

Derivatives High/Low Report

High/Low for 04/01/2008

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
04/01/2008	\$ / R 2008/03/17			Currency Future	6.9374	6.9379	0.007	6.9400	0.0000	47,022
04/01/2008	\$ / R 2008/06/13			Currency Future	7.0653	7.0674	0.030	7.0600	0.0000	15,045
04/01/2008	\$ / R 2008/09/15			Currency Future	7.1999	7.2034	0.049	7.1500	0.0000	1,472
04/01/2008	£ / R 2008/03/17			Currency Future	13.6719	13.6766	0.034	0.0000	0.0000	1,037
04/01/2008	£ / R 2008/06/13			Currency Future	13.8810	13.8865	0.040	0.0000	0.0000	1,155
04/01/2008	£ / R 2008/09/15			Currency Future	14.0941	14.0997	0.040	0.0000	0.0000	36
04/01/2008	€ / R 2008/03/17			Currency Future	10.2216	10.2605	0.381	0.0000	0.0000	1,752
04/01/2008	€ / R 2008/06/13			Currency Future	10.4023	10.4423	0.385	0.0000	0.0000	1,248
04/01/2008	€ / R 2008/09/15			Currency Future	10.5837	10.6242	0.383	0.0000	0.0000	92
04/01/2008	ALBI 2008/02/07			Index Future	260.0340	260.1510	0.045	0.0000	0.0000	594
04/01/2008	ALBI 2008/02/07	254.00	Call	Index Future	61,463.0000	62,493.0000	1.676	0	0	0
04/01/2008	ALBI 2008/02/07	254.00	Put	Index Future	1,123.0000	983.0000	(12.467)	0	0	0
04/01/2008	ALBI 2008/05/02			Index Future	266.8590	266.9210	0.023	0.0000	0.0000	0
04/01/2008	ALBI 2008/05/02	265.00	Put	Index Future	22,019.0000	21,650.0000	(1.676)	0	0	0
04/01/2008	ALBI 2008/05/02	265.00	Call	Index Future	40,609.0000	40,860.0000	0.618	0	0	0

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04/01/2008	ALBI	2008/08/07			Index Future	274.9450	275.0070	0.023	0.0000	0.0000	0
04/01/2008	ALBI	2008/08/07	265.00	Call	Index Future	108,877.0000	109,335.0000	0.421	0	0	0
04/01/2008	ALBI	2008/08/07	265.00	Put	Index Future	9,427.0000	9,265.0000	(1.718)	0	0	0
04/01/2008	ALBI	2008/11/06			Index Future	282.5270	282.5890	0.022	0.0000	0.0000	0
04/01/2008	ALBI	2008/11/06	265.00	Call	Index Future	179,935.0000	180,476.0000	0.301	0	0	0
04/01/2008	ALBI	2008/11/06	265.00	Put	Index Future	4,665.0000	4,586.0000	(1.693)	0	0	0
04/01/2008	CRD1	2008/02/07			Index Future	111.9280	111.9620	0.030	0.0000	0.0000	0
04/01/2008	CRD1	2008/05/02			Index Future	114.8520	114.8870	0.030	0.0000	0.0000	0
04/01/2008	CRD1	2008/08/07			Index Future	120.1590	120.1780	0.016	0.0000	0.0000	0
04/01/2008	CRD1	2008/11/06			Index Future	121.5420	121.5800	0.031	0.0000	0.0000	8
04/01/2008	GOVI	2008/02/07			jGovi	261.4290	261.5395	0.042	0.0000	0.0000	7
04/01/2008	GOVI	2008/02/07	265.00	Call	jGovi	2,065.0000	2,115.0000	2.421	0	0	0
04/01/2008	GOVI	2008/02/07	265.00	Put	jGovi	37,775.0000	36,720.0000	(2.793)	0	0	0
04/01/2008	GOVI	2008/05/02			jGovi	268.7350	268.8460	0.041	0.0000	0.0000	0
04/01/2008	GOVI	2008/05/02	264.00	Call	jGovi	59,814.0000	60,531.0000	1.199	0	0	0
04/01/2008	GOVI	2008/05/02	264.00	Put	jGovi	12,464.0000	12,071.0000	(3.153)	0	0	0
04/01/2008	GOVI	2008/08/07			jGovi	276.3130	276.4285	0.042	0.0000	0.0000	0
04/01/2008	GOVI	2008/08/07	274.00	Put	jGovi	31,754.0000	31,192.0000	(1.770)	0	0	0
04/01/2008	GOVI	2008/08/07	274.00	Call	jGovi	54,884.0000	55,477.0000	1.080	0	0	0
04/01/2008	GOVI	2008/11/06			jGovi	283.8860	284.0065	0.042	0.0000	0.0000	60
04/01/2008	GOVI	2008/11/06	274.00	Call	jGovi	115,039.0000	115,927.0000	0.772	0	0	0
04/01/2008	GOVI	2008/11/06	274.00	Put	jGovi	16,179.0000	15,862.0000	(1.959)	0	0	0
04/01/2008	ILBI	2008/02/07			Index Future	298.2060	298.2260	0.007	0.0000	0.0000	0

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04/01/2008	J153	2010/08/31			jSwap	10.5330	10.5260	(0.066)	0.0000	0.0000	0
04/01/2008	J157	2015/09/15			jSwap	9.5840	9.5900	0.063	0.0000	0.0000	0
04/01/2008	J186	2026/12/21			jSwap	8.6630	8.6910	0.323	0.0000	0.0000	0
04/01/2008	J201	2014/12/22			jSwap	9.6160	9.6160	-	0.0000	0.0000	0
04/01/2008	J203	2017/09/15			jSwap	9.4310	9.4450	0.148	0.0000	0.0000	0
04/01/2008	J204	2018/12/21			jSwap	9.2890	9.3090	0.215	0.0000	0.0000	0
04/01/2008	J207	2020/01/15			jSwap	9.2360	9.2580	0.238	0.0000	0.0000	0
04/01/2008	JBAR	2005/12/21			jBar	11.2960	11.3080	0.106	0.0000	0.0000	0
04/01/2008	JFRA	2008/02/07			jFra	11.2410	11.2200	(0.187)	0.0000	0.0000	0
04/01/2008	JFRA	2008/02/07	7.50	Call	Option on jFra	11,650.0000	11,525.0000	(1.073)	0	0	0
04/01/2008	JFRA	2008/02/07	7.50	Put	Option on jFra	2,676.0000	2,621.0000	(2.055)	0	0	0
04/01/2008	JFRA	2008/05/02			jFra	11.2360	11.2250	(0.098)	0.0000	0.0000	0
04/01/2008	JFRA	2008/05/02	10.25	Put	Option on jFra	10,189.0000	10,153.0000	(0.353)	0	0	0
04/01/2008	JFRA	2008/05/02	10.25	Call	Option on jFra	12,747.0000	12,686.0000	(0.479)	0	0	0
04/01/2008	JFRA	2008/08/07			jFra	11.0990	11.0990	-	0.0000	0.0000	0
04/01/2008	JFRA	2008/08/07	10.25	Put	Option on jFra	14,356.0000	14,320.0000	(0.251)	0	0	0
04/01/2008	JFRA	2008/08/07	10.25	Call	Option on jFra	16,415.0000	16,380.0000	(0.213)	0	0	0
04/01/2008	JFRA	2008/11/06			jFra	10.8960	10.8940	(0.018)	0.0000	0.0000	0
04/01/2008	JFRA	2008/11/06	10.25	Put	Option on jFra	17,534.0000	17,507.0000	(0.154)	0	0	0
04/01/2008	JFRA	2008/11/06	10.25	Call	Option on jFra	19,102.0000	19,070.0000	(0.168)	0	0	0
04/01/2008	JFRA	2009/02/05			jFra	10.5560	10.5120	(0.417)	0.0000	0.0000	0
04/01/2008	JFRA	2009/02/05	10.00	Call	Option on jFra	21,521.0000	21,442.0000	(0.367)	0	0	0
04/01/2008	JFRA	2009/02/05	10.00	Put	Option on jFra	20,171.0000	20,198.0000	0.134	0	0	0

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04/01/2008	JFRA	2009/05/07			jFra	10.1970	10.1820	(0.147)	0.0000	0.0000	0
04/01/2008	JFRA	2009/08/06			jFra	9.8850	9.8770	(0.081)	0.0000	0.0000	0
04/01/2008	JFRA	2009/08/06	10.00	Put	Option on jFra	25,306.0000	25,294.0000	(0.047)	0	0	0
04/01/2008	JFRA	2009/08/06	10.00	Call	Option on jFra	25,026.0000	24,995.0000	(0.124)	0	0	0
04/01/2008	JFRA	2009/11/05			jFra	9.6550	9.6460	(0.093)	0.0000	0.0000	0
04/01/2008	JN02	2008/02/07			jNote	10.6290	10.6150	(0.132)	0.0000	0.0000	0
04/01/2008	JN02	2008/02/07	9.00	Call	Option on jNote	29,021.0000	28,774.0000	(0.851)	0	0	0
04/01/2008	JN02	2008/02/07	9.00	Put	Option on jNote	173.0000	165.0000	(4.624)	0	0	0
04/01/2008	JN02	2008/05/02			jNote	10.4170	10.4070	(0.096)	0.0000	0.0000	0
04/01/2008	JN02	2008/05/02	10.00	Call	Option on jNote	16,473.0000	16,320.0000	(0.929)	0	0	0
04/01/2008	JN02	2008/05/02	10.00	Put	Option on jNote	7,431.0000	7,452.0000	0.283	0	0	0
04/01/2008	JN02	2008/08/07			jNote	10.1650	10.1560	(0.089)	0.0000	0.0000	0
04/01/2008	JN05	2008/02/07			jNote	9.7120	9.7110	(0.010)	0.0000	0.0000	0
04/01/2008	JN05	2008/02/07	9.00	Put	Option on jNote	211.0000	195.0000	(7.583)	0	0	0
04/01/2008	JN05	2008/02/07	9.00	Call	Option on jNote	27,894.0000	27,844.0000	(0.179)	0	0	0
04/01/2008	JN05	2008/05/02			jNote	9.5780	9.5810	0.031	0.0000	0.0000	0
04/01/2008	JN05	2008/05/02	9.50	Call	Option on jNote	13,818.0000	13,839.0000	0.152	0	0	0
04/01/2008	JN05	2008/05/02	9.50	Put	Option on jNote	9,289.0000	9,189.0000	(1.077)	0	0	0
04/01/2008	JN05	2008/08/07			jNote	9.4230	9.4280	0.053	0.0000	0.0000	0
04/01/2008	JN10	2008/02/07			jNote	9.2190	9.2360	0.184	0.0000	0.0000	0
04/01/2008	JN10	2008/02/07	9.00	Put	Option on jNote	1,514.0000	1,272.0000	(15.984)	0	0	0
04/01/2008	JN10	2008/02/07	9.00	Call	Option on jNote	15,515.0000	16,354.0000	5.408	0	0	0
04/01/2008	JN10	2008/05/02			jNote	9.1260	9.1450	0.208	0.0000	0.0000	0
04/01/2008	JN10	2008/05/02	9.00	Call	Option on jNote	16,757.0000	17,487.0000	4.356	0	0	0

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04/01/2008	JN10	2008/05/02	9.00	Put	Option on jNote	7,258.0000	6,765.0000	(6.793)	0	0	0
04/01/2008	JN10	2008/08/07			jNote	9.0190	9.0400	0.233	0.0000	0.0000	0
04/01/2008	JROD	2008/01/31			jRod	10.5610	10.5570	(0.038)	0.0000	0.0000	0
04/01/2008	JROD	2008/02/29			jRod	10.9340	10.9310	(0.027)	0.0000	0.0000	0
04/01/2008	JROD	2008/03/31			jRod	11.2670	11.2670	-	0.0000	0.0000	0
04/01/2008	JROD	2008/04/30			jRod	11.0130	11.0130	-	0.0000	0.0000	0
04/01/2008	JROD	2008/05/30			jRod	11.2310	11.2280	(0.027)	0.0000	0.0000	0
04/01/2008	JROD	2008/06/30			jRod	11.3790	11.3710	(0.070)	0.0000	0.0000	0
04/01/2008	JROD	2008/07/31			jRod	11.1570	11.1480	(0.081)	0.0000	0.0000	0
04/01/2008	OTH1	2008/02/07			Index Future	253.7620	253.9250	0.064	0.0000	0.0000	0
04/01/2008	OTH1	2008/05/02			Index Future	260.3930	260.5590	0.064	0.0000	0.0000	0
04/01/2008	OTH1	2008/08/07			Index Future	268.3400	268.4230	0.031	0.0000	0.0000	0
04/01/2008	OTH1	2008/11/06			Index Future	275.5600	275.7380	0.065	0.0000	0.0000	12
04/01/2008	R153	2008/02/07			Bond Future	9.2720	9.3210	0.528	0.0000	0.0000	8,063
04/01/2008	R153	2008/02/07	8.25	Put	Option on Bond Future	2,427.0000	2,540.0000	4.656	0	0	0
04/01/2008	R153	2008/02/07	8.25	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
04/01/2008	R153	2008/02/07	8.00	Put	Option on Bond Future	3,029.0000	3,143.0000	3.764	0	0	0
04/01/2008	R153	2008/02/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/01/2008	R153	2008/02/07	7.75	Put	Option on Bond Future	3,637.0000	3,751.0000	3.134	0	0	0
04/01/2008	R153	2008/02/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/01/2008	R153	2008/05/02			Bond Future	9.0250	9.1090	0.931	0.0000	0.0000	0

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04/01/2008	R153	2008/05/02	9.00	Call	Option on Bond Future	641.0000	553.0000	(13.729)	0	0	0
04/01/2008	R153	2008/05/02	9.00	Put	Option on Bond Future	695.0000	788.0000	13.381	0	0	0
04/01/2008	R153	2008/08/07			Bond Future	8.7480	8.8620	1.303	0.0000	0.0000	0
04/01/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	1,042.0000	1,176.0000	12.860	0	0	0
04/01/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	561.0000	474.0000	(15.508)	0	0	0
04/01/2008	R157	2008/02/07			Bond Future	8.4890	8.5190	0.353	0.0000	0.0000	9,138
04/01/2008	R157	2008/02/07	7.75	Call	Option on Bond Future	26.0000	19.0000	(26.923)	0	0	0
04/01/2008	R157	2008/02/07	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/01/2008	R157	2008/02/07	7.75	Put	Option on Bond Future	4,936.0000	5,124.0000	3.809	0	0	0
04/01/2008	R157	2008/02/07	8.25	Call	Option on Bond Future	449.0000	385.0000	(14.254)	0	0	250
04/01/2008	R157	2008/02/07	7.50	Put	Option on Bond Future	6,631.0000	6,824.0000	2.911	0	0	0
04/01/2008	R157	2008/02/07	8.25	Put	Option on Bond Future	2,011.0000	2,141.0000	6.464	0	0	0
04/01/2008	R157	2008/02/07	7.50	Call	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
04/01/2008	R157	2008/02/07	7.25	Put	Option on Bond Future	8,375.0000	8,569.0000	2.316	0	0	0
04/01/2008	R157	2008/02/07	8.50	Call	Option on Bond Future	1,105.0000	992.0000	(10.226)	0	0	0
04/01/2008	R157	2008/02/07	8.50	Put	Option on Bond Future	1,034.0000	1,115.0000	7.834	0	0	250
04/01/2008	R157	2008/05/02			Bond Future	8.3530	8.3990	0.551	0.0000	0.0000	0
04/01/2008	R157	2008/05/02	8.75	Call	Option on Bond Future	3,452.0000	3,242.0000	(6.083)	0	0	0
04/01/2008	R157	2008/05/02	8.75	Put	Option on Bond Future	955.0000	1,038.0000	8.691	0	0	0
04/01/2008	R157	2008/05/02	8.50	Call	Option on Bond Future	2,424.0000	2,249.0000	(7.219)	0	0	0
04/01/2008	R157	2008/05/02	8.50	Put	Option on Bond Future	1,492.0000	1,610.0000	7.909	0	0	2,000
04/01/2008	R157	2008/08/07			Bond Future	8.2150	8.2730	0.706	0.0000	0.0000	2,500
04/01/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	3,248.0000	3,454.0000	6.342	0	0	0
04/01/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	1,900.0000	1,745.0000	(8.158)	0	0	0
04/01/2008	R186	2008/02/07			Bond Future	8.1590	8.1720	0.159	0.0000	0.0000	0
04/01/2008	R186	2008/02/07	7.75	Put	Option on Bond Future	4,986.0000	5,098.0000	2.246	0	0	0
04/01/2008	R186	2008/02/07	7.75	Call	Option on Bond Future	302.0000	269.0000	(10.927)	0	0	0
04/01/2008	R186	2008/02/07	7.50	Call	Option on Bond Future	59.0000	50.0000	(15.254)	0	0	0
04/01/2008	R186	2008/02/07	7.50	Put	Option on Bond Future	7,740.0000	7,876.0000	1.757	0	0	0
04/01/2008	R186	2008/02/07	7.25	Put	Option on Bond Future	10,791.0000	10,934.0000	1.325	0	0	0
04/01/2008	R186	2008/02/07	7.25	Call	Option on Bond Future	7.0000	5.0000	(28.571)	0	0	0

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04/01/2008	R186	2008/05/02			Bond Future	8.0760	8.0940	0.223	0.0000	0.0000	0
04/01/2008	R186	2008/05/02	8.00	Put	Option on Bond Future	3,674.0000	3,768.0000	2.559	0	0	0
04/01/2008	R186	2008/05/02	8.00	Call	Option on Bond Future	2,819.0000	2,712.0000	(3.796)	0	0	0
04/01/2008	R186	2008/08/07			Bond Future	7.9950	8.0160	0.263	0.0000	0.0000	0
04/01/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	3,200.0000	3,093.0000	(3.344)	0	0	0
04/01/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	5,996.0000	6,124.0000	2.135	0	0	0
04/01/2008	R196	2008/02/07			Bond Future	10.1520	10.1370	(0.148)	0.0000	0.0000	0
04/01/2008	R196	2008/02/07	8.25	Put	Option on Bond Future	1,866.0000	1,852.0000	(0.750)	0	0	0
04/01/2008	R196	2008/02/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/01/2008	R196	2008/02/07	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/01/2008	R196	2008/02/07	8.50	Put	Option on Bond Future	1,618.0000	1,603.0000	(0.927)	0	0	0
04/01/2008	R196	2008/02/07	8.75	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
04/01/2008	R196	2008/02/07	8.75	Put	Option on Bond Future	1,371.0000	1,357.0000	(1.021)	0	0	0
04/01/2008	R196	2008/05/02			Bond Future	9.7150	9.6930	(0.226)	0.0000	0.0000	0
04/01/2008	R196	2008/05/02	9.00	Call	Option on Bond Future	80.0000	83.0000	3.750	0	0	0
04/01/2008	R196	2008/05/02	9.00	Put	Option on Bond Future	632.0000	618.0000	(2.215)	0	0	0
04/01/2008	R196	2008/08/07			Bond Future	9.1720	9.1450	(0.294)	0.0000	0.0000	0
04/01/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	1,506.0000	1,509.0000	0.199	0	0	0
04/01/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	1,730.0000	1,719.0000	(0.636)	0	0	0
04/01/2008	R201	2008/02/07			Bond Future	8.5420	8.5680	0.304	0.0000	0.0000	0
04/01/2008	R201	2008/02/07	7.75	Call	Option on Bond Future	13.0000	9.0000	(30.769)	0	0	0
04/01/2008	R201	2008/02/07	7.75	Put	Option on Bond Future	4,193.0000	4,324.0000	3.124	0	0	0
04/01/2008	R201	2008/02/07	7.50	Put	Option on Bond Future	5,546.0000	5,680.0000	2.416	0	0	0
04/01/2008	R201	2008/02/07	7.50	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
04/01/2008	R201	2008/02/07	7.25	Put	Option on Bond Future	6,932.0000	7,066.0000	1.933	0	0	0
04/01/2008	R201	2008/02/07	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/01/2008	R201	2008/05/02			Bond Future	8.4090	8.4440	0.416	0.0000	0.0000	0
04/01/2008	R201	2008/05/02	8.50	Put	Option on Bond Future	1,289.0000	1,363.0000	5.741	0	0	0
04/01/2008	R201	2008/05/02	8.50	Call	Option on Bond Future	1,748.0000	1,645.0000	(5.892)	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
04/01/2008	R201	2008/08/07			Bond Future	8.2770	8.3150	0.459	0.0000	0.0000	0
04/01/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	2,734.0000	2,844.0000	4.023	0	0	0
04/01/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	1,355.0000	1,277.0000	(5.756)	0	0	0
04/01/2008	R203	2008/02/07			Bond Future	8.3540	8.3740	0.239	0.0000	0.0000	0
04/01/2008	R203	2008/02/07	7.50	Put	Option on Bond Future	5,751.0000	5,878.0000	2.208	0	0	0
04/01/2008	R203	2008/02/07	7.50	Call	Option on Bond Future	9.0000	7.0000	(22.222)	0	0	0
04/01/2008	R203	2008/05/02			Bond Future	8.2450	8.2720	0.327	0.0000	0.0000	0
04/01/2008	R203	2008/05/02	8.25	Put	Option on Bond Future	1,542.0000	1,622.0000	5.188	0	0	0
04/01/2008	R203	2008/05/02	8.25	Call	Option on Bond Future	1,574.0000	1,480.0000	(5.972)	0	0	0
04/01/2008	R203	2008/08/07			Bond Future	8.1350	8.1640	0.356	0.0000	0.0000	0
04/01/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	3,161.0000	3,293.0000	4.176	0	0	0
04/01/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	670.0000	617.0000	(7.910)	0	0	0
04/01/2008	R204	2008/02/07			Bond Future	8.3490	8.3670	0.216	0.0000	0.0000	3,331
04/01/2008	R204	2008/02/07	7.50	Put	Option on Bond Future	6,185.0000	6,301.0000	1.876	0	0	0
04/01/2008	R204	2008/02/07	7.50	Call	Option on Bond Future	55.0000	46.0000	(16.364)	0	0	0
04/01/2008	R204	2008/05/02			Bond Future	8.2500	8.2730	0.279	0.0000	0.0000	0
04/01/2008	R204	2008/05/02	8.25	Call	Option on Bond Future	1,671.0000	1,584.0000	(5.206)	0	0	0
04/01/2008	R204	2008/05/02	8.25	Put	Option on Bond Future	1,671.0000	1,743.0000	4.309	0	0	0
04/01/2008	R204	2008/08/07			Bond Future	8.1520	8.1770	0.307	0.0000	0.0000	0
04/01/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	3,351.0000	3,479.0000	3.820	0	0	0
04/01/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	542.0000	499.0000	(7.934)	0	0	0
04/01/2008	R206	2008/02/07			Bond Future	8.6460	8.6770	0.359	0.0000	0.0000	0
04/01/2008	R206	2008/02/07	7.75	Put	Option on Bond Future	4,062.0000	4,197.0000	3.323	0	0	0
04/01/2008	R206	2008/02/07	7.75	Call	Option on Bond Future	4.0000	3.0000	(25.000)	0	0	0
04/01/2008	R206	2008/05/02			Bond Future	8.5070	8.5500	0.505	0.0000	0.0000	0
04/01/2008	R206	2008/05/02	8.25	Call	Option on Bond Future	628.0000	562.0000	(10.510)	0	0	0
04/01/2008	R206	2008/05/02	8.25	Put	Option on Bond Future	1,746.0000	1,865.0000	6.816	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
04/01/2008	R206	2008/08/07			Bond Future	8.3640	8.4140	0.598	0.0000	0.0000	0
04/01/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	855.0000	781.0000	(8.655)	0	0	0
04/01/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	2,396.0000	2,532.0000	5.676	0	0	0
04/01/2008	R207	2008/02/07			Bond Future	8.3220	8.3400	0.216	0.0000	0.0000	0
04/01/2008	R207	2008/02/07	7.50	Put	Option on Bond Future	6,069.0000	6,194.0000	2.060	0	0	0
04/01/2008	R207	2008/02/07	7.50	Call	Option on Bond Future	7.0000	5.0000	(28.571)	0	0	0
04/01/2008	R207	2008/05/02			Bond Future	8.2310	8.2540	0.279	0.0000	0.0000	0
04/01/2008	R207	2008/05/02	8.25	Call	Option on Bond Future	1,774.0000	1,684.0000	(5.073)	0	0	0
04/01/2008	R207	2008/05/02	8.25	Put	Option on Bond Future	1,640.0000	1,712.0000	4.390	0	0	0
04/01/2008	R207	2008/08/07			Bond Future	8.1400	8.1650	0.307	0.0000	0.0000	0
04/01/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	2,002.0000	2,106.0000	5.195	0	0	0
04/01/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	1,011.0000	940.0000	(7.023)	0	0	0
04/01/2008	R209	2008/02/07			Bond Future	7.8850	7.8960	0.140	0.0000	0.0000	6,590
04/01/2008	R209	2008/02/07	7.00	Call	Option on Bond Future	4.0000	3.0000	(25.000)	0	0	0
04/01/2008	R209	2008/02/07	7.00	Put	Option on Bond Future	9,219.0000	9,323.0000	1.128	0	0	0
04/01/2008	R209	2008/05/02			Bond Future	7.8160	7.8300	0.179	0.0000	0.0000	0
04/01/2008	R209	2008/05/02	7.75	Call	Option on Bond Future	2,145.0000	2,072.0000	(3.403)	0	0	0
04/01/2008	R209	2008/05/02	7.75	Put	Option on Bond Future	2,787.0000	2,849.0000	2.225	0	0	0
04/01/2008	R209	2008/08/07			Bond Future	7.7470	7.7640	0.219	0.0000	0.0000	0
04/01/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	1,327.0000	1,240.0000	(6.556)	0	0	0
04/01/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	1,297.0000	1,377.0000	6.168	0	0	0
04/01/2008	TRT1	2008/02/07			Index Future	258.2090	258.3190	0.043	0.0000	0.0000	0
04/01/2008	TRT1	2008/05/02			Index Future	264.9560	265.0680	0.042	0.0000	0.0000	0
04/01/2008	TRT1	2008/08/07			Index Future	273.0470	273.1070	0.022	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
04/01/2008	TRT1 2008/11/06			Index Future	280.3890	280.5090	0.043	0.0000	0.0000	400
Grand Total:										102,062