	10.00	Call	Option on jNote	18,176.0000	17,743.0000	(2.382)	0	0	0
08/04/2008	JN02	2008/05/02	10.00	Put	Option on jNote	517.0000	514.0000	(0.580)	0	0	0
08/04/2008	JN02	2008/08/07			jNote	10.6870	10.6600	(0.253)	0.0000	0.0000	0

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08/04/2008	JN05	2008/05/02			jNote	9.9900	9.9730	(0.170)	0.0000	0.0000	0
08/04/2008	JN05	2008/05/02	9.50	Call	Option on jNote	21,041.0000	20,410.0000	(2.999)	0	0	0
08/04/2008	JN05	2008/05/02	9.50	Put	Option on jNote	300.0000	306.0000	2.000	0	0	0
08/04/2008	JN05	2008/08/07			jNote	9.8700	9.8480	(0.223)	0.0000	0.0000	0
08/04/2008	JN10	2008/05/02			jNote	9.5860	9.5600	(0.271)	0.0000	0.0000	0
08/04/2008	JN10	2008/05/02	9.00	Call	Option on jNote	38,793.0000	37,199.0000	(4.109)	0	0	0
08/04/2008	JN10	2008/05/02	9.00	Put	Option on jNote	5.0000	6.0000	20.000	0	0	0
08/04/2008	JN10	2008/08/07			jNote	9.4990	9.4720	(0.284)	0.0000	0.0000	0
08/04/2008	JROD	2008/04/30			jRod	10.7600	10.7550	(0.046)	0.0000	0.0000	0
08/04/2008	JROD	2008/05/30			jRod	10.9780	10.9700	(0.073)	0.0000	0.0000	0
08/04/2008	JROD	2008/06/30			jRod	11.2970	11.2870	(0.089)	0.0000	0.0000	0
08/04/2008	JROD	2008/07/31			jRod	11.1660	11.1600	(0.054)	0.0000	0.0000	0
08/04/2008	OTH1	2008/05/02			Index Future	249.0360	248.9030	(0.053)	0.0000	0.0000	0
08/04/2008	OTH1	2008/08/07			Index Future	256.3370	256.2010	(0.053)	0.0000	0.0000	0
08/04/2008	OTH1	2008/11/06			Index Future	263.3610	263.2230	(0.052)	0.0000	0.0000	12
08/04/2008	R153	2008/05/02			Bond Future	9.4460	9.4260	(0.212)	0.0000	0.0000	10,082
08/04/2008	R153	2008/05/02	9.00	Call	Option on Bond Future	38.0000	40.0000	5.263	0	0	0
08/04/2008	R153	2008/05/02	9.00	Put	Option on Bond Future	995.0000	954.0000	(4.121)	0	0	0
08/04/2008	R153	2008/08/07			Bond Future	9.3180	9.2980	(0.215)	0.0000	0.0000	1,290
08/04/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	103.0000	107.0000	3.883	0	0	0
08/04/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	1,681.0000	1,647.0000	(2.023)	0	0	0
08/04/2008	R153	2008/08/07	8.25	Put	Option on Bond Future	2,112.0000	2,076.0000	(1.705)	0	0	0

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08/04/2008	R153	2008/08/07	8.25	Call	Option on Bond Future	46.0000	48.0000	4.348	0	0	0
08/04/2008	R153	2008/11/06			Bond Future	9.2480	9.2280	(0.216)	0.0000	0.0000	0
08/04/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	1,654.0000	1,633.0000	(1.270)	0	0	0
08/04/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	1,657.0000	1,670.0000	0.785	0	0	0
08/04/2008	R157	2008/05/02			Bond Future	8.9280	8.9380	0.112	0.0000	0.0000	10,614
08/04/2008	R157	2008/05/02	8.50	Call	Option on Bond Future	115.0000	100.0000	(13.043)	0	0	0
08/04/2008	R157	2008/05/02	8.50	Put	Option on Bond Future	2,778.0000	2,825.0000	1.692	0	0	2,000
08/04/2008	R157	2008/05/02	8.75	Put	Option on Bond Future	1,536.0000	1,563.0000	1.758	0	0	0
08/04/2008	R157	2008/05/02	8.75	Call	Option on Bond Future	438.0000	403.0000	(7.991)	0	0	0
08/04/2008	R157	2008/08/07			Bond Future	8.8580	8.8680	0.113	0.0000	0.0000	2,527
08/04/2008	R157	2008/08/07	8.50	Call	Option on Bond Future	1,036.0000	1,009.0000	(2.606)	0	0	200
08/04/2008	R157	2008/08/07	8.50	Put	Option on Bond Future	3,201.0000	3,234.0000	1.031	0	0	0
08/04/2008	R157	2008/08/07	8.25	Put	Option on Bond Future	4,297.0000	4,338.0000	0.954	0	0	0
08/04/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	301.0000	289.0000	(3.987)	0	0	0
08/04/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	5,573.0000	5,621.0000	0.861	0	0	0
08/04/2008	R157	2008/08/07	8.25	Call	Option on Bond Future	590.0000	571.0000	(3.220)	0	0	500
08/04/2008	R157	2008/08/07	9.25	Call	Option on Bond Future	3,392.0000	3,344.0000	(1.415)	0	0	0
08/04/2008	R157	2008/08/07	9.25	Put	Option on Bond Future	1,078.0000	1,089.0000	1.020	0	0	500
08/04/2008	R157	2008/08/07	9.00	Call	Option on Bond Future	2,446.0000	2,404.0000	(1.717)	0	0	0
08/04/2008	R157	2008/08/07	9.00	Put	Option on Bond Future	1,601.0000	1,619.0000	1.124	0	0	200
08/04/2008	R157	2008/08/07	9.50	Call	Option on Bond Future	0.0000	4,378.0000	100.000	0	0	0
08/04/2008	R157	2008/08/07	9.50	Put	Option on Bond Future	0.0000	677.0000	100.000	7	32	200
08/04/2008	R157	2008/08/07	750.00	Put	Option on Bond Future	0.0000	0.0000	-	128	128	0
08/04/2008	R157	2008/08/07	750.00	Call	Option on Bond Future	123,134.0000	123,075.0000	(0.048)	0	0	0
08/04/2008	R157	2008/08/07	8.75	Put	Option on Bond Future	2,303.0000	2,328.0000	1.086	0	0	0
08/04/2008	R157	2008/08/07	8.75	Call	Option on Bond Future	1,655.0000	1,620.0000	(2.115)	0	0	500
08/04/2008	R157	2008/11/06			Bond Future	8.8100	8.8200	0.114	0.0000	0.0000	0
08/04/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	1,750.0000	1,718.0000	(1.829)	0	0	0
08/04/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	2,100.0000	2,126.0000	1.238	0	0	0
08/04/2008	R186	2008/05/02			Bond Future	8.7890	8.7890	-	0.0000	0.0000	1,250
08/04/2008	R186	2008/05/02	8.00	Put	Option on Bond Future	8,467.0000	8,465.0000	(0.024)	0	0	0

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08/04/2008	R186	2008/05/02	8.00	Call	Option on Bond Future	11.0000	9.0000	(18.182)	0	0	0
08/04/2008	R186	2008/08/07			Bond Future	8.7300	8.7300	-	0.0000	0.0000	220
08/04/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	361.0000	355.0000	(1.662)	0	0	0
08/04/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	11,009.0000	11,004.0000	(0.045)	0	0	0
08/04/2008	R186	2008/11/06			Bond Future	8.6840	8.6840	-	0.0000	0.0000	0
08/04/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	1,056.0000	1,052.0000	(0.379)	0	0	0
08/04/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	2,949.0000	2,945.0000	(0.136)	0	0	0
08/04/2008	R196	2008/05/02			Bond Future	10.6420	10.6320	(0.094)	0.0000	0.0000	0
08/04/2008	R196	2008/05/02	9.00	Put	Option on Bond Future	1,260.0000	1,253.0000	(0.556)	0	0	0
08/04/2008	R196	2008/05/02	9.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
08/04/2008	R196	2008/08/07			Bond Future	10.1750	10.1600	(0.147)	0.0000	0.0000	0
08/04/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	869.0000	868.0000	(0.115)	0	0	0
08/04/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	1,621.0000	1,612.0000	(0.555)	0	0	0
08/04/2008	R196	2008/11/06			Bond Future	9.8430	9.8280	(0.152)	0.0000	0.0000	0
08/04/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	1,400.0000	1,398.0000	(0.143)	0	0	0
08/04/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,724.0000	1,718.0000	(0.348)	0	0	0
08/04/2008	R201	2008/05/02			Bond Future	8.9460	8.9560	0.112	0.0000	0.0000	0
08/04/2008	R201	2008/05/02	8.50	Call	Option on Bond Future	78.0000	67.0000	(14.103)	0	0	0
08/04/2008	R201	2008/05/02	8.50	Put	Option on Bond Future	2,289.0000	2,327.0000	1.660	0	0	0
08/04/2008	R201	2008/08/07			Bond Future	8.8480	8.8580	0.113	0.0000	0.0000	0
08/04/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	232.0000	223.0000	(3.879)	0	0	0
08/04/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	4,384.0000	4,423.0000	0.890	0	0	0
08/04/2008	R201	2008/11/06			Bond Future	8.7680	8.7780	0.114	0.0000	0.0000	0
08/04/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	1,533.0000	1,507.0000	(1.696)	0	0	0
08/04/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	1,617.0000	1,637.0000	1.237	0	0	0
08/04/2008	R203	2008/05/02			Bond Future	8.8930	8.9030	0.112	0.0000	0.0000	0
08/04/2008	R203	2008/05/02	8.25	Call	Option on Bond Future	6.0000	5.0000	(16.667)	0	0	0

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08/04/2008	R203	2008/05/02	8.25	Put	Option on Bond Future	4,034.0000	4,094.0000	1.487	0	0	0
08/04/2008	R203	2008/08/07			Bond Future	8.8130	8.8230	0.113	0.0000	0.0000	0
08/04/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	6,706.0000	6,766.0000	0.895	0	0	0
08/04/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	13.0000	12.0000	(7.692)	0	0	0
08/04/2008	R203	2008/11/06			Bond Future	8.7520	8.7620	0.114	0.0000	0.0000	0
08/04/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	2,385.0000	2,421.0000	1.509	0	0	0
08/04/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	870.0000	846.0000	(2.759)	0	0	0
08/04/2008	R204	2008/05/02			Bond Future	8.8850	8.8950	0.113	0.0000	0.0000	3,779
08/04/2008	R204	2008/05/02	8.25	Call	Option on Bond Future	7.0000	6.0000	(14.286)	0	0	0
08/04/2008	R204	2008/05/02	8.25	Put	Option on Bond Future	4,267.0000	4,330.0000	1.476	0	0	0
08/04/2008	R204	2008/08/07			Bond Future	8.8140	8.8240	0.113	0.0000	0.0000	0
08/04/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	5.0000	5.0000	-	0	0	0
08/04/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	7,221.0000	7,285.0000	0.886	0	0	0
08/04/2008	R204	2008/11/06			Bond Future	8.7570	8.7670	0.114	0.0000	0.0000	0
08/04/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	819.0000	795.0000	(2.930)	0	0	0
08/04/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	2,483.0000	2,522.0000	1.571	0	0	0
08/04/2008	R206	2008/05/02			Bond Future	8.9950	9.0050	0.111	0.0000	0.0000	0
08/04/2008	R206	2008/05/02	8.25	Put	Option on Bond Future	3,197.0000	3,239.0000	1.314	0	0	0
08/04/2008	R206	2008/05/02	8.25	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
08/04/2008	R206	2008/08/07			Bond Future	8.8900	8.9000	0.112	0.0000	0.0000	0
08/04/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	3,835.0000	3,870.0000	0.913	0	0	0
08/04/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	119.0000	113.0000	(5.042)	0	0	0
08/04/2008	R206	2008/11/06			Bond Future	8.7990	8.8090	0.114	0.0000	0.0000	610
08/04/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	410.0000	400.0000	(2.439)	0	0	0
08/04/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	3,636.0000	3,665.0000	0.798	0	0	0
08/04/2008	R207	2008/05/02			Bond Future	8.8880	8.8980	0.113	0.0000	0.0000	0
08/04/2008	R207	2008/05/02	8.25	Call	Option on Bond Future	7.0000	6.0000	(14.286)	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
08/04/2008	R207	2008/05/02	8.25	Put	Option on Bond Future	4,359.0000	4,424.0000	1.491	0	0	0
08/04/2008	R207	2008/08/07			Bond Future	8.8220	8.8320	0.113	0.0000	0.0000	0
08/04/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	17.0000	15.0000	(11.765)	0	0	0
08/04/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	5,642.0000	5,706.0000	1.134	0	0	0
08/04/2008	R207	2008/11/06			Bond Future	8.7690	8.7790	0.114	0.0000	0.0000	0
08/04/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	695.0000	672.0000	(3.309)	0	0	0
08/04/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	2,474.0000	2,517.0000	1.738	0	0	0
08/04/2008	R209	2008/05/02			Bond Future	8.6220	8.6220	-	0.0000	0.0000	6,260
08/04/2008	R209	2008/05/02	7.75	Put	Option on Bond Future	7,868.0000	7,868.0000	-	0	0	0
08/04/2008	R209	2008/05/02	7.75	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
08/04/2008	R209	2008/08/07			Bond Future	8.5720	8.5720	-	8.5500	8.5500	2,450
08/04/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	7,439.0000	7,439.0000	-	0	0	0
08/04/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
08/04/2008	R209	2008/11/06			Bond Future	8.5320	8.5320	-	0.0000	0.0000	260
08/04/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	11.0000	11.0000	-	0	0	0
08/04/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	7,102.0000	7,102.0000	-	0	0	0
08/04/2008	TRT1	2008/05/02			Index Future	258.1730	258.1170	(0.022)	0.0000	0.0000	0
08/04/2008	TRT1	2008/08/07			Index Future	265.7410	265.6840	(0.021)	0.0000	0.0000	0
08/04/2008	TRT1	2008/11/06			Index Future	273.0240	272.9660	(0.021)	0.0000	0.0000	400
Grand Total:											149,862