

# Derivatives High/Low Report

High/Low for 06/08/2008

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
06/08/2008	\$ / R 2008/09/15			Currency Future	7.4730	7.5220	0.656	7.5500	7.4400	178,527
06/08/2008	\$ / R 2008/12/12			Currency Future	7.6456	7.6994	0.704	7.7300	7.5800	63,897
06/08/2008	\$ / R 2009/03/16			Currency Future	7.8151	7.8710	0.715	7.8800	7.8400	8,467
06/08/2008	£ / R 2008/09/15			Currency Future	14.5740	14.6291	0.378	14.6800	14.6800	2,281
06/08/2008	£ / R 2008/12/12			Currency Future	14.8132	14.8762	0.425	14.9000	14.9000	3,458
06/08/2008	£ / R 2009/03/16			Currency Future	15.0530	15.1192	0.440	15.1900	15.1500	7,048
06/08/2008	€ / R 2008/09/15			Currency Future	11.5503	11.5751	0.215	11.6000	11.6000	15,184
06/08/2008	€ / R 2008/12/12			Currency Future	11.7615	11.7920	0.259	11.8400	11.8000	16,493
06/08/2008	€ / R 2009/03/16			Currency Future	11.9708	12.0025	0.265	12.0800	12.0800	869
06/08/2008	ALBI 2008/08/07			Index Future	261.6090	260.8310	(0.297)	0.0000	0.0000	0
06/08/2008	ALBI 2008/08/07	265.00	Call	Index Future	1.0000	0.0000	(100.000)	0	0	0
06/08/2008	ALBI 2008/08/07	265.00	Put	Index Future	33,911.0000	41,690.0000	22.939	0	0	0
06/08/2008	ALBI 2008/11/06			Index Future	269.3710	268.5690	(0.298)	0.0000	0.0000	622
06/08/2008	ALBI 2008/11/06	265.00	Call	Index Future	54,218.0000	48,268.0000	(10.974)	0	0	0
06/08/2008	ALBI 2008/11/06	265.00	Put	Index Future	10,508.0000	12,578.0000	19.699	0	0	0

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06/08/2008	ALBI	2009/02/05			Index Future	277.4390	276.6200	(0.295)	0.0000	0.0000	0
06/08/2008	ALBI	2009/05/07			Index Future	285.5480	284.7030	(0.296)	0.0000	0.0000	0
06/08/2008	CRD1	2008/08/07			Index Future	112.2790	112.0090	(0.240)	0.0000	0.0000	0
06/08/2008	CRD1	2008/11/06			Index Future	115.6110	115.3330	(0.240)	0.0000	0.0000	6
06/08/2008	CRD1	2009/02/05			Index Future	119.1100	118.8230	(0.241)	0.0000	0.0000	0
06/08/2008	CRD1	2009/05/07			Index Future	124.3140	124.0660	(0.199)	0.0000	0.0000	0
06/08/2008	GOVI	2008/08/07			jGovi	264.1940	263.4260	(0.291)	263.9200	263.9200	53
06/08/2008	GOVI	2008/08/07	274.00	Call	jGovi	0.0000	0.0000	-	0	0	0
06/08/2008	GOVI	2008/08/07	274.00	Put	jGovi	98,060.0000	105,740.0000	7.832	0	0	0
06/08/2008	GOVI	2008/11/06			jGovi	272.0340	271.2420	(0.291)	271.5900	271.5900	67
06/08/2008	GOVI	2008/11/06	274.00	Put	jGovi	38,430.0000	43,278.0000	12.615	0	0	0
06/08/2008	GOVI	2008/11/06	274.00	Call	jGovi	18,770.0000	15,698.0000	(16.367)	0	0	0
06/08/2008	GOVI	2009/02/05			jGovi	280.2660	279.4515	(0.291)	0.0000	0.0000	609
06/08/2008	GOVI	2009/05/07			jGovi	287.4660	286.9550	(0.178)	0.0000	0.0000	0
06/08/2008	ILBI	2008/08/07			Index Future	336.7795	336.7795	-	0.0000	0.0000	1
06/08/2008	ILBI	2008/11/06			Index Future	336.7410	336.1970	(0.162)	0.0000	0.0000	0
06/08/2008	ILBI	2009/02/05			Index Future	346.9280	346.3750	(0.159)	0.0000	0.0000	0
06/08/2008	ILBI	2009/05/07			Index Future	357.0670	356.4970	(0.160)	0.0000	0.0000	0
06/08/2008	J153	2010/08/31			jSwap	11.3650	11.4020	0.326	0.0000	0.0000	0

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06/08/2008	J157	2015/09/15			jSwap	10.1120	10.1950	0.821	0.0000	0.0000	0
06/08/2008	J186	2026/12/21			jSwap	9.2480	9.3140	0.714	0.0000	0.0000	0
06/08/2008	J201	2014/12/22			jSwap	10.1130	10.1990	0.850	0.0000	0.0000	0
06/08/2008	J203	2017/09/15			jSwap	9.9670	10.0350	0.682	0.0000	0.0000	0
06/08/2008	J204	2018/12/21			jSwap	9.8110	9.8920	0.826	0.0000	0.0000	0
06/08/2008	J207	2020/01/15			jSwap	9.7070	9.7950	0.907	0.0000	0.0000	0
06/08/2008	JBAR	2005/12/21			jBar	12.1920	12.2000	0.066	0.0000	0.0000	0
06/08/2008	JFRA	2008/08/07			jFra	12.2080	12.2020	(0.049)	0.0000	0.0000	0
06/08/2008	JFRA	2008/11/06			jFra	12.1590	12.1540	(0.041)	0.0000	0.0000	0
06/08/2008	JFRA	2008/11/06			jFra	0.0000	12.1540	100.000	0.0000	0.0000	0
06/08/2008	JFRA	2009/02/05			jFra	11.7440	11.7500	0.051	0.0000	0.0000	0
06/08/2008	JFRA	2009/02/05			jFra	0.0000	11.7500	100.000	0.0000	0.0000	0
06/08/2008	JFRA	2009/05/07			jFra	11.2340	11.2690	0.312	0.0000	0.0000	0
06/08/2008	JFRA	2009/05/07			jFra	0.0000	11.2690	100.000	0.0000	0.0000	0
06/08/2008	JFRA	2009/08/06			jFra	10.7440	10.7860	0.391	0.0000	0.0000	0
06/08/2008	JFRA	2009/11/05			jFra	10.3330	10.4040	0.687	0.0000	0.0000	0
06/08/2008	JN02	2008/08/07			jNote	11.0780	11.1180	0.361	0.0000	0.0000	0
06/08/2008	JN02	2008/11/06			jNote	10.7590	10.8210	0.576	0.0000	0.0000	0
06/08/2008	JN02	2009/02/05			jNote	10.4140	10.5010	0.835	0.0000	0.0000	0

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06/08/2008	JN02	2009/05/07			jNote	10.1190	10.2260	1.057	0.0000	0.0000	0
06/08/2008	JN05	2008/08/07			jNote	10.0790	10.1760	0.962	0.0000	0.0000	0
06/08/2008	JN05	2008/11/07			jNote	9.6330	9.7090	0.789	0.0000	0.0000	0
06/08/2008	JN05	2009/02/05			jNote	9.7330	9.8350	1.048	0.0000	0.0000	0
06/08/2008	JN05	2009/05/07			jNote	9.5870	9.6910	1.085	0.0000	0.0000	0
06/08/2008	JN10	2008/08/07			jNote	9.6690	9.7470	0.807	0.0000	0.0000	0
06/08/2008	JN10	2008/11/07			jNote	9.3470	9.4050	0.621	0.0000	0.0000	0
06/08/2008	JN10	2009/02/05			jNote	9.4300	9.5160	0.912	0.0000	0.0000	0
06/08/2008	JN10	2009/05/07			jNote	9.3240	9.4130	0.955	0.0000	0.0000	0
06/08/2008	JROD	2008/08/29			jRod	11.7430	11.7400	(0.026)	0.0000	0.0000	0
06/08/2008	JROD	2008/09/30			jRod	11.9570	11.9500	(0.059)	0.0000	0.0000	0
06/08/2008	JROD	2008/10/31			jRod	12.1600	12.1520	(0.066)	0.0000	0.0000	0
06/08/2008	JROD	2008/11/28			jRod	12.0450	12.0410	(0.033)	0.0000	0.0000	0
06/08/2008	JROD	2008/12/31			jRod	12.2250	12.2220	(0.025)	0.0000	0.0000	0
06/08/2008	OTH1	2008/08/07			Index Future	248.6830	247.8510	(0.335)	0.0000	0.0000	0
06/08/2008	OTH1	2008/11/06			Index Future	256.0630	255.2050	(0.335)	0.0000	0.0000	9
06/08/2008	OTH1	2009/02/05			Index Future	263.8110	262.9290	(0.334)	0.0000	0.0000	0
06/08/2008	OTH1	2009/05/07			Index Future	271.1020	270.2020	(0.332)	0.0000	0.0000	0

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06/08/2008	R153	2008/08/07			Bond Future	10.0080	10.0670	0.590	10.0600	10.0700	5,500
06/08/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	2,885.0000	2,996.0000	3.847	0	0	0
06/08/2008	R153	2008/08/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/08/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/08/2008	R153	2008/08/07	8.25	Put	Option on Bond Future	3,374.0000	3,485.0000	3.290	0	0	0
06/08/2008	R153	2008/11/06			Bond Future	9.6950	9.7630	0.701	9.7500	9.7400	11,900
06/08/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	1,097.0000	1,172.0000	6.837	0	0	0
06/08/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	346.0000	307.0000	(11.272)	0	0	0
06/08/2008	R153	2009/02/05			Bond Future	9.2200	9.3010	0.879	0.0000	0.0000	3
06/08/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	2,199.0000	2,122.0000	(3.502)	0	0	0
06/08/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	1,064.0000	1,105.0000	3.853	0	0	0
06/08/2008	R153	2009/05/07			Bond Future	8.5210	8.6180	1.138	0.0000	0.0000	0
06/08/2008	R153	2009/05/07	9.25	Put	Option on Bond Future	1,441.0000	1,489.0000	3.331	0	0	0
06/08/2008	R153	2009/05/07	9.25	Call	Option on Bond Future	2,352.0000	2,278.0000	(3.146)	0	0	0
06/08/2008	R157	2008/08/07			Bond Future	9.2560	9.3090	0.573	9.3200	9.3200	6,048
06/08/2008	R157	2008/08/07	10.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	1,000
06/08/2008	R157	2008/08/07	8.75	Put	Option on Bond Future	2,998.0000	3,306.0000	10.274	0	0	0
06/08/2008	R157	2008/08/07	9.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/08/2008	R157	2008/08/07	8.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	1,500
06/08/2008	R157	2008/08/07	9.75	Call	Option on Bond Future	2,835.0000	2,527.0000	(10.864)	0	0	0
06/08/2008	R157	2008/08/07	10.25	Call	Option on Bond Future	5,616.0000	5,308.0000	(5.484)	0	0	0
06/08/2008	R157	2008/08/07	9.00	Call	Option on Bond Future	2.0000	0.0000	(100.000)	0	0	0
06/08/2008	R157	2008/08/07	9.50	Call	Option on Bond Future	1,415.0000	1,104.0000	(21.979)	0	0	0
06/08/2008	R157	2008/08/07	9.50	Put	Option on Bond Future	3.0000	1.0000	(66.667)	0	0	200
06/08/2008	R157	2008/08/07	9.00	Put	Option on Bond Future	1,506.0000	1,813.0000	20.385	0	0	0
06/08/2008	R157	2008/08/07	750.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/08/2008	R157	2008/08/07	8.50	Put	Option on Bond Future	4,515.0000	4,823.0000	6.822	0	0	0
06/08/2008	R157	2008/08/07	9.25	Put	Option on Bond Future	275.0000	403.0000	46.545	0	0	500
06/08/2008	R157	2008/08/07	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	200
06/08/2008	R157	2008/08/07	9.25	Call	Option on Bond Future	240.0000	59.0000	(75.417)	0	0	0
06/08/2008	R157	2008/08/07	750.00	Call	Option on Bond Future	120,785.0000	120,476.0000	(0.256)	0	0	0

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06/08/2008	R157	2008/08/07	8.25	Put	Option on Bond Future	6,056.0000	6,364.0000	5.086	0	0	0
06/08/2008	R157	2008/08/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	500
06/08/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	7,622.0000	7,931.0000	4.054	0	0	0
06/08/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/08/2008	R157	2008/11/06			Bond Future	9.1490	9.2050	0.612	9.2000	9.2000	3,660
06/08/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	429.0000	353.0000	(17.716)	0	0	700
06/08/2008	R157	2008/11/06	10.25	Call	Option on Bond Future	6,095.0000	5,783.0000	(5.119)	0	0	0
06/08/2008	R157	2008/11/06	9.50	Put	Option on Bond Future	491.0000	573.0000	16.701	0	0	1,000
06/08/2008	R157	2008/11/06	9.50	Call	Option on Bond Future	2,470.0000	2,234.0000	(9.555)	0	0	500
06/08/2008	R157	2008/11/06	10.25	Put	Option on Bond Future	27.0000	34.0000	25.926	0	0	300
06/08/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	2,731.0000	2,974.0000	8.898	0	0	0
06/08/2008	R157	2009/02/05			Bond Future	9.0150	9.0740	0.654	0.0000	0.0000	5,083
06/08/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	1,220.0000	1,344.0000	10.164	0	0	0
06/08/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	2,520.0000	2,316.0000	(8.095)	0	0	0
06/08/2008	R157	2009/05/07			Bond Future	8.8550	8.9170	0.700	0.0000	0.0000	0
06/08/2008	R157	2009/05/07	9.00	Put	Option on Bond Future	1,775.0000	1,921.0000	8.225	0	0	0
06/08/2008	R157	2009/05/07	9.00	Call	Option on Bond Future	2,561.0000	2,370.0000	(7.458)	0	0	0
06/08/2008	R186	2008/08/07			Bond Future	9.0260	9.0690	0.476	9.0900	9.0900	2,320
06/08/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/08/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	13,600.0000	14,019.0000	3.081	0	0	0
06/08/2008	R186	2008/11/06			Bond Future	8.9310	8.9750	0.493	8.9900	8.9900	2,694
06/08/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	4,464.0000	4,865.0000	8.983	0	0	0
06/08/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	102.0000	71.0000	(30.392)	0	0	0
06/08/2008	R186	2009/02/05			Bond Future	8.8250	8.8700	0.510	0.0000	0.0000	2,500
06/08/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	4,428.0000	4,054.0000	(8.446)	0	0	0
06/08/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	332.0000	403.0000	21.386	0	0	0
06/08/2008	R186	2009/05/07			Bond Future	8.7130	8.7580	0.516	0.0000	0.0000	0
06/08/2008	R186	2009/05/07	9.00	Put	Option on Bond Future	946.0000	1,077.0000	13.848	0	0	0
06/08/2008	R186	2009/05/07	9.00	Call	Option on Bond Future	3,759.0000	3,442.0000	(8.433)	0	0	0

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06/08/2008	R196	2008/08/07			Bond Future	11.9250	11.9800	0.461	0.0000	0.0000	0
06/08/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	1,661.0000	1,689.0000	1.686	0	0	0
06/08/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/08/2008	R196	2008/11/06			Bond Future	11.5300	11.6290	0.859	0.0000	0.0000	0
06/08/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,489.0000	1,501.0000	0.806	0	0	0
06/08/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	667.0000	651.0000	(2.399)	0	0	0
06/08/2008	R196	2009/02/05			Bond Future	10.9060	11.0200	1.045	0.0000	0.0000	0
06/08/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	1,475.0000	1,468.0000	(0.475)	0	0	0
06/08/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	1,483.0000	1,482.0000	(0.067)	0	0	0
06/08/2008	R196	2009/05/07			Bond Future	10.5000	10.5000	-	0.0000	0.0000	0
06/08/2008	R196	2009/05/07	11.00	Put	Option on Bond Future	1,687.0000	1,684.0000	(0.178)	0	0	0
06/08/2008	R196	2009/05/07	11.00	Call	Option on Bond Future	1,836.0000	1,833.0000	(0.163)	0	0	0
06/08/2008	R201	2008/08/07			Bond Future	9.3450	9.3890	0.471	0.0000	0.0000	0
06/08/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	6,489.0000	6,692.0000	3.128	0	0	0
06/08/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/08/2008	R201	2008/11/06			Bond Future	9.1980	9.2450	0.511	0.0000	0.0000	1,000
06/08/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	312.0000	265.0000	(15.064)	0	0	0
06/08/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	2,372.0000	2,537.0000	6.956	0	0	0
06/08/2008	R201	2009/02/05			Bond Future	9.0230	9.0720	0.543	0.0000	0.0000	0
06/08/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	1,966.0000	1,831.0000	(6.867)	0	0	0
06/08/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	964.0000	1,046.0000	8.506	0	0	0
06/08/2008	R201	2009/05/07			Bond Future	8.8250	8.8770	0.589	0.0000	0.0000	0
06/08/2008	R201	2009/05/07	9.25	Put	Option on Bond Future	1,004.0000	1,078.0000	7.371	0	0	0
06/08/2008	R201	2009/05/07	9.25	Call	Option on Bond Future	2,829.0000	2,677.0000	(5.373)	0	0	0
06/08/2008	R203	2008/08/07			Bond Future	9.2450	9.3090	0.692	0.0000	0.0000	0
06/08/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/08/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	9,253.0000	9,625.0000	4.020	0	0	0

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06/08/2008	R203	2008/11/06			Bond Future	9.1220	9.1880	0.724	0.0000	0.0000	0
06/08/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	74.0000	50.0000	(32.432)	0	0	0
06/08/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	3,758.0000	4,115.0000	9.500	0	0	0
06/08/2008	R203	2009/02/05			Bond Future	8.9800	9.0490	0.768	0.0000	0.0000	0
06/08/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	2,290.0000	2,028.0000	(11.441)	0	0	0
06/08/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	758.0000	890.0000	17.414	0	0	0
06/08/2008	R203	2009/05/07			Bond Future	8.8220	8.8930	0.805	0.0000	0.0000	0
06/08/2008	R203	2009/05/07	9.00	Call	Option on Bond Future	2,238.0000	2,000.0000	(10.634)	0	0	0
06/08/2008	R203	2009/05/07	9.00	Put	Option on Bond Future	1,231.0000	1,396.0000	13.404	0	0	0
06/08/2008	R204	2008/08/07			Bond Future	9.2260	9.2790	0.574	0.0000	0.0000	0
06/08/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/08/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	9,829.0000	10,158.0000	3.347	0	0	0
06/08/2008	R204	2008/11/06			Bond Future	9.1110	9.1660	0.604	0.0000	0.0000	3,126
06/08/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	3,954.0000	4,276.0000	8.144	0	0	0
06/08/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	60.0000	42.0000	(30.000)	0	0	0
06/08/2008	R204	2009/02/05			Bond Future	8.9790	9.0360	0.635	0.0000	0.0000	9
06/08/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	2,320.0000	2,078.0000	(10.431)	0	0	0
06/08/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	663.0000	773.0000	16.591	0	0	0
06/08/2008	R204	2009/05/07			Bond Future	8.8370	8.8960	0.668	0.0000	0.0000	0
06/08/2008	R204	2009/05/07	9.00	Put	Option on Bond Future	1,232.0000	1,379.0000	11.932	0	0	0
06/08/2008	R204	2009/05/07	9.00	Call	Option on Bond Future	2,229.0000	2,014.0000	(9.646)	0	0	0
06/08/2008	R206	2008/08/07			Bond Future	9.3530	9.4180	0.695	0.0000	0.0000	0
06/08/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	5,580.0000	5,839.0000	4.642	0	0	0
06/08/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/08/2008	R206	2008/11/06			Bond Future	9.1750	9.2430	0.741	0.0000	0.0000	610
06/08/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	4,726.0000	4,981.0000	5.396	0	0	0
06/08/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	27.0000	20.0000	(25.926)	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
06/08/2008	R206	2009/02/05			Bond Future	8.9590	9.0320	0.815	0.0000	0.0000	0
06/08/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	860.0000	961.0000	11.744	0	0	0
06/08/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	1,951.0000	1,777.0000	(8.919)	0	0	0
06/08/2008	R206	2009/05/07			Bond Future	8.7220	8.7990	0.883	0.0000	0.0000	0
06/08/2008	R206	2009/05/07	9.00	Put	Option on Bond Future	1,226.0000	1,338.0000	9.135	0	0	0
06/08/2008	R206	2009/05/07	9.00	Call	Option on Bond Future	2,239.0000	2,070.0000	(7.548)	0	0	0
06/08/2008	R207	2008/08/07			Bond Future	9.1860	9.2490	0.686	0.0000	0.0000	0
06/08/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/08/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	7,974.0000	8,372.0000	4.991	0	0	0
06/08/2008	R207	2008/11/06			Bond Future	9.0780	9.1430	0.716	0.0000	0.0000	0
06/08/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	3,816.0000	4,208.0000	10.273	0	0	0
06/08/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	50.0000	31.0000	(38.000)	0	0	0
06/08/2008	R207	2009/02/05			Bond Future	8.9540	9.0210	0.748	0.0000	0.0000	0
06/08/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	532.0000	653.0000	22.744	0	0	0
06/08/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	2,382.0000	2,080.0000	(12.678)	0	0	0
06/08/2008	R207	2009/05/07			Bond Future	8.8250	8.8940	0.782	0.0000	0.0000	0
06/08/2008	R207	2009/05/07	9.00	Put	Option on Bond Future	1,087.0000	1,260.0000	15.915	0	0	0
06/08/2008	R207	2009/05/07	9.00	Call	Option on Bond Future	2,186.0000	1,924.0000	(11.985)	0	0	0
06/08/2008	R209	2008/08/07			Bond Future	8.7670	8.7890	0.251	0.0000	0.0000	2,320
06/08/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/08/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	9,043.0000	9,220.0000	1.957	0	0	0
06/08/2008	R209	2008/11/06			Bond Future	8.6870	8.7100	0.265	0.0000	0.0000	4,570
06/08/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/08/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	8,379.0000	8,567.0000	2.244	0	0	0
06/08/2008	R209	2009/02/05			Bond Future	8.5990	8.6220	0.267	0.0000	0.0000	0
06/08/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	155.0000	176.0000	13.548	0	0	0
06/08/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	3,372.0000	3,202.0000	(5.042)	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
06/08/2008	R209	2009/05/07			Bond Future	8.5060	8.5300	0.282	0.0000	0.0000	0
06/08/2008	R209	2009/05/07	9.00	Call	Option on Bond Future	4,166.0000	3,985.0000	(4.345)	0	0	0
06/08/2008	R209	2009/05/07	9.00	Put	Option on Bond Future	173.0000	194.0000	12.139	0	0	0
06/08/2008	TRT1	2008/08/07			Index Future	260.6900	259.9310	(0.291)	0.0000	0.0000	0
06/08/2008	TRT1	2008/11/06			Index Future	268.4260	267.6430	(0.292)	0.0000	0.0000	300
06/08/2008	TRT1	2009/02/05			Index Future	276.5490	275.7430	(0.291)	0.0000	0.0000	0
06/08/2008	TRT1	2009/05/07			Index Future	284.6390	283.8140	(0.290)	0.0000	0.0000	0
06/08/2008	ZAAD	2008/09/15			Currency Future	6.8196	6.8079	(0.172)	6.8900	6.8100	2,203
06/08/2008	ZAAD	2008/12/12			Currency Future	6.9039	6.8972	(0.097)	0.0000	0.0000	4,885
06/08/2008	ZAAD	2009/03/16			Currency Future	6.9926	6.9843	(0.119)	0.0000	0.0000	10
<b>Grand Total:</b>											<b>362,732</b>