

Derivatives High/Low Report

High/Low for 05/02/2008

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
05/02/2008	\$ / R 2008/03/17			Currency Future	7.4962	7.5998	1.382	7.6100	0.0000	79,353
05/02/2008	\$ / R 2008/06/13			Currency Future	7.6654	7.7600	1.234	7.7100	0.0000	31,971
05/02/2008	\$ / R 2008/09/15			Currency Future	7.8266	7.9272	1.285	7.9100	0.0000	10,338
05/02/2008	£ / R 2008/03/17			Currency Future	14.7652	14.9024	0.929	0.0000	0.0000	1,197
05/02/2008	£ / R 2008/06/13			Currency Future	15.0105	15.1256	0.767	15.1200	0.0000	1,450
05/02/2008	£ / R 2008/09/15			Currency Future	15.2357	15.3571	0.797	0.0000	0.0000	319
05/02/2008	€ / R 2008/03/17			Currency Future	11.0953	11.1275	0.290	0.0000	0.0000	3,752
05/02/2008	€ / R 2008/06/13			Currency Future	11.3094	11.3251	0.139	11.3900	0.0000	3,891
05/02/2008	€ / R 2008/09/15			Currency Future	11.5091	11.5299	0.181	11.6100	0.0000	8,655
05/02/2008	ALBI 2008/02/07			Index Future	258.0290	257.0950	(0.362)	0.0000	0.0000	594
05/02/2008	ALBI 2008/02/07	254.00	Call	Index Future	40,291.0000	30,951.0000	(23.181)	0	0	0
05/02/2008	ALBI 2008/02/07	254.00	Put	Index Future	1.0000	1.0000	-	0	0	0
05/02/2008	ALBI 2008/05/02			Index Future	264.7260	263.6800	(0.395)	0.0000	0.0000	0
05/02/2008	ALBI 2008/05/02	265.00	Put	Index Future	27,334.0000	32,879.0000	20.286	0	0	0
05/02/2008	ALBI 2008/05/02	265.00	Call	Index Future	24,594.0000	19,679.0000	(19.985)	0	0	0

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05/02/2008	ALBI	2008/08/07			Index Future	272.6550	271.5950	(0.389)	0.0000	0.0000	0
05/02/2008	ALBI	2008/08/07	265.00	Call	Index Future	88,051.0000	79,731.0000	(9.449)	0	0	0
05/02/2008	ALBI	2008/08/07	265.00	Put	Index Future	11,501.0000	13,781.0000	19.824	0	0	0
05/02/2008	ALBI	2008/11/06			Index Future	280.1160	279.0660	(0.375)	0.0000	0.0000	0
05/02/2008	ALBI	2008/11/06	265.00	Call	Index Future	156,835.0000	147,394.0000	(6.020)	0	0	0
05/02/2008	ALBI	2008/11/06	265.00	Put	Index Future	5,675.0000	6,734.0000	18.661	0	0	0
05/02/2008	CRD1	2008/02/07			Index Future	111.7360	111.4640	(0.243)	0.0000	0.0000	0
05/02/2008	CRD1	2008/05/02			Index Future	114.8560	114.3080	(0.477)	0.0000	0.0000	0
05/02/2008	CRD1	2008/08/07			Index Future	119.9050	119.5820	(0.269)	0.0000	0.0000	0
05/02/2008	CRD1	2008/11/06			Index Future	121.2190	120.9250	(0.243)	0.0000	0.0000	8
05/02/2008	GOVI	2008/02/07			jGovi	259.7140	258.9770	(0.284)	0.0000	0.0000	7
05/02/2008	GOVI	2008/02/07	265.00	Call	jGovi	0.0000	0.0000	-	0	0	0
05/02/2008	GOVI	2008/02/07	265.00	Put	jGovi	52,860.0000	60,230.0000	13.942	0	0	0
05/02/2008	GOVI	2008/05/02			jGovi	266.8065	266.0490	(0.284)	0.0000	0.0000	2
05/02/2008	GOVI	2008/05/02	264.00	Call	jGovi	42,401.0000	37,338.0000	(11.941)	0	0	0
05/02/2008	GOVI	2008/05/02	264.00	Put	jGovi	14,336.0000	16,848.0000	17.522	0	0	0
05/02/2008	GOVI	2008/08/07			jGovi	274.1520	273.3750	(0.283)	0.0000	0.0000	0
05/02/2008	GOVI	2008/08/07	274.00	Call	jGovi	39,684.0000	35,714.0000	(10.004)	0	0	0
05/02/2008	GOVI	2008/08/07	274.00	Put	jGovi	38,164.0000	41,964.0000	9.957	0	0	0
05/02/2008	GOVI	2008/11/06			jGovi	281.7570	280.9580	(0.284)	0.0000	0.0000	60
05/02/2008	GOVI	2008/11/06	274.00	Put	jGovi	19,016.0000	21,051.0000	10.702	0	0	0
05/02/2008	GOVI	2008/11/06	274.00	Call	jGovi	96,586.0000	90,631.0000	(6.165)	0	0	0
05/02/2008	ILBI	2008/02/07			Index Future	299.5510	299.5870	0.012	0.0000	0.0000	0

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05/02/2008	ILBI	2008/05/02			Index Future	307.3880	307.2900	(0.032)	0.0000	0.0000	0
05/02/2008	J153	2010/08/31			jSwap	10.3950	10.4700	0.722	0.0000	0.0000	0
05/02/2008	J157	2015/09/15			jSwap	9.7110	9.7730	0.638	0.0000	0.0000	0
05/02/2008	J186	2026/12/21			jSwap	9.0390	9.0890	0.553	0.0000	0.0000	0
05/02/2008	J201	2014/12/22			jSwap	9.7290	9.7940	0.668	0.0000	0.0000	0
05/02/2008	J203	2017/09/15			jSwap	9.6220	9.6740	0.540	0.0000	0.0000	0
05/02/2008	J204	2018/12/21			jSwap	9.5270	9.5820	0.577	0.0000	0.0000	0
05/02/2008	J207	2020/01/15			jSwap	9.4230	9.4800	0.605	0.0000	0.0000	0
05/02/2008	JBAR	2005/12/21			jBar	11.1750	11.1500	(0.224)	0.0000	0.0000	0
05/02/2008	JFRA	2008/02/07			jFra	11.1980	11.1690	(0.259)	0.0000	0.0000	0
05/02/2008	JFRA	2008/02/07	7.50	Call	Option on jFra	9,008.0000	8,908.0000	(1.110)	0	0	0
05/02/2008	JFRA	2008/02/07	7.50	Put	Option on jFra	40.0000	10.0000	(75.000)	0	0	0
05/02/2008	JFRA	2008/05/02			jFra	11.1750	11.1980	0.206	0.0000	0.0000	0
05/02/2008	JFRA	2008/05/02	10.25	Call	Option on jFra	11,017.0000	10,994.0000	(0.209)	0	0	0
05/02/2008	JFRA	2008/05/02	10.25	Put	Option on jFra	8,640.0000	8,556.0000	(0.972)	0	0	0
05/02/2008	JFRA	2008/08/07			jFra	10.9860	11.0360	0.455	0.0000	0.0000	0
05/02/2008	JFRA	2008/08/07	10.25	Put	Option on jFra	13,312.0000	13,215.0000	(0.729)	0	0	0
05/02/2008	JFRA	2008/08/07	10.25	Call	Option on jFra	15,099.0000	15,122.0000	0.152	0	0	0
05/02/2008	JFRA	2008/11/06			jFra	10.6080	10.7060	0.924	0.0000	0.0000	0
05/02/2008	JFRA	2008/11/06	10.25	Put	Option on jFra	16,905.0000	16,755.0000	(0.887)	0	0	0
05/02/2008	JFRA	2008/11/06	10.25	Call	Option on jFra	17,775.0000	17,863.0000	0.495	0	0	0
05/02/2008	JFRA	2009/02/05			jFra	10.2770	10.3850	1.051	0.0000	0.0000	0

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05/02/2008	JFRA	2009/02/05	10.00	Call	Option on jFra	20,331.0000	20,434.0000	0.507	0	0	0
05/02/2008	JFRA	2009/02/05	10.00	Put	Option on jFra	19,658.0000	19,499.0000	(0.809)	0	0	0
05/02/2008	JFRA	2009/05/07			jFra	9.9830	10.0630	0.801	0.0000	0.0000	0
05/02/2008	JFRA	2009/08/06			jFra	9.7030	9.8070	1.072	0.0000	0.0000	0
05/02/2008	JFRA	2009/08/06	10.00	Call	Option on jFra	24,109.0000	24,209.0000	0.415	0	0	0
05/02/2008	JFRA	2009/08/06	10.00	Put	Option on jFra	24,832.0000	24,679.0000	(0.616)	0	0	0
05/02/2008	JFRA	2009/11/05			jFra	9.4210	9.5360	1.221	0.0000	0.0000	0
05/02/2008	JN02	2008/02/07			jNote	10.4510	10.5190	0.651	0.0000	0.0000	0
05/02/2008	JN02	2008/02/07	9.00	Put	Option on jNote	0.0000	0.0000	-	0	0	0
05/02/2008	JN02	2008/02/07	9.00	Call	Option on jNote	25,747.0000	26,926.0000	4.579	0	0	0
05/02/2008	JN02	2008/05/02			jNote	10.2320	10.3200	0.860	0.0000	0.0000	0
05/02/2008	JN02	2008/05/02	10.00	Call	Option on jNote	12,889.0000	13,781.0000	6.921	0	0	0
05/02/2008	JN02	2008/05/02	10.00	Put	Option on jNote	7,173.0000	6,490.0000	(9.522)	0	0	0
05/02/2008	JN02	2008/08/07			jNote	9.9640	10.0710	1.074	0.0000	0.0000	0
05/02/2008	JN05	2008/02/07			jNote	9.7190	9.7980	0.813	0.0000	0.0000	0
05/02/2008	JN05	2008/02/07	9.00	Put	Option on jNote	0.0000	0.0000	-	0	0	0
05/02/2008	JN05	2008/02/07	9.00	Call	Option on jNote	28,017.0000	31,038.0000	10.783	0	0	0
05/02/2008	JN05	2008/05/02			jNote	9.6060	9.6920	0.895	0.0000	0.0000	0
05/02/2008	JN05	2008/05/02	9.50	Put	Option on jNote	7,218.0000	5,867.0000	(18.717)	0	0	0
05/02/2008	JN05	2008/05/02	9.50	Call	Option on jNote	12,826.0000	14,825.0000	15.586	0	0	0
05/02/2008	JN05	2008/08/07			jNote	9.4740	9.5640	0.950	0.0000	0.0000	0
05/02/2008	JN10	2008/02/07			jNote	9.4290	9.4790	0.530	0.0000	0.0000	0
05/02/2008	JN10	2008/02/07	9.00	Call	Option on jNote	27,324.0000	30,427.0000	11.356	0	0	0
05/02/2008	JN10	2008/02/07	9.00	Put	Option on jNote	0.0000	0.0000	-	0	0	0

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05/02/2008	JN10	2008/05/02			jNote	9.3520	9.4060	0.577	0.0000	0.0000	0
05/02/2008	JN10	2008/05/02	9.00	Put	Option on jNote	2,075.0000	1,544.0000	(25.590)	0	0	0
05/02/2008	JN10	2008/05/02	9.00	Call	Option on jNote	25,990.0000	28,846.0000	10.989	0	0	0
05/02/2008	JN10	2008/08/07			jNote	9.2640	9.3190	0.594	0.0000	0.0000	0
05/02/2008	JROD	2008/02/29			jRod	10.7000	10.6940	(0.056)	0.0000	0.0000	0
05/02/2008	JROD	2008/03/31			jRod	10.9050	10.8880	(0.156)	0.0000	0.0000	0
05/02/2008	JROD	2008/04/30			jRod	11.1360	11.1090	(0.242)	0.0000	0.0000	0
05/02/2008	JROD	2008/05/30			jRod	11.0110	10.9950	(0.145)	0.0000	0.0000	0
05/02/2008	JROD	2008/06/30			jRod	11.1470	11.1320	(0.135)	0.0000	0.0000	0
05/02/2008	JROD	2008/07/31			jRod	11.2550	11.2430	(0.107)	0.0000	0.0000	0
05/02/2008	OTH1	2008/02/07			Index Future	249.4240	248.0480	(0.552)	0.0000	0.0000	0
05/02/2008	OTH1	2008/05/02			Index Future	255.7870	254.3750	(0.552)	0.0000	0.0000	0
05/02/2008	OTH1	2008/08/07			Index Future	263.4590	261.9920	(0.557)	0.0000	0.0000	0
05/02/2008	OTH1	2008/11/06			Index Future	270.5930	269.1010	(0.551)	0.0000	0.0000	12
05/02/2008	R153	2008/02/07			Bond Future	9.2200	9.2800	0.651	9.3200	0.0000	68
05/02/2008	R153	2008/02/07	8.25	Put	Option on Bond Future	2,303.0000	2,444.0000	6.122	0	0	0
05/02/2008	R153	2008/02/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/02/2008	R153	2008/02/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/02/2008	R153	2008/02/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/02/2008	R153	2008/02/07	8.00	Put	Option on Bond Future	2,907.0000	3,048.0000	4.850	0	0	0
05/02/2008	R153	2008/02/07	7.75	Put	Option on Bond Future	3,515.0000	3,656.0000	4.011	0	0	0
05/02/2008	R153	2008/05/02			Bond Future	8.9780	9.0380	0.668	9.1800	0.0000	8,015

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05/02/2008	R153	2008/05/02	9.00	Call	Option on Bond Future	596.0000	528.0000	(11.409)	0	0	0
05/02/2008	R153	2008/05/02	9.00	Put	Option on Bond Future	549.0000	610.0000	11.111	0	0	0
05/02/2008	R153	2008/08/07			Bond Future	8.6890	8.7490	0.691	0.0000	0.0000	1,290
05/02/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	550.0000	500.0000	(9.091)	0	0	0
05/02/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	917.0000	984.0000	7.306	0	0	0
05/02/2008	R153	2008/11/06			Bond Future	8.3180	8.3780	0.721	0.0000	0.0000	0
05/02/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	1,206.0000	1,241.0000	2.902	0	0	0
05/02/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	2,801.0000	2,732.0000	(2.463)	0	0	0
05/02/2008	R157	2008/02/07			Bond Future	8.6370	8.7070	0.810	8.7200	0.0000	1,303
05/02/2008	R157	2008/02/07	7.75	Put	Option on Bond Future	5,865.0000	6,313.0000	7.639	0	0	0
05/02/2008	R157	2008/02/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/02/2008	R157	2008/02/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	250
05/02/2008	R157	2008/02/07	8.25	Put	Option on Bond Future	2,516.0000	2,964.0000	17.806	0	0	0
05/02/2008	R157	2008/02/07	7.50	Put	Option on Bond Future	7,582.0000	8,031.0000	5.922	0	0	0
05/02/2008	R157	2008/02/07	7.25	Put	Option on Bond Future	9,329.0000	9,778.0000	4.813	0	0	0
05/02/2008	R157	2008/02/07	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/02/2008	R157	2008/02/07	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/02/2008	R157	2008/02/07	8.50	Put	Option on Bond Future	934.0000	1,335.0000	42.934	0	0	250
05/02/2008	R157	2008/02/07	8.50	Call	Option on Bond Future	51.0000	4.0000	(92.157)	0	0	0
05/02/2008	R157	2008/05/02			Bond Future	8.5070	8.5770	0.823	8.6200	0.0000	9,681
05/02/2008	R157	2008/05/02	8.75	Call	Option on Bond Future	2,537.0000	2,251.0000	(11.273)	0	0	0
05/02/2008	R157	2008/05/02	8.75	Put	Option on Bond Future	1,017.0000	1,171.0000	15.143	0	0	0
05/02/2008	R157	2008/05/02	8.50	Put	Option on Bond Future	1,662.0000	1,882.0000	13.237	0	0	2,000
05/02/2008	R157	2008/05/02	8.50	Call	Option on Bond Future	1,618.0000	1,397.0000	(13.659)	0	0	0
05/02/2008	R157	2008/08/07			Bond Future	8.3690	8.4390	0.836	0.0000	0.0000	2,500
05/02/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	1,344.0000	1,192.0000	(11.310)	0	0	0
05/02/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	3,647.0000	3,926.0000	7.650	0	0	0
05/02/2008	R157	2008/11/06			Bond Future	8.2160	8.2860	0.852	0.0000	0.0000	0
05/02/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	4,153.0000	3,850.0000	(7.296)	0	0	0
05/02/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	982.0000	1,100.0000	12.016	0	0	0

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05/02/2008	R186	2008/02/07			Bond Future	8.4270	8.5070	0.949	0.0000	0.0000	0
05/02/2008	R186	2008/02/07	7.75	Put	Option on Bond Future	7,614.0000	8,468.0000	11.216	0	0	0
05/02/2008	R186	2008/02/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/02/2008	R186	2008/02/07	7.25	Put	Option on Bond Future	13,714.0000	14,568.0000	6.227	0	0	0
05/02/2008	R186	2008/02/07	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/02/2008	R186	2008/02/07	7.50	Put	Option on Bond Future	10,611.0000	11,465.0000	8.048	0	0	0
05/02/2008	R186	2008/02/07	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/02/2008	R186	2008/05/02			Bond Future	8.3440	8.4240	0.959	0.0000	0.0000	0
05/02/2008	R186	2008/05/02	8.00	Call	Option on Bond Future	1,243.0000	993.0000	(20.113)	0	0	0
05/02/2008	R186	2008/05/02	8.00	Put	Option on Bond Future	5,041.0000	5,649.0000	12.061	0	0	0
05/02/2008	R186	2008/08/07			Bond Future	8.2580	8.3380	0.969	0.0000	0.0000	220
05/02/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	7,536.0000	8,141.0000	8.028	0	0	0
05/02/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	1,841.0000	1,584.0000	(13.960)	0	0	0
05/02/2008	R186	2008/11/06			Bond Future	8.1660	8.2460	0.980	0.0000	0.0000	0
05/02/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	827.0000	1,061.0000	28.295	0	0	0
05/02/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	4,383.0000	3,750.0000	(14.442)	0	0	0
05/02/2008	R196	2008/02/07			Bond Future	10.1050	10.1720	0.663	0.0000	0.0000	0
05/02/2008	R196	2008/02/07	8.25	Put	Option on Bond Future	1,821.0000	1,885.0000	3.515	0	0	0
05/02/2008	R196	2008/02/07	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/02/2008	R196	2008/02/07	8.50	Put	Option on Bond Future	1,572.0000	1,637.0000	4.135	0	0	0
05/02/2008	R196	2008/02/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/02/2008	R196	2008/02/07	8.75	Put	Option on Bond Future	1,325.0000	1,390.0000	4.906	0	0	0
05/02/2008	R196	2008/02/07	8.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/02/2008	R196	2008/05/02			Bond Future	9.7020	9.7990	1.000	0.0000	0.0000	0
05/02/2008	R196	2008/05/02	9.00	Put	Option on Bond Future	597.0000	659.0000	10.385	0	0	0
05/02/2008	R196	2008/05/02	9.00	Call	Option on Bond Future	55.0000	43.0000	(21.818)	0	0	0
05/02/2008	R196	2008/08/07			Bond Future	9.1360	9.3480	2.320	0.0000	0.0000	0
05/02/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	1,596.0000	1,650.0000	3.383	0	0	0
05/02/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	1,391.0000	1,334.0000	(4.098)	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
05/02/2008	R196	2008/11/06			Bond Future	8.8940	9.1660	3.058	0.0000	0.0000	0
05/02/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	1,753.0000	1,709.0000	(2.510)	0	0	0
05/02/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,796.0000	1,833.0000	2.060	0	0	0
05/02/2008	R201	2008/02/07			Bond Future	8.6650	8.7250	0.692	0.0000	0.0000	0
05/02/2008	R201	2008/02/07	7.75	Put	Option on Bond Future	4,811.0000	5,117.0000	6.360	0	0	0
05/02/2008	R201	2008/02/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/02/2008	R201	2008/02/07	7.25	Put	Option on Bond Future	7,562.0000	7,868.0000	4.047	0	0	0
05/02/2008	R201	2008/02/07	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/02/2008	R201	2008/02/07	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/02/2008	R201	2008/02/07	7.50	Put	Option on Bond Future	6,176.0000	6,481.0000	4.938	0	0	0
05/02/2008	R201	2008/05/02			Bond Future	8.5290	8.5890	0.703	0.0000	0.0000	0
05/02/2008	R201	2008/05/02	8.50	Call	Option on Bond Future	1,215.0000	1,067.0000	(12.181)	0	0	0
05/02/2008	R201	2008/05/02	8.50	Put	Option on Bond Future	1,361.0000	1,513.0000	11.168	0	0	0
05/02/2008	R201	2008/08/07			Bond Future	8.3850	8.4450	0.716	0.0000	0.0000	0
05/02/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	2,926.0000	3,118.0000	6.562	0	0	0
05/02/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	1,015.0000	913.0000	(10.049)	0	0	0
05/02/2008	R201	2008/11/06			Bond Future	8.2210	8.2810	0.730	0.0000	0.0000	0
05/02/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	3,334.0000	3,128.0000	(6.179)	0	0	0
05/02/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	832.0000	914.0000	9.856	0	0	0
05/02/2008	R203	2008/02/07			Bond Future	8.5300	8.6000	0.821	0.0000	0.0000	0
05/02/2008	R203	2008/02/07	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/02/2008	R203	2008/02/07	7.50	Put	Option on Bond Future	6,874.0000	7,320.0000	6.488	0	0	0
05/02/2008	R203	2008/05/02			Bond Future	8.4190	8.4890	0.831	0.0000	0.0000	0
05/02/2008	R203	2008/05/02	8.25	Call	Option on Bond Future	856.0000	693.0000	(19.042)	0	0	0
05/02/2008	R203	2008/05/02	8.25	Put	Option on Bond Future	1,936.0000	2,215.0000	14.411	0	0	0
05/02/2008	R203	2008/08/07			Bond Future	8.3010	8.3710	0.843	0.0000	0.0000	0
05/02/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	342.0000	269.0000	(21.345)	0	0	0
05/02/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	3,884.0000	4,250.0000	9.423	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
05/02/2008	R203	2008/11/06			Bond Future	8.1740	8.2440	0.856	0.0000	0.0000	0
05/02/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	2,930.0000	2,637.0000	(10.000)	0	0	0
05/02/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	925.0000	1,067.0000	15.351	0	0	0
05/02/2008	R204	2008/02/07			Bond Future	8.5230	8.6030	0.939	8.5800	0.0000	66
05/02/2008	R204	2008/02/07	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/02/2008	R204	2008/02/07	7.50	Put	Option on Bond Future	7,327.0000	7,871.0000	7.425	0	0	0
05/02/2008	R204	2008/05/02			Bond Future	8.4210	8.5010	0.950	8.5000	0.0000	3,265
05/02/2008	R204	2008/05/02	8.25	Call	Option on Bond Future	913.0000	716.0000	(21.577)	0	0	0
05/02/2008	R204	2008/05/02	8.25	Put	Option on Bond Future	2,084.0000	2,430.0000	16.603	0	0	0
05/02/2008	R204	2008/08/07			Bond Future	8.3150	8.3950	0.962	0.0000	0.0000	0
05/02/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	251.0000	182.0000	(27.490)	0	0	0
05/02/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	4,169.0000	4,639.0000	11.274	0	0	0
05/02/2008	R204	2008/11/06			Bond Future	8.1990	8.2790	0.976	0.0000	0.0000	0
05/02/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	2,925.0000	2,567.0000	(12.239)	0	0	0
05/02/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	928.0000	1,106.0000	19.181	0	0	0
05/02/2008	R206	2008/02/07			Bond Future	8.7140	8.7640	0.574	0.0000	0.0000	0
05/02/2008	R206	2008/02/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/02/2008	R206	2008/02/07	7.75	Put	Option on Bond Future	4,357.0000	4,576.0000	5.026	0	0	0
05/02/2008	R206	2008/05/02			Bond Future	8.5730	8.6230	0.583	0.0000	0.0000	0
05/02/2008	R206	2008/05/02	8.25	Call	Option on Bond Future	400.0000	339.0000	(15.250)	0	0	0
05/02/2008	R206	2008/05/02	8.25	Put	Option on Bond Future	1,801.0000	1,955.0000	8.551	0	0	0
05/02/2008	R206	2008/08/07			Bond Future	8.4200	8.4700	0.594	0.0000	0.0000	0
05/02/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	2,450.0000	2,593.0000	5.837	0	0	0
05/02/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	674.0000	608.0000	(9.792)	0	0	0
05/02/2008	R206	2008/11/06			Bond Future	8.2400	8.2900	0.607	0.0000	0.0000	610
05/02/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	2,267.0000	2,384.0000	5.161	0	0	0
05/02/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	1,284.0000	1,198.0000	(6.698)	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
05/02/2008	R207	2008/02/07			Bond Future	8.5150	8.5950	0.940	0.0000	0.0000	0
05/02/2008	R207	2008/02/07	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/02/2008	R207	2008/02/07	7.50	Put	Option on Bond Future	7,413.0000	7,965.0000	7.446	0	0	0
05/02/2008	R207	2008/05/02			Bond Future	8.4230	8.5030	0.950	0.0000	0.0000	0
05/02/2008	R207	2008/05/02	8.25	Call	Option on Bond Future	926.0000	727.0000	(21.490)	0	0	0
05/02/2008	R207	2008/05/02	8.25	Put	Option on Bond Future	2,134.0000	2,486.0000	16.495	0	0	0
05/02/2008	R207	2008/08/07			Bond Future	8.3250	8.4050	0.961	0.0000	0.0000	0
05/02/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	2,771.0000	3,193.0000	15.229	0	0	0
05/02/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	492.0000	364.0000	(26.016)	0	0	0
05/02/2008	R207	2008/11/06			Bond Future	8.2170	8.2970	0.974	0.0000	0.0000	0
05/02/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	852.0000	1,034.0000	21.362	0	0	0
05/02/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	2,775.0000	2,407.0000	(13.261)	0	0	0
05/02/2008	R209	2008/02/07			Bond Future	8.2100	8.3000	1.096	8.2600	0.0000	0
05/02/2008	R209	2008/02/07	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/02/2008	R209	2008/02/07	7.00	Put	Option on Bond Future	12,225.0000	13,026.0000	6.552	0	0	0
05/02/2008	R209	2008/05/02			Bond Future	8.1410	8.2310	1.106	8.2000	0.0000	6,410
05/02/2008	R209	2008/05/02	7.75	Call	Option on Bond Future	722.0000	533.0000	(26.177)	0	0	0
05/02/2008	R209	2008/05/02	7.75	Put	Option on Bond Future	4,409.0000	5,031.0000	14.108	0	0	0
05/02/2008	R209	2008/08/07			Bond Future	8.0690	8.1590	1.115	0.0000	0.0000	0
05/02/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	3,265.0000	3,979.0000	21.868	0	0	0
05/02/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	242.0000	135.0000	(44.215)	0	0	0
05/02/2008	R209	2008/11/06			Bond Future	7.9940	8.0840	1.126	0.0000	0.0000	260
05/02/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	561.0000	368.0000	(34.403)	0	0	0
05/02/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	2,885.0000	3,524.0000	22.149	0	0	0
05/02/2008	TRT1	2008/02/07			Index Future	256.4460	255.6990	(0.291)	0.0000	0.0000	0
05/02/2008	TRT1	2008/05/02			Index Future	262.9880	262.2210	(0.292)	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
05/02/2008	TRT1 2008/08/07			Index Future	271.1570	270.1670	(0.365)	0.0000	0.0000	0
05/02/2008	TRT1 2008/11/06			Index Future	278.2110	277.4010	(0.291)	0.0000	0.0000	400
Grand Total:										178,197