



Derivatives High/Low Report

High/Low for 10/04/2008

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
10/04/2008	\$ / R 2008/06/13			Currency Future	7.9500	7.9427	(0.092)	8.0500	7.9600	45,052
10/04/2008	\$ / R 2008/09/15			Currency Future	8.1313	8.1263	(0.061)	8.2400	8.2400	18,053
10/04/2008	\$ / R 2008/12/12			Currency Future	8.3129	8.3162	0.040	0.0000	0.0000	7,640
10/04/2008	£ / R 2008/06/13			Currency Future	15.6159	15.6384	0.144	15.8600	15.8100	2,459
10/04/2008	£ / R 2008/09/15			Currency Future	15.8589	15.8853	0.166	0.0000	0.0000	611
10/04/2008	£ / R 2008/12/12			Currency Future	16.1053	16.1475	0.262	0.0000	0.0000	174
10/04/2008	€ / R 2008/06/13			Currency Future	12.5054	12.5040	(0.011)	12.7600	12.3800	16,636
10/04/2008	€ / R 2008/09/15			Currency Future	12.7269	12.7292	0.018	0.0000	0.0000	8,513
10/04/2008	€ / R 2008/12/12			Currency Future	12.9499	12.9640	0.109	13.2500	13.2500	4,693
10/04/2008	ALBI 2008/05/02			Index Future	259.0500	256.5210	(0.976)	0.0000	0.0000	594
10/04/2008	ALBI 2008/05/02	265.00	Call	Index Future	459.0000	40.0000	(91.285)	0	0	0
10/04/2008	ALBI 2008/05/02	265.00	Put	Index Future	59,959.0000	84,830.0000	41.480	0	0	0
10/04/2008	ALBI 2008/08/07			Index Future	266.9000	264.5070	(0.897)	0.0000	0.0000	0
10/04/2008	ALBI 2008/08/07	265.00	Call	Index Future	40,856.0000	27,752.0000	(32.074)	0	0	0
10/04/2008	ALBI 2008/08/07	265.00	Put	Index Future	21,856.0000	32,682.0000	49.533	0	0	0

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10/04/2008	ALBI	2008/11/06			Index Future	274.4630	272.1910	(0.828)	0.0000	0.0000	0
10/04/2008	ALBI	2008/11/06	265.00	Call	Index Future	104,500.0000	86,315.0000	(17.402)	0	0	0
10/04/2008	ALBI	2008/11/06	265.00	Put	Index Future	9,870.0000	14,405.0000	45.947	0	0	0
10/04/2008	CRD1	2008/05/02			Index Future	111.8600	111.0600	(0.715)	0.0000	0.0000	0
10/04/2008	CRD1	2008/08/07			Index Future	115.1400	114.3580	(0.679)	0.0000	0.0000	0
10/04/2008	CRD1	2008/11/06			Index Future	118.2970	117.5020	(0.672)	0.0000	0.0000	8
10/04/2008	GOVI	2008/05/02			jGovi	261.1550	258.7335	(0.927)	0.0000	0.0000	19
10/04/2008	GOVI	2008/05/02	264.00	Call	jGovi	3,539.0000	676.0000	(80.899)	0	0	0
10/04/2008	GOVI	2008/05/02	264.00	Put	jGovi	31,989.0000	53,341.0000	66.748	0	0	0
10/04/2008	GOVI	2008/08/07			jGovi	268.6335	266.2795	(0.876)	0.0000	0.0000	142
10/04/2008	GOVI	2008/08/07	274.00	Call	jGovi	11,303.0000	6,411.0000	(43.281)	0	0	0
10/04/2008	GOVI	2008/08/07	274.00	Put	jGovi	64,968.0000	83,616.0000	28.703	0	0	0
10/04/2008	GOVI	2008/11/06			jGovi	275.9940	273.6255	(0.858)	0.0000	0.0000	60
10/04/2008	GOVI	2008/11/06	274.00	Put	jGovi	32,490.0000	43,325.0000	33.349	0	0	0
10/04/2008	GOVI	2008/11/06	274.00	Call	jGovi	52,430.0000	39,580.0000	(24.509)	0	0	0
10/04/2008	ILBI	2008/05/02			Index Future	318.6960	318.2690	(0.134)	0.0000	0.0000	0
10/04/2008	J153	2010/08/31			jSwap	10.8970	11.2030	2.808	0.0000	0.0000	0
10/04/2008	J157	2015/09/15			jSwap	9.8980	10.1190	2.233	0.0000	0.0000	0
10/04/2008	J186	2026/12/21			jSwap	9.3290	9.5550	2.423	0.0000	0.0000	0
10/04/2008	J201	2014/12/22			jSwap	10.0350	10.2450	2.093	0.0000	0.0000	0
10/04/2008	J203	2017/09/15			jSwap	9.7590	9.9950	2.418	0.0000	0.0000	0

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10/04/2008	J204	2018/12/21			jSwap	9.7500	9.9750	2.308	0.0000	0.0000	0
10/04/2008	J207	2020/01/15			jSwap	9.6590	9.8840	2.329	0.0000	0.0000	0
10/04/2008	JBAR	2005/12/21			jBar	11.3750	11.3750	-	0.0000	0.0000	0
10/04/2008	JFRA	2008/05/02			jFra	11.3210	11.5740	2.235	0.0000	0.0000	0
10/04/2008	JFRA	2008/05/02	10.25	Call	Option on jFra	6,551.0000	6,812.0000	3.984	0	0	0
10/04/2008	JFRA	2008/05/02	10.25	Put	Option on jFra	3,706.0000	3,352.0000	(9.552)	0	0	0
10/04/2008	JFRA	2008/08/07			jFra	11.3620	11.6960	2.940	0.0000	0.0000	0
10/04/2008	JFRA	2008/08/07	10.25	Put	Option on jFra	10,124.0000	9,703.0000	(4.158)	0	0	0
10/04/2008	JFRA	2008/08/07	10.25	Call	Option on jFra	12,820.0000	13,206.0000	3.011	0	0	0
10/04/2008	JFRA	2008/11/06			jFra	11.2750	11.6230	3.086	0.0000	0.0000	0
10/04/2008	JFRA	2008/11/06	10.25	Put	Option on jFra	13,936.0000	13,499.0000	(3.136)	0	0	0
10/04/2008	JFRA	2008/11/06	10.25	Call	Option on jFra	16,422.0000	16,826.0000	2.460	0	0	0
10/04/2008	JFRA	2009/02/05			jFra	11.1780	11.5030	2.907	0.0000	0.0000	0
10/04/2008	JFRA	2009/02/05	10.00	Put	Option on jFra	16,724.0000	16,317.0000	(2.434)	0	0	0
10/04/2008	JFRA	2009/02/05	10.00	Call	Option on jFra	19,581.0000	19,959.0000	1.930	0	0	0
10/04/2008	JFRA	2009/05/07			jFra	10.8690	11.1740	2.806	0.0000	0.0000	0
10/04/2008	JFRA	2009/08/06			jFra	10.5310	10.9170	3.665	0.0000	0.0000	0
10/04/2008	JFRA	2009/08/06	10.00	Call	Option on jFra	23,603.0000	24,047.0000	1.881	0	0	0
10/04/2008	JFRA	2009/08/06	10.00	Put	Option on jFra	22,313.0000	21,822.0000	(2.201)	0	0	0
10/04/2008	JFRA	2009/11/05			jFra	10.2100	10.5830	3.653	0.0000	0.0000	0
10/04/2008	JN02	2008/05/02			jNote	10.8670	11.1980	3.046	0.0000	0.0000	0
10/04/2008	JN02	2008/05/02	10.00	Put	Option on jNote	476.0000	137.0000	(71.218)	0	0	0
10/04/2008	JN02	2008/05/02	10.00	Call	Option on jNote	17,660.0000	23,093.0000	30.764	0	0	0
10/04/2008	JN02	2008/08/07			jNote	10.6610	10.9950	3.133	0.0000	0.0000	0

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10/04/2008	JN05	2008/05/02			jNote	9.9700	10.2590	2.899	0.0000	0.0000	0
10/04/2008	JN05	2008/05/02	9.50	Put	Option on jNote	283.0000	20.0000	(92.933)	0	0	0
10/04/2008	JN05	2008/05/02	9.50	Call	Option on jNote	20,263.0000	30,917.0000	52.579	0	0	0
10/04/2008	JN05	2008/08/07			jNote	9.8490	10.1300	2.853	0.0000	0.0000	0
10/04/2008	JN10	2008/05/02			jNote	9.5770	9.8120	2.454	0.0000	0.0000	0
10/04/2008	JN10	2008/05/02	9.00	Put	Option on jNote	3.0000	0.0000	(100.000)	0	0	0
10/04/2008	JN10	2008/05/02	9.00	Call	Option on jNote	38,246.0000	52,496.0000	37.259	0	0	0
10/04/2008	JN10	2008/08/07			jNote	9.4900	9.7230	2.455	0.0000	0.0000	0
10/04/2008	JROD	2008/04/30			jRod	10.7510	10.7470	(0.037)	0.0000	0.0000	0
10/04/2008	JROD	2008/05/30			jRod	10.9610	10.9530	(0.073)	0.0000	0.0000	0
10/04/2008	JROD	2008/06/30			jRod	11.2760	11.2660	(0.089)	0.0000	0.0000	0
10/04/2008	JROD	2008/07/31			jRod	11.1550	11.1500	(0.045)	0.0000	0.0000	0
10/04/2008	OTH1	2008/05/02			Index Future	248.5920	245.6750	(1.173)	0.0000	0.0000	0
10/04/2008	OTH1	2008/08/07			Index Future	255.8820	252.9690	(1.138)	0.0000	0.0000	0
10/04/2008	OTH1	2008/11/06			Index Future	262.8980	259.9240	(1.131)	0.0000	0.0000	12
10/04/2008	R153	2008/05/02			Bond Future	9.4360	9.6560	2.331	0.0000	0.0000	10,082
10/04/2008	R153	2008/05/02	9.00	Call	Option on Bond Future	34.0000	7.0000	(79.412)	0	0	0
10/04/2008	R153	2008/05/02	9.00	Put	Option on Bond Future	970.0000	1,410.0000	45.361	0	0	0
10/04/2008	R153	2008/08/07			Bond Future	9.3080	9.5280	2.364	0.0000	0.0000	1,290
10/04/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	1,662.0000	2,033.0000	22.323	0	0	0
10/04/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	103.0000	55.0000	(46.602)	0	0	0
10/04/2008	R153	2008/08/07	8.25	Call	Option on Bond Future	46.0000	22.0000	(52.174)	0	0	0

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10/04/2008	R153	2008/08/07	8.25	Put	Option on Bond Future	2,093.0000	2,488.0000	18.872	0	0	0
10/04/2008	R153	2008/11/06			Bond Future	9.2380	9.4580	2.381	0.0000	0.0000	0
10/04/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	1,658.0000	1,471.0000	(11.279)	0	0	0
10/04/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	1,638.0000	1,823.0000	11.294	0	0	0
10/04/2008	R157	2008/05/02			Bond Future	8.9480	9.1280	2.012	9.0100	9.0100	10,614
10/04/2008	R157	2008/05/02	8.50	Call	Option on Bond Future	87.0000	21.0000	(75.862)	0	0	0
10/04/2008	R157	2008/05/02	8.50	Put	Option on Bond Future	2,873.0000	3,903.0000	35.851	0	0	2,000
10/04/2008	R157	2008/05/02	8.75	Call	Option on Bond Future	370.0000	134.0000	(63.784)	0	0	0
10/04/2008	R157	2008/05/02	8.75	Put	Option on Bond Future	1,591.0000	2,452.0000	54.117	0	0	0
10/04/2008	R157	2008/08/07			Bond Future	8.8780	9.0580	2.027	0.0000	0.0000	2,527
10/04/2008	R157	2008/08/07	750.00	Call	Option on Bond Future	123,015.0000	121,946.0000	(0.869)	0	0	0
10/04/2008	R157	2008/08/07	750.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/04/2008	R157	2008/08/07	8.25	Put	Option on Bond Future	4,379.0000	5,249.0000	19.868	0	0	0
10/04/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	277.0000	164.0000	(40.794)	0	0	0
10/04/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	5,669.0000	6,625.0000	16.864	0	0	0
10/04/2008	R157	2008/08/07	8.75	Put	Option on Bond Future	2,353.0000	2,984.0000	26.817	0	0	0
10/04/2008	R157	2008/08/07	9.25	Put	Option on Bond Future	1,101.0000	1,481.0000	34.514	0	0	500
10/04/2008	R157	2008/08/07	8.25	Call	Option on Bond Future	553.0000	354.0000	(35.986)	0	0	500
10/04/2008	R157	2008/08/07	8.50	Put	Option on Bond Future	3,267.0000	4,025.0000	23.202	0	0	0
10/04/2008	R157	2008/08/07	9.50	Call	Option on Bond Future	4,326.0000	3,529.0000	(18.423)	0	0	0
10/04/2008	R157	2008/08/07	9.50	Put	Option on Bond Future	684.0000	956.0000	39.766	0	0	200
10/04/2008	R157	2008/08/07	8.75	Call	Option on Bond Future	1,585.0000	1,148.0000	(27.571)	0	0	500
10/04/2008	R157	2008/08/07	8.50	Call	Option on Bond Future	982.0000	672.0000	(31.568)	0	0	200
10/04/2008	R157	2008/08/07	9.25	Call	Option on Bond Future	3,296.0000	2,608.0000	(20.874)	0	0	0
10/04/2008	R157	2008/08/07	9.00	Put	Option on Bond Future	1,636.0000	2,138.0000	30.685	0	0	200
10/04/2008	R157	2008/08/07	9.00	Call	Option on Bond Future	2,362.0000	1,795.0000	(24.005)	0	0	0
10/04/2008	R157	2008/11/06			Bond Future	8.8300	9.0100	2.039	0.0000	0.0000	0
10/04/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	2,152.0000	2,745.0000	27.556	0	0	0
10/04/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	1,686.0000	1,238.0000	(26.572)	0	0	0
10/04/2008	R186	2008/05/02			Bond Future	8.7990	8.9890	2.159	0.0000	0.0000	1,250
10/04/2008	R186	2008/05/02	8.00	Call	Option on Bond Future	7.0000	1.0000	(85.714)	0	0	0

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10/04/2008	R186	2008/05/02	8.00	Put	Option on Bond Future	8,565.0000	10,461.0000	22.137	0	0	0
10/04/2008	R186	2008/08/07			Bond Future	8.7400	8.9300	2.174	0.0000	0.0000	220
10/04/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	11,090.0000	12,844.0000	15.816	0	0	0
10/04/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	339.0000	188.0000	(44.543)	0	0	0
10/04/2008	R186	2008/11/06			Bond Future	8.6940	8.8840	2.185	0.0000	0.0000	0
10/04/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	1,013.0000	499.0000	(50.740)	0	0	0
10/04/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	3,007.0000	4,397.0000	46.225	0	0	0
10/04/2008	R196	2008/05/02			Bond Future	10.6350	10.7390	0.978	0.0000	0.0000	0
10/04/2008	R196	2008/05/02	9.00	Put	Option on Bond Future	1,255.0000	1,334.0000	6.295	0	0	0
10/04/2008	R196	2008/05/02	9.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/04/2008	R196	2008/08/07			Bond Future	10.1650	10.3080	1.407	0.0000	0.0000	0
10/04/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	862.0000	827.0000	(4.060)	0	0	0
10/04/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	1,608.0000	1,648.0000	2.488	0	0	0
10/04/2008	R196	2008/11/06			Bond Future	9.8440	10.0140	1.727	0.0000	0.0000	0
10/04/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,717.0000	1,740.0000	1.340	0	0	0
10/04/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	1,392.0000	1,365.0000	(1.940)	0	0	0
10/04/2008	R201	2008/05/02			Bond Future	8.9660	9.1560	2.119	0.0000	0.0000	0
10/04/2008	R201	2008/05/02	8.50	Put	Option on Bond Future	2,367.0000	3,244.0000	37.051	0	0	0
10/04/2008	R201	2008/05/02	8.50	Call	Option on Bond Future	58.0000	12.0000	(79.310)	0	0	0
10/04/2008	R201	2008/08/07			Bond Future	8.8680	9.0580	2.143	0.0000	0.0000	0
10/04/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	214.0000	122.0000	(42.991)	0	0	0
10/04/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	4,462.0000	5,270.0000	18.108	0	0	0
10/04/2008	R201	2008/11/06			Bond Future	8.7880	8.9780	2.162	0.0000	0.0000	0
10/04/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	1,480.0000	1,086.0000	(26.622)	0	0	0
10/04/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	1,657.0000	2,140.0000	29.149	0	0	0
10/04/2008	R203	2008/05/02			Bond Future	8.9130	9.1030	2.132	0.0000	0.0000	0
10/04/2008	R203	2008/05/02	8.25	Put	Option on Bond Future	4,154.0000	5,298.0000	27.540	0	0	0

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10/04/2008	R203	2008/05/02	8.25	Call	Option on Bond Future	4.0000	0.0000	(100.000)	0	0	0
10/04/2008	R203	2008/08/07			Bond Future	8.8330	9.0230	2.151	0.0000	0.0000	0
10/04/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	6,825.0000	7,952.0000	16.513	0	0	0
10/04/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	11.0000	3.0000	(72.727)	0	0	0
10/04/2008	R203	2008/11/06			Bond Future	8.7720	8.9620	2.166	0.0000	0.0000	0
10/04/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	823.0000	499.0000	(39.368)	0	0	0
10/04/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	2,456.0000	3,253.0000	32.451	0	0	0
10/04/2008	R204	2008/05/02			Bond Future	8.9050	9.0950	2.134	0.0000	0.0000	3,779
10/04/2008	R204	2008/05/02	8.25	Call	Option on Bond Future	4.0000	0.0000	(100.000)	0	0	0
10/04/2008	R204	2008/05/02	8.25	Put	Option on Bond Future	4,394.0000	5,615.0000	27.788	0	0	0
10/04/2008	R204	2008/08/07			Bond Future	8.8340	9.0240	2.151	0.0000	0.0000	0
10/04/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	7,349.0000	8,561.0000	16.492	0	0	0
10/04/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	4.0000	1.0000	(75.000)	0	0	0
10/04/2008	R204	2008/11/06			Bond Future	8.7770	8.9670	2.165	0.0000	0.0000	0
10/04/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	2,562.0000	3,440.0000	34.270	0	0	0
10/04/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	771.0000	445.0000	(42.283)	0	0	0
10/04/2008	R206	2008/05/02			Bond Future	9.0150	9.1950	1.997	0.0000	0.0000	0
10/04/2008	R206	2008/05/02	8.25	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
10/04/2008	R206	2008/05/02	8.25	Put	Option on Bond Future	3,281.0000	4,031.0000	22.859	0	0	0
10/04/2008	R206	2008/08/07			Bond Future	8.9100	9.0900	2.020	0.0000	0.0000	0
10/04/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	108.0000	57.0000	(47.222)	0	0	0
10/04/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	3,905.0000	4,584.0000	17.388	0	0	0
10/04/2008	R206	2008/11/06			Bond Future	8.8190	8.9990	2.041	0.0000	0.0000	610
10/04/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	390.0000	268.0000	(31.282)	0	0	0
10/04/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	3,694.0000	4,280.0000	15.864	0	0	0
10/04/2008	R207	2008/05/02			Bond Future	8.9080	9.0980	2.133	0.0000	0.0000	0
10/04/2008	R207	2008/05/02	8.25	Put	Option on Bond Future	4,488.0000	5,725.0000	27.562	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
10/04/2008	R207	2008/05/02	8.25	Call	Option on Bond Future	4.0000	0.0000	(100.000)	0	0	0
10/04/2008	R207	2008/08/07			Bond Future	8.8420	9.0320	2.149	0.0000	0.0000	0
10/04/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	5,770.0000	6,994.0000	21.213	0	0	0
10/04/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	14.0000	3.0000	(78.571)	0	0	0
10/04/2008	R207	2008/11/06			Bond Future	8.7890	8.9790	2.162	0.0000	0.0000	0
10/04/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	649.0000	350.0000	(46.071)	0	0	0
10/04/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	2,559.0000	3,486.0000	36.225	0	0	0
10/04/2008	R209	2008/05/02			Bond Future	8.6320	8.8220	2.201	0.0000	0.0000	6,260
10/04/2008	R209	2008/05/02	7.75	Put	Option on Bond Future	7,951.0000	9,499.0000	19.469	0	0	0
10/04/2008	R209	2008/05/02	7.75	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
10/04/2008	R209	2008/08/07			Bond Future	8.5820	8.7720	2.214	0.0000	0.0000	2,450
10/04/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	7,522.0000	9,083.0000	20.752	0	0	0
10/04/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/04/2008	R209	2008/11/06			Bond Future	8.5420	8.7320	2.224	0.0000	0.0000	260
10/04/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	9.0000	2.0000	(77.778)	0	0	0
10/04/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	7,185.0000	8,748.0000	21.754	0	0	0
10/04/2008	TRT1	2008/05/02			Index Future	257.8240	255.4180	(0.933)	0.0000	0.0000	0
10/04/2008	TRT1	2008/08/07			Index Future	265.3840	263.0010	(0.898)	0.0000	0.0000	0
10/04/2008	TRT1	2008/11/06			Index Future	272.6610	270.2320	(0.891)	0.0000	0.0000	400
Grand Total:											148,508