

Derivatives High/Low Report

High/Low for 07/01/2008

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
07/01/2008	\$ / R 2008/03/17			Currency Future	6.9379	7.0064	0.987	7.0400	0.0000	47,040
07/01/2008	\$ / R 2008/06/13			Currency Future	7.0674	7.1381	1.000	0.0000	0.0000	15,045
07/01/2008	\$ / R 2008/09/15			Currency Future	7.2034	7.2767	1.018	7.3200	0.0000	1,501
07/01/2008	£ / R 2008/03/17			Currency Future	13.6766	13.7921	0.845	0.0000	0.0000	1,037
07/01/2008	£ / R 2008/06/13			Currency Future	13.8865	14.0044	0.849	0.0000	0.0000	1,155
07/01/2008	£ / R 2008/09/15			Currency Future	14.0997	14.2202	0.855	14.2800	0.0000	50
07/01/2008	€ / R 2008/03/17			Currency Future	10.2605	10.3141	0.522	0.0000	0.0000	1,752
07/01/2008	€ / R 2008/06/13			Currency Future	10.4423	10.4964	0.518	0.0000	0.0000	1,248
07/01/2008	€ / R 2008/09/15			Currency Future	10.6242	10.6792	0.518	10.7000	0.0000	112
07/01/2008	ALBI 2008/02/07			Index Future	260.1510	260.0750	(0.029)	0.0000	0.0000	594
07/01/2008	ALBI 2008/02/07	254.00	Call	Index Future	62,493.0000	61,576.0000	(1.467)	0	0	0
07/01/2008	ALBI 2008/02/07	254.00	Put	Index Future	983.0000	826.0000	(15.972)	0	0	0
07/01/2008	ALBI 2008/05/02			Index Future	266.9210	266.9740	0.020	0.0000	0.0000	0
07/01/2008	ALBI 2008/05/02	265.00	Call	Index Future	40,860.0000	40,810.0000	(0.122)	0	0	0
07/01/2008	ALBI 2008/05/02	265.00	Put	Index Future	21,650.0000	21,070.0000	(2.679)	0	0	0

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07/01/2008	ALBI	2008/08/07			Index Future	275.0070	275.0330	0.009	0.0000	0.0000	0
07/01/2008	ALBI	2008/08/07	265.00	Call	Index Future	109,335.0000	109,372.0000	0.034	0	0	0
07/01/2008	ALBI	2008/08/07	265.00	Put	Index Future	9,265.0000	9,042.0000	(2.407)	0	0	0
07/01/2008	ALBI	2008/11/06			Index Future	282.5890	282.6570	0.024	0.0000	0.0000	0
07/01/2008	ALBI	2008/11/06	265.00	Put	Index Future	4,586.0000	4,443.0000	(3.118)	0	0	0
07/01/2008	ALBI	2008/11/06	265.00	Call	Index Future	180,476.0000	181,013.0000	0.298	0	0	0
07/01/2008	CRD1	2008/02/07			Index Future	111.9620	111.9660	0.004	0.0000	0.0000	0
07/01/2008	CRD1	2008/05/02			Index Future	114.8870	114.8900	0.003	0.0000	0.0000	0
07/01/2008	CRD1	2008/08/07			Index Future	120.1780	120.2240	0.038	0.0000	0.0000	0
07/01/2008	CRD1	2008/11/06			Index Future	121.5800	121.5840	0.003	0.0000	0.0000	8
07/01/2008	GOVI	2008/02/07			jGovi	261.5395	261.4915	(0.018)	0.0000	0.0000	7
07/01/2008	GOVI	2008/02/07	265.00	Call	jGovi	2,115.0000	1,760.0000	(16.785)	0	0	0
07/01/2008	GOVI	2008/02/07	265.00	Put	jGovi	36,720.0000	36,845.0000	0.340	0	0	0
07/01/2008	GOVI	2008/05/02			jGovi	268.8460	268.7970	(0.018)	0.0000	0.0000	0
07/01/2008	GOVI	2008/05/02	264.00	Put	jGovi	12,071.0000	11,883.0000	(1.557)	0	0	0
07/01/2008	GOVI	2008/05/02	264.00	Call	jGovi	60,531.0000	59,853.0000	(1.120)	0	0	0
07/01/2008	GOVI	2008/08/07			jGovi	276.4285	276.3780	(0.018)	0.0000	0.0000	0
07/01/2008	GOVI	2008/08/07	274.00	Call	jGovi	55,477.0000	54,889.0000	(1.060)	0	0	0
07/01/2008	GOVI	2008/08/07	274.00	Put	jGovi	31,192.0000	31,109.0000	(0.266)	0	0	0
07/01/2008	GOVI	2008/11/06			jGovi	284.0065	283.9555	(0.018)	0.0000	0.0000	60
07/01/2008	GOVI	2008/11/06	274.00	Put	jGovi	15,862.0000	15,785.0000	(0.485)	0	0	0
07/01/2008	GOVI	2008/11/06	274.00	Call	jGovi	115,927.0000	115,340.0000	(0.506)	0	0	0
07/01/2008	ILBI	2008/02/07			Index Future	298.2260	298.3390	0.038	0.0000	0.0000	0

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07/01/2008	J153	2010/08/31			jSwap	10.5260	10.5420	0.152	0.0000	0.0000	0
07/01/2008	J157	2015/09/15			jSwap	9.5900	9.5970	0.073	0.0000	0.0000	0
07/01/2008	J186	2026/12/21			jSwap	8.6910	8.7110	0.230	0.0000	0.0000	0
07/01/2008	J201	2014/12/22			jSwap	9.6160	9.6300	0.146	0.0000	0.0000	0
07/01/2008	J203	2017/09/15			jSwap	9.4450	9.4590	0.148	0.0000	0.0000	0
07/01/2008	J204	2018/12/21			jSwap	9.3090	9.3240	0.161	0.0000	0.0000	0
07/01/2008	J207	2020/01/15			jSwap	9.2580	9.2710	0.140	0.0000	0.0000	0
07/01/2008	JBAR	2005/12/21			jBar	11.3080	11.3040	(0.035)	0.0000	0.0000	0
07/01/2008	JFRA	2008/02/07			jFra	11.2200	11.2040	(0.143)	0.0000	0.0000	0
07/01/2008	JFRA	2008/02/07	7.50	Call	Option on jFra	11,525.0000	11,354.0000	(1.484)	0	0	0
07/01/2008	JFRA	2008/02/07	7.50	Put	Option on jFra	2,621.0000	2,371.0000	(9.538)	0	0	0
07/01/2008	JFRA	2008/05/02			jFra	11.2250	11.2320	0.062	0.0000	0.0000	0
07/01/2008	JFRA	2008/05/02	10.25	Call	Option on jFra	12,686.0000	12,543.0000	(1.127)	0	0	0
07/01/2008	JFRA	2008/05/02	10.25	Put	Option on jFra	10,153.0000	10,009.0000	(1.418)	0	0	0
07/01/2008	JFRA	2008/08/07			jFra	11.0990	11.1310	0.288	0.0000	0.0000	0
07/01/2008	JFRA	2008/08/07	10.25	Call	Option on jFra	16,380.0000	16,313.0000	(0.409)	0	0	0
07/01/2008	JFRA	2008/08/07	10.25	Put	Option on jFra	14,320.0000	14,176.0000	(1.006)	0	0	0
07/01/2008	JFRA	2008/11/06			jFra	10.8940	10.9390	0.413	0.0000	0.0000	0
07/01/2008	JFRA	2008/11/06	10.25	Put	Option on jFra	17,507.0000	17,364.0000	(0.817)	0	0	0
07/01/2008	JFRA	2008/11/06	10.25	Call	Option on jFra	19,070.0000	19,036.0000	(0.178)	0	0	0
07/01/2008	JFRA	2009/02/05			jFra	10.5120	10.5940	0.780	0.0000	0.0000	0
07/01/2008	JFRA	2009/02/05	10.00	Put	Option on jFra	20,198.0000	20,020.0000	(0.881)	0	0	0
07/01/2008	JFRA	2009/02/05	10.00	Call	Option on jFra	21,442.0000	21,463.0000	0.098	0	0	0

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07/01/2008	JFRA	2009/05/07			jFra	10.1820	10.2140	0.314	0.0000	0.0000	0
07/01/2008	JFRA	2009/08/06			jFra	9.8770	9.9020	0.253	0.0000	0.0000	0
07/01/2008	JFRA	2009/08/06	10.00	Call	Option on jFra	24,995.0000	24,960.0000	(0.140)	0	0	0
07/01/2008	JFRA	2009/08/06	10.00	Put	Option on jFra	25,294.0000	25,198.0000	(0.380)	0	0	0
07/01/2008	JFRA	2009/11/05			jFra	9.6460	9.6610	0.156	0.0000	0.0000	0
07/01/2008	JN02	2008/02/07			jNote	10.6150	10.6430	0.264	0.0000	0.0000	0
07/01/2008	JN02	2008/02/07	9.00	Call	Option on jNote	28,774.0000	29,205.0000	1.498	0	0	0
07/01/2008	JN02	2008/02/07	9.00	Put	Option on jNote	165.0000	114.0000	(30.909)	0	0	0
07/01/2008	JN02	2008/05/02			jNote	10.4070	10.4350	0.269	0.0000	0.0000	0
07/01/2008	JN02	2008/05/02	10.00	Call	Option on jNote	16,320.0000	16,483.0000	0.999	0	0	0
07/01/2008	JN02	2008/05/02	10.00	Put	Option on jNote	7,452.0000	7,133.0000	(4.281)	0	0	0
07/01/2008	JN02	2008/08/07			jNote	10.1560	10.1830	0.266	0.0000	0.0000	0
07/01/2008	JN05	2008/02/07			jNote	9.7110	9.7350	0.247	0.0000	0.0000	0
07/01/2008	JN05	2008/02/07	9.00	Put	Option on jNote	195.0000	126.0000	(35.385)	0	0	0
07/01/2008	JN05	2008/02/07	9.00	Call	Option on jNote	27,844.0000	28,695.0000	3.056	0	0	0
07/01/2008	JN05	2008/05/02			jNote	9.5810	9.6070	0.271	0.0000	0.0000	0
07/01/2008	JN05	2008/05/02	9.50	Put	Option on jNote	9,189.0000	8,615.0000	(6.247)	0	0	0
07/01/2008	JN05	2008/05/02	9.50	Call	Option on jNote	13,839.0000	14,262.0000	3.057	0	0	0
07/01/2008	JN05	2008/08/07			jNote	9.4280	9.4540	0.276	0.0000	0.0000	0
07/01/2008	JN10	2008/02/07			jNote	9.2360	9.2500	0.152	0.0000	0.0000	0
07/01/2008	JN10	2008/02/07	9.00	Put	Option on jNote	1,272.0000	983.0000	(22.720)	0	0	0
07/01/2008	JN10	2008/02/07	9.00	Call	Option on jNote	16,354.0000	16,950.0000	3.644	0	0	0
07/01/2008	JN10	2008/05/02			jNote	9.1450	9.1600	0.164	0.0000	0.0000	0
07/01/2008	JN10	2008/05/02	9.00	Call	Option on jNote	17,487.0000	17,964.0000	2.728	0	0	0

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07/01/2008	JN10	2008/05/02	9.00	Put	Option on jNote	6,765.0000	6,303.0000	(6.829)	0	0	0
07/01/2008	JN10	2008/08/07			jNote	9.0400	9.0550	0.166	0.0000	0.0000	0
07/01/2008	JROD	2008/01/31			jRod	10.5570	10.5420	(0.142)	0.0000	0.0000	0
07/01/2008	JROD	2008/02/29			jRod	10.9310	10.9020	(0.265)	0.0000	0.0000	0
07/01/2008	JROD	2008/03/31			jRod	11.2670	11.2330	(0.302)	0.0000	0.0000	0
07/01/2008	JROD	2008/04/30			jRod	11.0130	10.9990	(0.127)	0.0000	0.0000	0
07/01/2008	JROD	2008/05/30			jRod	11.2280	11.2190	(0.080)	0.0000	0.0000	0
07/01/2008	JROD	2008/06/30			jRod	11.3710	11.3660	(0.044)	0.0000	0.0000	0
07/01/2008	JROD	2008/07/31			jRod	11.1480	11.1460	(0.018)	0.0000	0.0000	0
07/01/2008	OTH1	2008/02/07			Index Future	253.9250	253.6780	(0.097)	0.0000	0.0000	0
07/01/2008	OTH1	2008/05/02			Index Future	260.5590	260.3040	(0.098)	0.0000	0.0000	0
07/01/2008	OTH1	2008/08/07			Index Future	268.4230	268.3370	(0.032)	0.0000	0.0000	0
07/01/2008	OTH1	2008/11/06			Index Future	275.7380	275.4700	(0.097)	0.0000	0.0000	12
07/01/2008	R153	2008/02/07			Bond Future	9.3210	9.3410	0.215	0.0000	0.0000	8,063
07/01/2008	R153	2008/02/07	8.25	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
07/01/2008	R153	2008/02/07	8.25	Put	Option on Bond Future	2,540.0000	2,587.0000	1.850	0	0	0
07/01/2008	R153	2008/02/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/01/2008	R153	2008/02/07	8.00	Put	Option on Bond Future	3,143.0000	3,190.0000	1.495	0	0	0
07/01/2008	R153	2008/02/07	7.75	Put	Option on Bond Future	3,751.0000	3,798.0000	1.253	0	0	0
07/01/2008	R153	2008/02/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/01/2008	R153	2008/05/02			Bond Future	9.1090	9.1290	0.220	0.0000	0.0000	0

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07/01/2008	R153	2008/05/02	9.00	Call	Option on Bond Future	553.0000	526.0000	(4.882)	0	0	0
07/01/2008	R153	2008/05/02	9.00	Put	Option on Bond Future	788.0000	804.0000	2.030	0	0	0
07/01/2008	R153	2008/08/07			Bond Future	8.8620	8.8820	0.226	0.0000	0.0000	0
07/01/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	474.0000	455.0000	(4.008)	0	0	0
07/01/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	1,176.0000	1,196.0000	1.701	0	0	0
07/01/2008	R157	2008/02/07			Bond Future	8.5190	8.5290	0.117	0.0000	0.0000	9,138
07/01/2008	R157	2008/02/07	7.50	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
07/01/2008	R157	2008/02/07	7.50	Put	Option on Bond Future	6,824.0000	6,888.0000	0.938	0	0	0
07/01/2008	R157	2008/02/07	7.25	Put	Option on Bond Future	8,569.0000	8,634.0000	0.759	0	0	0
07/01/2008	R157	2008/02/07	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/01/2008	R157	2008/02/07	7.75	Call	Option on Bond Future	19.0000	13.0000	(31.579)	0	0	0
07/01/2008	R157	2008/02/07	8.25	Put	Option on Bond Future	2,141.0000	2,153.0000	0.560	0	0	0
07/01/2008	R157	2008/02/07	8.25	Call	Option on Bond Future	385.0000	333.0000	(13.506)	0	0	250
07/01/2008	R157	2008/02/07	7.75	Put	Option on Bond Future	5,124.0000	5,182.0000	1.132	0	0	0
07/01/2008	R157	2008/02/07	8.50	Call	Option on Bond Future	992.0000	914.0000	(7.863)	0	0	0
07/01/2008	R157	2008/02/07	8.50	Put	Option on Bond Future	1,115.0000	1,102.0000	(1.166)	0	0	250
07/01/2008	R157	2008/05/02			Bond Future	8.3990	8.4090	0.119	0.0000	0.0000	0
07/01/2008	R157	2008/05/02	8.75	Call	Option on Bond Future	3,242.0000	3,177.0000	(2.005)	0	0	0
07/01/2008	R157	2008/05/02	8.75	Put	Option on Bond Future	1,038.0000	1,036.0000	(0.193)	0	0	0
07/01/2008	R157	2008/05/02	8.50	Call	Option on Bond Future	2,249.0000	2,190.0000	(2.623)	0	0	0
07/01/2008	R157	2008/05/02	8.50	Put	Option on Bond Future	1,610.0000	1,614.0000	0.248	0	0	2,000
07/01/2008	R157	2008/08/07			Bond Future	8.2730	8.2830	0.121	0.0000	0.0000	2,500
07/01/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	3,454.0000	3,475.0000	0.608	0	0	0
07/01/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	1,745.0000	1,704.0000	(2.350)	0	0	0
07/01/2008	R186	2008/02/07			Bond Future	8.1720	8.1820	0.122	0.0000	0.0000	0
07/01/2008	R186	2008/02/07	7.75	Put	Option on Bond Future	5,098.0000	5,157.0000	1.157	0	0	0
07/01/2008	R186	2008/02/07	7.75	Call	Option on Bond Future	269.0000	217.0000	(19.331)	0	0	0
07/01/2008	R186	2008/02/07	7.50	Put	Option on Bond Future	7,876.0000	7,972.0000	1.219	0	0	0
07/01/2008	R186	2008/02/07	7.50	Call	Option on Bond Future	50.0000	35.0000	(30.000)	0	0	0
07/01/2008	R186	2008/02/07	7.25	Call	Option on Bond Future	5.0000	3.0000	(40.000)	0	0	0
07/01/2008	R186	2008/02/07	7.25	Put	Option on Bond Future	10,934.0000	11,043.0000	0.997	0	0	0

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07/01/2008	R186	2008/05/02			Bond Future	8.0940	8.1040	0.124	0.0000	0.0000	0
07/01/2008	R186	2008/05/02	8.00	Put	Option on Bond Future	3,768.0000	3,788.0000	0.531	0	0	0
07/01/2008	R186	2008/05/02	8.00	Call	Option on Bond Future	2,712.0000	2,621.0000	(3.355)	0	0	0
07/01/2008	R186	2008/08/07			Bond Future	8.0160	8.0260	0.125	0.0000	0.0000	0
07/01/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	6,124.0000	6,161.0000	0.604	0	0	0
07/01/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	3,093.0000	3,018.0000	(2.425)	0	0	0
07/01/2008	R196	2008/02/07			Bond Future	10.1370	10.1210	(0.158)	0.0000	0.0000	0
07/01/2008	R196	2008/02/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/01/2008	R196	2008/02/07	8.25	Put	Option on Bond Future	1,852.0000	1,836.0000	(0.864)	0	0	0
07/01/2008	R196	2008/02/07	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/01/2008	R196	2008/02/07	8.50	Put	Option on Bond Future	1,603.0000	1,588.0000	(0.936)	0	0	0
07/01/2008	R196	2008/02/07	8.75	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
07/01/2008	R196	2008/02/07	8.75	Put	Option on Bond Future	1,357.0000	1,341.0000	(1.179)	0	0	0
07/01/2008	R196	2008/05/02			Bond Future	9.6930	9.7570	0.660	0.0000	0.0000	0
07/01/2008	R196	2008/05/02	9.00	Call	Option on Bond Future	83.0000	71.0000	(14.458)	0	0	0
07/01/2008	R196	2008/05/02	9.00	Put	Option on Bond Future	618.0000	655.0000	5.987	0	0	0
07/01/2008	R196	2008/08/07			Bond Future	9.1450	9.3130	1.837	0.0000	0.0000	0
07/01/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	1,719.0000	1,753.0000	1.978	0	0	0
07/01/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	1,509.0000	1,455.0000	(3.579)	0	0	0
07/01/2008	R201	2008/02/07			Bond Future	8.5680	8.5780	0.117	0.0000	0.0000	0
07/01/2008	R201	2008/02/07	7.75	Call	Option on Bond Future	9.0000	6.0000	(33.333)	0	0	0
07/01/2008	R201	2008/02/07	7.75	Put	Option on Bond Future	4,324.0000	4,372.0000	1.110	0	0	0
07/01/2008	R201	2008/02/07	7.50	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
07/01/2008	R201	2008/02/07	7.50	Put	Option on Bond Future	5,680.0000	5,731.0000	0.898	0	0	0
07/01/2008	R201	2008/02/07	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/01/2008	R201	2008/02/07	7.25	Put	Option on Bond Future	7,066.0000	7,117.0000	0.722	0	0	0
07/01/2008	R201	2008/05/02			Bond Future	8.4440	8.4540	0.118	8.4700	0.0000	45
07/01/2008	R201	2008/05/02	8.50	Put	Option on Bond Future	1,363.0000	1,367.0000	0.293	0	0	0
07/01/2008	R201	2008/05/02	8.50	Call	Option on Bond Future	1,645.0000	1,599.0000	(2.796)	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
07/01/2008	R201	2008/08/07			Bond Future	8.3150	8.3250	0.120	0.0000	0.0000	0
07/01/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	1,277.0000	1,245.0000	(2.506)	0	0	0
07/01/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	2,844.0000	2,862.0000	0.633	0	0	0
07/01/2008	R203	2008/02/07			Bond Future	8.3740	8.3940	0.239	0.0000	0.0000	0
07/01/2008	R203	2008/02/07	7.50	Call	Option on Bond Future	7.0000	4.0000	(42.857)	0	0	0
07/01/2008	R203	2008/02/07	7.50	Put	Option on Bond Future	5,878.0000	6,004.0000	2.144	0	0	0
07/01/2008	R203	2008/05/02			Bond Future	8.2720	8.2920	0.242	0.0000	0.0000	0
07/01/2008	R203	2008/05/02	8.25	Put	Option on Bond Future	1,622.0000	1,668.0000	2.836	0	0	0
07/01/2008	R203	2008/05/02	8.25	Call	Option on Bond Future	1,480.0000	1,398.0000	(5.541)	0	0	0
07/01/2008	R203	2008/08/07			Bond Future	8.1640	8.1840	0.245	0.0000	0.0000	0
07/01/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	3,293.0000	3,379.0000	2.612	0	0	0
07/01/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	617.0000	576.0000	(6.645)	0	0	0
07/01/2008	R204	2008/02/07			Bond Future	8.3670	8.3770	0.120	0.0000	0.0000	3,331
07/01/2008	R204	2008/02/07	7.50	Call	Option on Bond Future	46.0000	33.0000	(28.261)	0	0	0
07/01/2008	R204	2008/02/07	7.50	Put	Option on Bond Future	6,301.0000	6,358.0000	0.905	0	0	0
07/01/2008	R204	2008/05/02			Bond Future	8.2730	8.2830	0.121	0.0000	0.0000	0
07/01/2008	R204	2008/05/02	8.25	Call	Option on Bond Future	1,584.0000	1,529.0000	(3.472)	0	0	0
07/01/2008	R204	2008/05/02	8.25	Put	Option on Bond Future	1,743.0000	1,757.0000	0.803	0	0	0
07/01/2008	R204	2008/08/07			Bond Future	8.1770	8.1870	0.122	0.0000	0.0000	0
07/01/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	3,479.0000	3,524.0000	1.293	0	0	0
07/01/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	499.0000	476.0000	(4.609)	0	0	0
07/01/2008	R206	2008/02/07			Bond Future	8.6770	8.6870	0.115	0.0000	0.0000	0
07/01/2008	R206	2008/02/07	7.75	Put	Option on Bond Future	4,197.0000	4,240.0000	1.025	0	0	0
07/01/2008	R206	2008/02/07	7.75	Call	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
07/01/2008	R206	2008/05/02			Bond Future	8.5500	8.5600	0.117	0.0000	0.0000	0
07/01/2008	R206	2008/05/02	8.25	Put	Option on Bond Future	1,865.0000	1,882.0000	0.912	0	0	0
07/01/2008	R206	2008/05/02	8.25	Call	Option on Bond Future	562.0000	536.0000	(4.626)	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
07/01/2008	R206	2008/08/07			Bond Future	8.4140	8.4240	0.119	0.0000	0.0000	0
07/01/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	2,532.0000	2,550.0000	0.711	0	0	0
07/01/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	781.0000	758.0000	(2.945)	0	0	0
07/01/2008	R207	2008/02/07			Bond Future	8.3400	8.3600	0.240	0.0000	0.0000	0
07/01/2008	R207	2008/02/07	7.50	Call	Option on Bond Future	5.0000	3.0000	(40.000)	0	0	0
07/01/2008	R207	2008/02/07	7.50	Put	Option on Bond Future	6,194.0000	6,333.0000	2.244	0	0	0
07/01/2008	R207	2008/05/02			Bond Future	8.2540	8.2740	0.242	0.0000	0.0000	0
07/01/2008	R207	2008/05/02	8.25	Call	Option on Bond Future	1,684.0000	1,592.0000	(5.463)	0	0	0
07/01/2008	R207	2008/05/02	8.25	Put	Option on Bond Future	1,712.0000	1,761.0000	2.862	0	0	0
07/01/2008	R207	2008/08/07			Bond Future	8.1650	8.1850	0.245	0.0000	0.0000	0
07/01/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	2,106.0000	2,184.0000	3.704	0	0	0
07/01/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	940.0000	878.0000	(6.596)	0	0	0
07/01/2008	R209	2008/02/07			Bond Future	7.8960	7.9260	0.380	0.0000	0.0000	6,590
07/01/2008	R209	2008/02/07	7.00	Put	Option on Bond Future	9,323.0000	9,606.0000	3.036	0	0	0
07/01/2008	R209	2008/02/07	7.00	Call	Option on Bond Future	3.0000	1.0000	(66.667)	0	0	0
07/01/2008	R209	2008/05/02			Bond Future	7.8300	7.8600	0.383	0.0000	0.0000	0
07/01/2008	R209	2008/05/02	7.75	Call	Option on Bond Future	2,072.0000	1,910.0000	(7.819)	0	0	0
07/01/2008	R209	2008/05/02	7.75	Put	Option on Bond Future	2,849.0000	2,975.0000	4.423	0	0	0
07/01/2008	R209	2008/08/07			Bond Future	7.7640	7.7940	0.386	0.0000	0.0000	0
07/01/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	1,377.0000	1,521.0000	10.458	0	0	0
07/01/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	1,240.0000	1,094.0000	(11.774)	0	0	0
07/01/2008	TRT1	2008/02/07			Index Future	258.3190	258.2670	(0.020)	0.0000	0.0000	0
07/01/2008	TRT1	2008/05/02			Index Future	265.0680	265.0130	(0.021)	0.0000	0.0000	0
07/01/2008	TRT1	2008/08/07			Index Future	273.1070	273.1490	0.015	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
07/01/2008	TRT1 2008/11/06			Index Future	280.5090	280.4540	(0.020)	0.0000	0.0000	400
Grand Total:										102,188