



# Derivatives High/Low Report

High/Low for 09/04/2008

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
09/04/2008	\$ / R 2008/06/13			Currency Future	7.9161	7.9500	0.428	7.9600	7.7800	47,427
09/04/2008	\$ / R 2008/09/15			Currency Future	8.0959	8.1313	0.437	0.0000	0.0000	18,063
09/04/2008	\$ / R 2008/12/12			Currency Future	8.2776	8.3129	0.426	8.2800	8.2800	7,640
09/04/2008	£ / R 2008/06/13			Currency Future	15.4938	15.6159	0.788	15.4400	15.4400	3,024
09/04/2008	£ / R 2008/09/15			Currency Future	15.7344	15.8589	0.791	15.7900	15.7900	611
09/04/2008	£ / R 2008/12/12			Currency Future	15.9843	16.1053	0.757	16.0200	15.9300	174
09/04/2008	€ / R 2008/06/13			Currency Future	12.3929	12.5054	0.908	12.4000	12.4000	14,823
09/04/2008	€ / R 2008/09/15			Currency Future	12.6107	12.7269	0.921	12.6700	12.6700	8,513
09/04/2008	€ / R 2008/12/12			Currency Future	12.8331	12.9499	0.910	0.0000	0.0000	4,685
09/04/2008	ALBI 2008/05/02			Index Future	259.3480	259.0500	(0.115)	0.0000	0.0000	594
09/04/2008	ALBI 2008/05/02	265.00	Call	Index Future	643.0000	459.0000	(28.616)	0	0	0
09/04/2008	ALBI 2008/05/02	265.00	Put	Index Future	57,163.0000	59,959.0000	4.891	0	0	0
09/04/2008	ALBI 2008/08/07			Index Future	267.3230	266.9000	(0.158)	0.0000	0.0000	0
09/04/2008	ALBI 2008/08/07	265.00	Call	Index Future	43,576.0000	40,856.0000	(6.242)	0	0	0
09/04/2008	ALBI 2008/08/07	265.00	Put	Index Future	20,346.0000	21,856.0000	7.422	0	0	0

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09/04/2008	ALBI	2008/11/06			Index Future	274.9040	274.4630	(0.160)	0.0000	0.0000	0
09/04/2008	ALBI	2008/11/06	265.00	Call	Index Future	108,231.0000	104,500.0000	(3.447)	0	0	0
09/04/2008	ALBI	2008/11/06	265.00	Put	Index Future	9,191.0000	9,870.0000	7.388	0	0	0
09/04/2008	CRD1	2008/05/02			Index Future	111.9700	111.8600	(0.098)	0.0000	0.0000	0
09/04/2008	CRD1	2008/08/07			Index Future	115.2530	115.1400	(0.098)	0.0000	0.0000	0
09/04/2008	CRD1	2008/11/06			Index Future	118.4110	118.2970	(0.096)	0.0000	0.0000	8
09/04/2008	GOVI	2008/05/02			jGovi	261.4470	261.1550	(0.112)	0.0000	0.0000	19
09/04/2008	GOVI	2008/05/02	264.00	Call	jGovi	4,358.0000	3,539.0000	(18.793)	0	0	0
09/04/2008	GOVI	2008/05/02	264.00	Put	jGovi	29,888.0000	31,989.0000	7.030	0	0	0
09/04/2008	GOVI	2008/08/07			jGovi	268.9320	268.6335	(0.111)	0.0000	0.0000	142
09/04/2008	GOVI	2008/08/07	274.00	Call	jGovi	12,171.0000	11,303.0000	(7.132)	0	0	0
09/04/2008	GOVI	2008/08/07	274.00	Put	jGovi	62,851.0000	64,968.0000	3.368	0	0	0
09/04/2008	GOVI	2008/11/06			jGovi	276.3000	275.9940	(0.111)	0.0000	0.0000	60
09/04/2008	GOVI	2008/11/06	274.00	Put	jGovi	31,328.0000	32,490.0000	3.709	0	0	0
09/04/2008	GOVI	2008/11/06	274.00	Call	jGovi	54,328.0000	52,430.0000	(3.494)	0	0	0
09/04/2008	ILBI	2008/05/02			Index Future	317.6180	318.6960	0.339	0.0000	0.0000	0
09/04/2008	J153	2010/08/31			jSwap	10.8950	10.8970	0.018	0.0000	0.0000	0
09/04/2008	J157	2015/09/15			jSwap	9.8750	9.8980	0.233	0.0000	0.0000	0
09/04/2008	J186	2026/12/21			jSwap	9.2980	9.3290	0.333	0.0000	0.0000	0
09/04/2008	J201	2014/12/22			jSwap	10.0140	10.0350	0.210	0.0000	0.0000	0
09/04/2008	J203	2017/09/15			jSwap	9.7400	9.7590	0.195	0.0000	0.0000	0

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09/04/2008	J204	2018/12/21			jSwap	9.7300	9.7500	0.206	0.0000	0.0000	0
09/04/2008	J207	2020/01/15			jSwap	9.6370	9.6590	0.228	0.0000	0.0000	0
09/04/2008	JBAR	2005/12/21			jBar	11.3750	11.3750	-	0.0000	0.0000	0
09/04/2008	JFRA	2008/05/02			jFra	11.3150	11.3210	0.053	0.0000	0.0000	0
09/04/2008	JFRA	2008/05/02	10.25	Call	Option on jFra	6,653.0000	6,551.0000	(1.533)	0	0	0
09/04/2008	JFRA	2008/05/02	10.25	Put	Option on jFra	3,812.0000	3,706.0000	(2.781)	0	0	0
09/04/2008	JFRA	2008/08/07			jFra	11.3550	11.3620	0.062	0.0000	0.0000	0
09/04/2008	JFRA	2008/08/07	10.25	Put	Option on jFra	10,179.0000	10,124.0000	(0.540)	0	0	0
09/04/2008	JFRA	2008/08/07	10.25	Call	Option on jFra	12,858.0000	12,820.0000	(0.296)	0	0	0
09/04/2008	JFRA	2008/11/06			jFra	11.2740	11.2750	0.009	0.0000	0.0000	0
09/04/2008	JFRA	2008/11/06	10.25	Put	Option on jFra	13,973.0000	13,936.0000	(0.265)	0	0	0
09/04/2008	JFRA	2008/11/06	10.25	Call	Option on jFra	16,456.0000	16,422.0000	(0.207)	0	0	0
09/04/2008	JFRA	2009/02/05			jFra	11.2100	11.1780	(0.285)	0.0000	0.0000	0
09/04/2008	JFRA	2009/02/05	10.00	Put	Option on jFra	16,716.0000	16,724.0000	0.048	0	0	0
09/04/2008	JFRA	2009/02/05	10.00	Call	Option on jFra	19,651.0000	19,581.0000	(0.356)	0	0	0
09/04/2008	JFRA	2009/05/07			jFra	10.8590	10.8690	0.092	0.0000	0.0000	0
09/04/2008	JFRA	2009/08/06			jFra	10.5410	10.5310	(0.095)	0.0000	0.0000	0
09/04/2008	JFRA	2009/08/06	10.00	Call	Option on jFra	23,638.0000	23,603.0000	(0.148)	0	0	0
09/04/2008	JFRA	2009/08/06	10.00	Put	Option on jFra	22,324.0000	22,313.0000	(0.049)	0	0	0
09/04/2008	JFRA	2009/11/05			jFra	10.2170	10.2100	(0.069)	0.0000	0.0000	0
09/04/2008	JN02	2008/05/02			jNote	10.8690	10.8670	(0.018)	0.0000	0.0000	0
09/04/2008	JN02	2008/05/02	10.00	Put	Option on jNote	514.0000	476.0000	(7.393)	0	0	0
09/04/2008	JN02	2008/05/02	10.00	Call	Option on jNote	17,743.0000	17,660.0000	(0.468)	0	0	0
09/04/2008	JN02	2008/08/07			jNote	10.6600	10.6610	0.009	0.0000	0.0000	0

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09/04/2008	JN05	2008/05/02			jNote	9.9730	9.9700	(0.030)	0.0000	0.0000	0
09/04/2008	JN05	2008/05/02	9.50	Put	Option on jNote	306.0000	283.0000	(7.516)	0	0	0
09/04/2008	JN05	2008/05/02	9.50	Call	Option on jNote	20,410.0000	20,263.0000	(0.720)	0	0	0
09/04/2008	JN05	2008/08/07			jNote	9.8480	9.8490	0.010	0.0000	0.0000	0
09/04/2008	JN10	2008/05/02			jNote	9.5600	9.5770	0.178	0.0000	0.0000	0
09/04/2008	JN10	2008/05/02	9.00	Put	Option on jNote	6.0000	3.0000	(50.000)	0	0	0
09/04/2008	JN10	2008/05/02	9.00	Call	Option on jNote	37,199.0000	38,246.0000	2.815	0	0	0
09/04/2008	JN10	2008/08/07			jNote	9.4720	9.4900	0.190	0.0000	0.0000	0
09/04/2008	JROD	2008/04/30			jRod	10.7550	10.7510	(0.037)	0.0000	0.0000	0
09/04/2008	JROD	2008/05/30			jRod	10.9700	10.9610	(0.082)	0.0000	0.0000	0
09/04/2008	JROD	2008/06/30			jRod	11.2870	11.2760	(0.097)	0.0000	0.0000	0
09/04/2008	JROD	2008/07/31			jRod	11.1600	11.1550	(0.045)	0.0000	0.0000	0
09/04/2008	OTH1	2008/05/02			Index Future	248.9030	248.5920	(0.125)	0.0000	0.0000	0
09/04/2008	OTH1	2008/08/07			Index Future	256.2010	255.8820	(0.125)	0.0000	0.0000	0
09/04/2008	OTH1	2008/11/06			Index Future	263.2230	262.8980	(0.123)	0.0000	0.0000	12
09/04/2008	R153	2008/05/02			Bond Future	9.4260	9.4360	0.106	9.4000	9.4000	10,082
09/04/2008	R153	2008/05/02	9.00	Call	Option on Bond Future	40.0000	34.0000	(15.000)	0	0	0
09/04/2008	R153	2008/05/02	9.00	Put	Option on Bond Future	954.0000	970.0000	1.677	0	0	0
09/04/2008	R153	2008/08/07			Bond Future	9.2980	9.3080	0.108	0.0000	0.0000	1,290
09/04/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	1,647.0000	1,662.0000	0.911	0	0	0
09/04/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	107.0000	103.0000	(3.738)	0	0	0
09/04/2008	R153	2008/08/07	8.25	Call	Option on Bond Future	48.0000	46.0000	(4.167)	0	0	0

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09/04/2008	R153	2008/08/07	8.25	Put	Option on Bond Future	2,076.0000	2,093.0000	0.819	0	0	0
09/04/2008	R153	2008/11/06			Bond Future	9.2280	9.2380	0.108	0.0000	0.0000	0
09/04/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	1,670.0000	1,658.0000	(0.719)	0	0	0
09/04/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	1,633.0000	1,638.0000	0.306	0	0	0
09/04/2008	R157	2008/05/02			Bond Future	8.9380	8.9480	0.112	0.0000	0.0000	10,614
09/04/2008	R157	2008/05/02	8.50	Call	Option on Bond Future	100.0000	87.0000	(13.000)	0	0	0
09/04/2008	R157	2008/05/02	8.50	Put	Option on Bond Future	2,825.0000	2,873.0000	1.699	0	0	2,000
09/04/2008	R157	2008/05/02	8.75	Call	Option on Bond Future	403.0000	370.0000	(8.189)	0	0	0
09/04/2008	R157	2008/05/02	8.75	Put	Option on Bond Future	1,563.0000	1,591.0000	1.791	0	0	0
09/04/2008	R157	2008/08/07			Bond Future	8.8680	8.8780	0.113	0.0000	0.0000	2,527
09/04/2008	R157	2008/08/07	9.50	Call	Option on Bond Future	4,378.0000	4,326.0000	(1.188)	0	0	0
09/04/2008	R157	2008/08/07	9.50	Put	Option on Bond Future	677.0000	684.0000	1.034	0	0	200
09/04/2008	R157	2008/08/07	8.25	Put	Option on Bond Future	4,338.0000	4,379.0000	0.945	0	0	0
09/04/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	289.0000	277.0000	(4.152)	0	0	0
09/04/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	5,621.0000	5,669.0000	0.854	0	0	0
09/04/2008	R157	2008/08/07	750.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/04/2008	R157	2008/08/07	9.25	Put	Option on Bond Future	1,089.0000	1,101.0000	1.102	0	0	500
09/04/2008	R157	2008/08/07	8.25	Call	Option on Bond Future	571.0000	553.0000	(3.152)	0	0	500
09/04/2008	R157	2008/08/07	9.00	Put	Option on Bond Future	1,619.0000	1,636.0000	1.050	0	0	200
09/04/2008	R157	2008/08/07	8.50	Call	Option on Bond Future	1,009.0000	982.0000	(2.676)	0	0	200
09/04/2008	R157	2008/08/07	8.50	Put	Option on Bond Future	3,234.0000	3,267.0000	1.020	0	0	0
09/04/2008	R157	2008/08/07	750.00	Call	Option on Bond Future	123,075.0000	123,015.0000	(0.049)	0	0	0
09/04/2008	R157	2008/08/07	9.00	Call	Option on Bond Future	2,404.0000	2,362.0000	(1.747)	0	0	0
09/04/2008	R157	2008/08/07	9.25	Call	Option on Bond Future	3,344.0000	3,296.0000	(1.435)	0	0	0
09/04/2008	R157	2008/08/07	8.75	Put	Option on Bond Future	2,328.0000	2,353.0000	1.074	0	0	0
09/04/2008	R157	2008/08/07	8.75	Call	Option on Bond Future	1,620.0000	1,585.0000	(2.160)	0	0	500
09/04/2008	R157	2008/11/06			Bond Future	8.8200	8.8300	0.113	0.0000	0.0000	0
09/04/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	2,126.0000	2,152.0000	1.223	0	0	0
09/04/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	1,718.0000	1,686.0000	(1.863)	0	0	0
09/04/2008	R186	2008/05/02			Bond Future	8.7890	8.7990	0.114	0.0000	0.0000	1,250
09/04/2008	R186	2008/05/02	8.00	Call	Option on Bond Future	9.0000	7.0000	(22.222)	0	0	0

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09/04/2008	R186	2008/05/02	8.00	Put	Option on Bond Future	8,465.0000	8,565.0000	1.181	0	0	0
09/04/2008	R186	2008/08/07			Bond Future	8.7300	8.7400	0.115	0.0000	0.0000	220
09/04/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	11,004.0000	11,090.0000	0.782	0	0	0
09/04/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	355.0000	339.0000	(4.507)	0	0	0
09/04/2008	R186	2008/11/06			Bond Future	8.6840	8.6940	0.115	0.0000	0.0000	0
09/04/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	1,052.0000	1,013.0000	(3.707)	0	0	0
09/04/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	2,945.0000	3,007.0000	2.105	0	0	0
09/04/2008	R196	2008/05/02			Bond Future	10.6320	10.6350	0.028	0.0000	0.0000	0
09/04/2008	R196	2008/05/02	9.00	Put	Option on Bond Future	1,253.0000	1,255.0000	0.160	0	0	0
09/04/2008	R196	2008/05/02	9.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/04/2008	R196	2008/08/07			Bond Future	10.1600	10.1650	0.049	0.0000	0.0000	0
09/04/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	868.0000	862.0000	(0.691)	0	0	0
09/04/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	1,612.0000	1,608.0000	(0.248)	0	0	0
09/04/2008	R196	2008/11/06			Bond Future	9.8280	9.8440	0.163	0.0000	0.0000	0
09/04/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,718.0000	1,717.0000	(0.058)	0	0	0
09/04/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	1,398.0000	1,392.0000	(0.429)	0	0	0
09/04/2008	R201	2008/05/02			Bond Future	8.9560	8.9660	0.112	0.0000	0.0000	0
09/04/2008	R201	2008/05/02	8.50	Put	Option on Bond Future	2,327.0000	2,367.0000	1.719	0	0	0
09/04/2008	R201	2008/05/02	8.50	Call	Option on Bond Future	67.0000	58.0000	(13.433)	0	0	0
09/04/2008	R201	2008/08/07			Bond Future	8.8580	8.8680	0.113	0.0000	0.0000	0
09/04/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	223.0000	214.0000	(4.036)	0	0	0
09/04/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	4,423.0000	4,462.0000	0.882	0	0	0
09/04/2008	R201	2008/11/06			Bond Future	8.7780	8.7880	0.114	0.0000	0.0000	0
09/04/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	1,507.0000	1,480.0000	(1.792)	0	0	0
09/04/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	1,637.0000	1,657.0000	1.222	0	0	0
09/04/2008	R203	2008/05/02			Bond Future	8.9030	8.9130	0.112	0.0000	0.0000	0
09/04/2008	R203	2008/05/02	8.25	Put	Option on Bond Future	4,094.0000	4,154.0000	1.466	0	0	0

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09/04/2008	R203	2008/05/02	8.25	Call	Option on Bond Future	5.0000	4.0000	(20.000)	0	0	0
09/04/2008	R203	2008/08/07			Bond Future	8.8230	8.8330	0.113	0.0000	0.0000	0
09/04/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	6,766.0000	6,825.0000	0.872	0	0	0
09/04/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	12.0000	11.0000	(8.333)	0	0	0
09/04/2008	R203	2008/11/06			Bond Future	8.7620	8.7720	0.114	0.0000	0.0000	0
09/04/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	846.0000	823.0000	(2.719)	0	0	0
09/04/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	2,421.0000	2,456.0000	1.446	0	0	0
09/04/2008	R204	2008/05/02			Bond Future	8.8950	8.9050	0.112	0.0000	0.0000	3,779
09/04/2008	R204	2008/05/02	8.25	Call	Option on Bond Future	6.0000	4.0000	(33.333)	0	0	0
09/04/2008	R204	2008/05/02	8.25	Put	Option on Bond Future	4,330.0000	4,394.0000	1.478	0	0	0
09/04/2008	R204	2008/08/07			Bond Future	8.8240	8.8340	0.113	0.0000	0.0000	0
09/04/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	7,285.0000	7,349.0000	0.879	0	0	0
09/04/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	5.0000	4.0000	(20.000)	0	0	0
09/04/2008	R204	2008/11/06			Bond Future	8.7670	8.7770	0.114	0.0000	0.0000	0
09/04/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	2,522.0000	2,562.0000	1.586	0	0	0
09/04/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	795.0000	771.0000	(3.019)	0	0	0
09/04/2008	R206	2008/05/02			Bond Future	9.0050	9.0150	0.111	0.0000	0.0000	0
09/04/2008	R206	2008/05/02	8.25	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
09/04/2008	R206	2008/05/02	8.25	Put	Option on Bond Future	3,239.0000	3,281.0000	1.297	0	0	0
09/04/2008	R206	2008/08/07			Bond Future	8.9000	8.9100	0.112	0.0000	0.0000	0
09/04/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	113.0000	108.0000	(4.425)	0	0	0
09/04/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	3,870.0000	3,905.0000	0.904	0	0	0
09/04/2008	R206	2008/11/06			Bond Future	8.8090	8.8190	0.114	0.0000	0.0000	610
09/04/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	400.0000	390.0000	(2.500)	0	0	0
09/04/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	3,665.0000	3,694.0000	0.791	0	0	0
09/04/2008	R207	2008/05/02			Bond Future	8.8980	8.9080	0.112	0.0000	0.0000	0
09/04/2008	R207	2008/05/02	8.25	Put	Option on Bond Future	4,424.0000	4,488.0000	1.447	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
09/04/2008	R207	2008/05/02	8.25	Call	Option on Bond Future	6.0000	4.0000	(33.333)	0	0	0
09/04/2008	R207	2008/08/07			Bond Future	8.8320	8.8420	0.113	0.0000	0.0000	0
09/04/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	5,706.0000	5,770.0000	1.122	0	0	0
09/04/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	15.0000	14.0000	(6.667)	0	0	0
09/04/2008	R207	2008/11/06			Bond Future	8.7790	8.7890	0.114	0.0000	0.0000	0
09/04/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	672.0000	649.0000	(3.423)	0	0	0
09/04/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	2,517.0000	2,559.0000	1.669	0	0	0
09/04/2008	R209	2008/05/02			Bond Future	8.6220	8.6320	0.116	0.0000	0.0000	6,260
09/04/2008	R209	2008/05/02	7.75	Put	Option on Bond Future	7,868.0000	7,951.0000	1.055	0	0	0
09/04/2008	R209	2008/05/02	7.75	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
09/04/2008	R209	2008/08/07			Bond Future	8.5720	8.5820	0.117	0.0000	0.0000	2,450
09/04/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	7,439.0000	7,522.0000	1.116	0	0	0
09/04/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/04/2008	R209	2008/11/06			Bond Future	8.5320	8.5420	0.117	0.0000	0.0000	260
09/04/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	11.0000	9.0000	(18.182)	0	0	0
09/04/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	7,102.0000	7,185.0000	1.169	0	0	0
09/04/2008	TRT1	2008/05/02			Index Future	258.1170	257.8240	(0.114)	0.0000	0.0000	0
09/04/2008	TRT1	2008/08/07			Index Future	265.6840	265.3840	(0.113)	0.0000	0.0000	0
09/04/2008	TRT1	2008/11/06			Index Future	272.9660	272.6610	(0.112)	0.0000	0.0000	400
<b>Grand Total:</b>											<b>149,637</b>