

Derivatives High/Low Report

High/Low for 08/01/2008

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
08/01/2008	\$ / R 2008/03/17			Currency Future	7.0064	6.9630	(0.619)	7.0100	0.0000	47,319
08/01/2008	\$ / R 2008/06/13			Currency Future	7.1381	7.0933	(0.628)	7.0400	0.0000	15,845
08/01/2008	\$ / R 2008/09/15			Currency Future	7.2767	7.2316	(0.620)	7.2800	0.0000	2,054
08/01/2008	£ / R 2008/03/17			Currency Future	13.7921	13.7385	(0.389)	0.0000	0.0000	1,037
08/01/2008	£ / R 2008/06/13			Currency Future	14.0044	13.9489	(0.396)	0.0000	0.0000	1,155
08/01/2008	£ / R 2008/09/15			Currency Future	14.2202	14.1661	(0.380)	0.0000	0.0000	50
08/01/2008	€ / R 2008/03/17			Currency Future	10.3141	10.2575	(0.549)	0.0000	0.0000	1,752
08/01/2008	€ / R 2008/06/13			Currency Future	10.4964	10.4367	(0.569)	0.0000	0.0000	1,248
08/01/2008	€ / R 2008/09/15			Currency Future	10.6792	10.6189	(0.565)	0.0000	0.0000	112
08/01/2008	ALBI 2008/02/07			Index Future	260.0750	259.7760	(0.115)	0.0000	0.0000	594
08/01/2008	ALBI 2008/02/07	254.00	Put	Index Future	826.0000	921.0000	11.501	0	0	0
08/01/2008	ALBI 2008/02/07	254.00	Call	Index Future	61,576.0000	58,681.0000	(4.702)	0	0	0
08/01/2008	ALBI 2008/05/02			Index Future	266.9740	266.6650	(0.116)	0.0000	0.0000	0
08/01/2008	ALBI 2008/05/02	265.00	Put	Index Future	21,070.0000	22,176.0000	5.249	0	0	0
08/01/2008	ALBI 2008/05/02	265.00	Call	Index Future	40,810.0000	38,826.0000	(4.862)	0	0	0

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08/01/2008	ALBI	2008/08/07			Index Future	275.0330	274.7300	(0.110)	0.0000	0.0000	0
08/01/2008	ALBI	2008/08/07	265.00	Put	Index Future	9,042.0000	9,478.0000	4.822	0	0	0
08/01/2008	ALBI	2008/08/07	265.00	Call	Index Future	109,372.0000	106,778.0000	(2.372)	0	0	0
08/01/2008	ALBI	2008/11/06			Index Future	282.6570	282.3750	(0.100)	0.0000	0.0000	0
08/01/2008	ALBI	2008/11/06	265.00	Call	Index Future	181,013.0000	178,379.0000	(1.455)	0	0	0
08/01/2008	ALBI	2008/11/06	265.00	Put	Index Future	4,443.0000	4,629.0000	4.186	0	0	0
08/01/2008	CRD1	2008/02/07			Index Future	111.9660	111.9150	(0.046)	0.0000	0.0000	0
08/01/2008	CRD1	2008/05/02			Index Future	114.8900	114.8380	(0.045)	0.0000	0.0000	0
08/01/2008	CRD1	2008/08/07			Index Future	120.2240	120.1830	(0.034)	0.0000	0.0000	0
08/01/2008	CRD1	2008/11/06			Index Future	121.5840	121.5300	(0.044)	0.0000	0.0000	8
08/01/2008	GOVI	2008/02/07			jGovi	261.4915	261.2430	(0.095)	0.0000	0.0000	7
08/01/2008	GOVI	2008/02/07	265.00	Put	jGovi	36,845.0000	38,963.0000	5.748	0	0	0
08/01/2008	GOVI	2008/02/07	265.00	Call	jGovi	1,760.0000	1,393.0000	(20.852)	0	0	0
08/01/2008	GOVI	2008/05/02			jGovi	268.7970	268.5405	(0.095)	0.0000	0.0000	0
08/01/2008	GOVI	2008/05/02	264.00	Call	jGovi	59,853.0000	57,854.0000	(3.340)	0	0	0
08/01/2008	GOVI	2008/05/02	264.00	Put	jGovi	11,883.0000	12,449.0000	4.763	0	0	0
08/01/2008	GOVI	2008/08/07			jGovi	276.3780	276.1145	(0.095)	0.0000	0.0000	0
08/01/2008	GOVI	2008/08/07	274.00	Call	jGovi	54,889.0000	53,232.0000	(3.019)	0	0	0
08/01/2008	GOVI	2008/08/07	274.00	Put	jGovi	31,109.0000	32,087.0000	3.144	0	0	0
08/01/2008	GOVI	2008/11/06			jGovi	283.9555	283.6870	(0.095)	0.0000	0.0000	60
08/01/2008	GOVI	2008/11/06	274.00	Put	jGovi	15,785.0000	16,296.0000	3.237	0	0	0
08/01/2008	GOVI	2008/11/06	274.00	Call	jGovi	115,340.0000	113,166.0000	(1.885)	0	0	0
08/01/2008	ILBI	2008/02/07			Index Future	298.3390	298.3570	0.006	0.0000	0.0000	0

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08/01/2008	J153	2010/08/31			jSwap	10.5420	10.5750	0.313	0.0000	0.0000	0
08/01/2008	J157	2015/09/15			jSwap	9.5970	9.6260	0.302	0.0000	0.0000	0
08/01/2008	J186	2026/12/21			jSwap	8.7110	8.7500	0.448	0.0000	0.0000	0
08/01/2008	J201	2014/12/22			jSwap	9.6300	9.6620	0.332	0.0000	0.0000	0
08/01/2008	J203	2017/09/15			jSwap	9.4590	9.4780	0.201	0.0000	0.0000	0
08/01/2008	J204	2018/12/21			jSwap	9.3240	9.3470	0.247	0.0000	0.0000	0
08/01/2008	J207	2020/01/15			jSwap	9.2710	9.2960	0.270	0.0000	0.0000	0
08/01/2008	JBAR	2005/12/21			jBar	11.3040	11.3210	0.150	0.0000	0.0000	0
08/01/2008	JFRA	2008/02/07			jFra	11.2040	11.2570	0.473	0.0000	0.0000	0
08/01/2008	JFRA	2008/02/07	7.50	Call	Option on jFra	11,354.0000	11,378.0000	0.211	0	0	0
08/01/2008	JFRA	2008/02/07	7.50	Put	Option on jFra	2,371.0000	2,257.0000	(4.808)	0	0	0
08/01/2008	JFRA	2008/05/02			jFra	11.2320	11.2610	0.258	0.0000	0.0000	0
08/01/2008	JFRA	2008/05/02	10.25	Call	Option on jFra	12,543.0000	12,533.0000	(0.080)	0	0	0
08/01/2008	JFRA	2008/05/02	10.25	Put	Option on jFra	10,009.0000	9,927.0000	(0.819)	0	0	0
08/01/2008	JFRA	2008/08/07			jFra	11.1310	11.1700	0.350	0.0000	0.0000	0
08/01/2008	JFRA	2008/08/07	10.25	Call	Option on jFra	16,313.0000	16,326.0000	0.080	0	0	0
08/01/2008	JFRA	2008/08/07	10.25	Put	Option on jFra	14,176.0000	14,094.0000	(0.578)	0	0	0
08/01/2008	JFRA	2008/11/06			jFra	10.9390	10.9640	0.229	0.0000	0.0000	0
08/01/2008	JFRA	2008/11/06	10.25	Put	Option on jFra	17,364.0000	17,304.0000	(0.346)	0	0	0
08/01/2008	JFRA	2008/11/06	10.25	Call	Option on jFra	19,036.0000	19,036.0000	-	0	0	0
08/01/2008	JFRA	2009/02/05			jFra	10.5940	10.5850	(0.085)	0.0000	0.0000	0
08/01/2008	JFRA	2009/02/05	10.00	Put	Option on jFra	20,020.0000	20,005.0000	(0.075)	0	0	0
08/01/2008	JFRA	2009/02/05	10.00	Call	Option on jFra	21,463.0000	21,426.0000	(0.172)	0	0	0

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08/01/2008	JFRA	2009/05/07			jFra	10.2140	10.2600	0.450	0.0000	0.0000	0
08/01/2008	JFRA	2009/08/06			jFra	9.9020	9.9560	0.545	0.0000	0.0000	0
08/01/2008	JFRA	2009/08/06	10.00	Put	Option on jFra	25,198.0000	25,109.0000	(0.353)	0	0	0
08/01/2008	JFRA	2009/08/06	10.00	Call	Option on jFra	24,960.0000	25,002.0000	0.168	0	0	0
08/01/2008	JFRA	2009/11/05			jFra	9.6610	9.7110	0.518	0.0000	0.0000	0
08/01/2008	JN02	2008/02/07			jNote	10.6430	10.6780	0.329	0.0000	0.0000	0
08/01/2008	JN02	2008/02/07	9.00	Call	Option on jNote	29,205.0000	29,802.0000	2.044	0	0	0
08/01/2008	JN02	2008/02/07	9.00	Put	Option on jNote	114.0000	90.0000	(21.053)	0	0	0
08/01/2008	JN02	2008/05/02			jNote	10.4350	10.4720	0.355	0.0000	0.0000	0
08/01/2008	JN02	2008/05/02	10.00	Put	Option on jNote	7,133.0000	6,845.0000	(4.038)	0	0	0
08/01/2008	JN02	2008/05/02	10.00	Call	Option on jNote	16,483.0000	16,851.0000	2.233	0	0	0
08/01/2008	JN02	2008/08/07			jNote	10.1830	10.2220	0.383	0.0000	0.0000	0
08/01/2008	JN05	2008/02/07			jNote	9.7350	9.7670	0.329	0.0000	0.0000	0
08/01/2008	JN05	2008/02/07	9.00	Put	Option on jNote	126.0000	89.0000	(29.365)	0	0	0
08/01/2008	JN05	2008/02/07	9.00	Call	Option on jNote	28,695.0000	29,880.0000	4.130	0	0	0
08/01/2008	JN05	2008/05/02			jNote	9.6070	9.6390	0.333	0.0000	0.0000	0
08/01/2008	JN05	2008/05/02	9.50	Call	Option on jNote	14,262.0000	14,938.0000	4.740	0	0	0
08/01/2008	JN05	2008/05/02	9.50	Put	Option on jNote	8,615.0000	8,050.0000	(6.558)	0	0	0
08/01/2008	JN05	2008/08/07			jNote	9.4540	9.4890	0.370	0.0000	0.0000	0
08/01/2008	JN10	2008/02/07			jNote	9.2500	9.2710	0.227	0.0000	0.0000	0
08/01/2008	JN10	2008/02/07	9.00	Call	Option on jNote	16,950.0000	18,059.0000	6.543	0	0	0
08/01/2008	JN10	2008/02/07	9.00	Put	Option on jNote	983.0000	770.0000	(21.668)	0	0	0
08/01/2008	JN10	2008/05/02			jNote	9.1600	9.1800	0.218	0.0000	0.0000	0
08/01/2008	JN10	2008/05/02	9.00	Call	Option on jNote	17,964.0000	18,764.0000	4.453	0	0	0

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08/01/2008	JN10	2008/05/02	9.00	Put	Option on jNote	6,303.0000	5,833.0000	(7.457)	0	0	0
08/01/2008	JN10	2008/08/07			jNote	9.0550	9.0760	0.232	0.0000	0.0000	0
08/01/2008	JROD	2008/01/31			jRod	10.5420	10.5390	(0.028)	0.0000	0.0000	0
08/01/2008	JROD	2008/02/29			jRod	10.9020	10.9010	(0.009)	0.0000	0.0000	0
08/01/2008	JROD	2008/03/31			jRod	11.2330	11.2380	0.045	0.0000	0.0000	0
08/01/2008	JROD	2008/04/30			jRod	10.9990	11.0040	0.045	0.0000	0.0000	0
08/01/2008	JROD	2008/05/30			jRod	11.2190	11.2260	0.062	0.0000	0.0000	0
08/01/2008	JROD	2008/06/30			jRod	11.3660	11.3740	0.070	0.0000	0.0000	0
08/01/2008	JROD	2008/07/31			jRod	11.1460	11.1530	0.063	0.0000	0.0000	0
08/01/2008	OTH1	2008/02/07			Index Future	253.6780	253.0960	(0.229)	0.0000	0.0000	0
08/01/2008	OTH1	2008/05/02			Index Future	260.3040	259.7060	(0.230)	0.0000	0.0000	0
08/01/2008	OTH1	2008/08/07			Index Future	268.3370	267.7130	(0.233)	0.0000	0.0000	0
08/01/2008	OTH1	2008/11/06			Index Future	275.4700	274.8390	(0.229)	0.0000	0.0000	12
08/01/2008	R153	2008/02/07			Bond Future	9.3410	9.3510	0.107	0.0000	0.0000	8,063
08/01/2008	R153	2008/02/07	8.00	Put	Option on Bond Future	3,190.0000	3,213.0000	0.721	0	0	0
08/01/2008	R153	2008/02/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
08/01/2008	R153	2008/02/07	8.25	Put	Option on Bond Future	2,587.0000	2,610.0000	0.889	0	0	0
08/01/2008	R153	2008/02/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
08/01/2008	R153	2008/02/07	7.75	Put	Option on Bond Future	3,798.0000	3,821.0000	0.606	0	0	0
08/01/2008	R153	2008/02/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
08/01/2008	R153	2008/05/02			Bond Future	9.1290	9.1390	0.110	0.0000	0.0000	0

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08/01/2008	R153	2008/05/02	9.00	Call	Option on Bond Future	526.0000	514.0000	(2.281)	0	0	0
08/01/2008	R153	2008/05/02	9.00	Put	Option on Bond Future	804.0000	813.0000	1.119	0	0	0
08/01/2008	R153	2008/08/07			Bond Future	8.8820	8.8920	0.113	0.0000	0.0000	0
08/01/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	455.0000	447.0000	(1.758)	0	0	0
08/01/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	1,196.0000	1,207.0000	0.920	0	0	0
08/01/2008	R157	2008/02/07			Bond Future	8.5290	8.5390	0.117	0.0000	0.0000	9,138
08/01/2008	R157	2008/02/07	7.50	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
08/01/2008	R157	2008/02/07	8.50	Call	Option on Bond Future	914.0000	867.0000	(5.142)	0	0	0
08/01/2008	R157	2008/02/07	7.50	Put	Option on Bond Future	6,888.0000	6,952.0000	0.929	0	0	0
08/01/2008	R157	2008/02/07	7.25	Put	Option on Bond Future	8,634.0000	8,699.0000	0.753	0	0	0
08/01/2008	R157	2008/02/07	8.50	Put	Option on Bond Future	1,102.0000	1,120.0000	1.633	0	0	250
08/01/2008	R157	2008/02/07	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
08/01/2008	R157	2008/02/07	8.25	Put	Option on Bond Future	2,153.0000	2,191.0000	1.765	0	0	0
08/01/2008	R157	2008/02/07	8.25	Call	Option on Bond Future	333.0000	306.0000	(8.108)	0	0	250
08/01/2008	R157	2008/02/07	7.75	Put	Option on Bond Future	5,182.0000	5,245.0000	1.216	0	0	0
08/01/2008	R157	2008/02/07	7.75	Call	Option on Bond Future	13.0000	11.0000	(15.385)	0	0	0
08/01/2008	R157	2008/05/02			Bond Future	8.4090	8.4190	0.119	0.0000	0.0000	0
08/01/2008	R157	2008/05/02	8.50	Put	Option on Bond Future	1,614.0000	1,634.0000	1.239	0	0	2,000
08/01/2008	R157	2008/05/02	8.50	Call	Option on Bond Future	2,190.0000	2,146.0000	(2.009)	0	0	0
08/01/2008	R157	2008/05/02	8.75	Put	Option on Bond Future	1,036.0000	1,049.0000	1.255	0	0	0
08/01/2008	R157	2008/05/02	8.75	Call	Option on Bond Future	3,177.0000	3,126.0000	(1.605)	0	0	0
08/01/2008	R157	2008/08/07			Bond Future	8.2830	8.2930	0.121	0.0000	0.0000	2,500
08/01/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	3,475.0000	3,507.0000	0.921	0	0	0
08/01/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	1,704.0000	1,674.0000	(1.761)	0	0	0
08/01/2008	R186	2008/02/07			Bond Future	8.1820	8.2220	0.489	0.0000	0.0000	0
08/01/2008	R186	2008/02/07	7.75	Call	Option on Bond Future	217.0000	160.0000	(26.267)	0	0	0
08/01/2008	R186	2008/02/07	7.75	Put	Option on Bond Future	5,157.0000	5,543.0000	7.485	0	0	0
08/01/2008	R186	2008/02/07	7.50	Call	Option on Bond Future	35.0000	23.0000	(34.286)	0	0	0
08/01/2008	R186	2008/02/07	7.50	Put	Option on Bond Future	7,972.0000	8,402.0000	5.394	0	0	0
08/01/2008	R186	2008/02/07	7.25	Call	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
08/01/2008	R186	2008/02/07	7.25	Put	Option on Bond Future	11,043.0000	11,485.0000	4.003	0	0	0

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08/01/2008	R186	2008/05/02			Bond Future	8.1040	8.1440	0.494	0.0000	0.0000	0
08/01/2008	R186	2008/05/02	8.00	Put	Option on Bond Future	3,788.0000	4,022.0000	6.177	0	0	0
08/01/2008	R186	2008/05/02	8.00	Call	Option on Bond Future	2,621.0000	2,410.0000	(8.050)	0	0	0
08/01/2008	R186	2008/08/07			Bond Future	8.0260	8.0660	0.498	0.0000	0.0000	0
08/01/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	6,161.0000	6,419.0000	4.188	0	0	0
08/01/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	3,018.0000	2,831.0000	(6.196)	0	0	0
08/01/2008	R196	2008/02/07			Bond Future	10.1210	10.1380	0.168	0.0000	0.0000	0
08/01/2008	R196	2008/02/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
08/01/2008	R196	2008/02/07	8.25	Put	Option on Bond Future	1,836.0000	1,853.0000	0.926	0	0	0
08/01/2008	R196	2008/02/07	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
08/01/2008	R196	2008/02/07	8.50	Put	Option on Bond Future	1,588.0000	1,604.0000	1.008	0	0	0
08/01/2008	R196	2008/02/07	8.75	Put	Option on Bond Future	1,341.0000	1,357.0000	1.193	0	0	0
08/01/2008	R196	2008/02/07	8.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
08/01/2008	R196	2008/05/02			Bond Future	9.7570	9.7740	0.174	0.0000	0.0000	0
08/01/2008	R196	2008/05/02	9.00	Call	Option on Bond Future	71.0000	67.0000	(5.634)	0	0	0
08/01/2008	R196	2008/05/02	9.00	Put	Option on Bond Future	655.0000	665.0000	1.527	0	0	0
08/01/2008	R196	2008/08/07			Bond Future	9.3130	9.3290	0.172	0.0000	0.0000	0
08/01/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	1,455.0000	1,447.0000	(0.550)	0	0	0
08/01/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	1,753.0000	1,754.0000	0.057	0	0	0
08/01/2008	R201	2008/02/07			Bond Future	8.5780	8.5880	0.117	0.0000	0.0000	0
08/01/2008	R201	2008/02/07	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
08/01/2008	R201	2008/02/07	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
08/01/2008	R201	2008/02/07	7.50	Put	Option on Bond Future	5,731.0000	5,782.0000	0.890	0	0	0
08/01/2008	R201	2008/02/07	7.75	Call	Option on Bond Future	6.0000	5.0000	(16.667)	0	0	0
08/01/2008	R201	2008/02/07	7.25	Put	Option on Bond Future	7,117.0000	7,168.0000	0.717	0	0	0
08/01/2008	R201	2008/02/07	7.75	Put	Option on Bond Future	4,372.0000	4,422.0000	1.144	0	0	0
08/01/2008	R201	2008/05/02			Bond Future	8.4540	8.4640	0.118	0.0000	0.0000	45
08/01/2008	R201	2008/05/02	8.50	Put	Option on Bond Future	1,367.0000	1,385.0000	1.317	0	0	0
08/01/2008	R201	2008/05/02	8.50	Call	Option on Bond Future	1,599.0000	1,566.0000	(2.064)	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
08/01/2008	R201	2008/08/07			Bond Future	8.3250	8.3350	0.120	0.0000	0.0000	0
08/01/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	2,862.0000	2,888.0000	0.908	0	0	0
08/01/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	1,245.0000	1,222.0000	(1.847)	0	0	0
08/01/2008	R203	2008/02/07			Bond Future	8.3940	8.4040	0.119	0.0000	0.0000	0
08/01/2008	R203	2008/02/07	7.50	Put	Option on Bond Future	6,004.0000	6,068.0000	1.066	0	0	0
08/01/2008	R203	2008/02/07	7.50	Call	Option on Bond Future	4.0000	3.0000	(25.000)	0	0	0
08/01/2008	R203	2008/05/02			Bond Future	8.2920	8.3020	0.121	0.0000	0.0000	0
08/01/2008	R203	2008/05/02	8.25	Put	Option on Bond Future	1,668.0000	1,695.0000	1.619	0	0	0
08/01/2008	R203	2008/05/02	8.25	Call	Option on Bond Future	1,398.0000	1,361.0000	(2.647)	0	0	0
08/01/2008	R203	2008/08/07			Bond Future	8.1840	8.1940	0.122	0.0000	0.0000	0
08/01/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	576.0000	557.0000	(3.299)	0	0	0
08/01/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	3,379.0000	3,424.0000	1.332	0	0	0
08/01/2008	R204	2008/02/07			Bond Future	8.3770	8.3970	0.239	0.0000	0.0000	3,331
08/01/2008	R204	2008/02/07	7.50	Put	Option on Bond Future	6,358.0000	6,489.0000	2.060	0	0	0
08/01/2008	R204	2008/02/07	7.50	Call	Option on Bond Future	33.0000	27.0000	(18.182)	0	0	0
08/01/2008	R204	2008/05/02			Bond Future	8.2830	8.3030	0.241	0.0000	0.0000	0
08/01/2008	R204	2008/05/02	8.25	Call	Option on Bond Future	1,529.0000	1,456.0000	(4.774)	0	0	0
08/01/2008	R204	2008/05/02	8.25	Put	Option on Bond Future	1,757.0000	1,821.0000	3.643	0	0	0
08/01/2008	R204	2008/08/07			Bond Future	8.1870	8.2070	0.244	0.0000	0.0000	0
08/01/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	3,524.0000	3,628.0000	2.951	0	0	0
08/01/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	476.0000	444.0000	(6.723)	0	0	0
08/01/2008	R206	2008/02/07			Bond Future	8.6870	8.6970	0.115	0.0000	0.0000	0
08/01/2008	R206	2008/02/07	7.75	Put	Option on Bond Future	4,240.0000	4,284.0000	1.038	0	0	0
08/01/2008	R206	2008/02/07	7.75	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
08/01/2008	R206	2008/05/02			Bond Future	8.5600	8.5700	0.117	0.0000	0.0000	0
08/01/2008	R206	2008/05/02	8.25	Put	Option on Bond Future	1,882.0000	1,907.0000	1.328	0	0	0
08/01/2008	R206	2008/05/02	8.25	Call	Option on Bond Future	536.0000	519.0000	(3.172)	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
08/01/2008	R206	2008/08/07			Bond Future	8.4240	8.4340	0.119	0.0000	0.0000	0
08/01/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	758.0000	742.0000	(2.111)	0	0	0
08/01/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	2,550.0000	2,576.0000	1.020	0	0	0
08/01/2008	R207	2008/02/07			Bond Future	8.3600	8.3800	0.239	0.0000	0.0000	0
08/01/2008	R207	2008/02/07	7.50	Put	Option on Bond Future	6,333.0000	6,473.0000	2.211	0	0	0
08/01/2008	R207	2008/02/07	7.50	Call	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
08/01/2008	R207	2008/05/02			Bond Future	8.2740	8.2940	0.242	0.0000	0.0000	0
08/01/2008	R207	2008/05/02	8.25	Put	Option on Bond Future	1,761.0000	1,825.0000	3.634	0	0	0
08/01/2008	R207	2008/05/02	8.25	Call	Option on Bond Future	1,592.0000	1,516.0000	(4.774)	0	0	0
08/01/2008	R207	2008/08/07			Bond Future	8.1850	8.2050	0.244	0.0000	0.0000	0
08/01/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	2,184.0000	2,271.0000	3.984	0	0	0
08/01/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	878.0000	825.0000	(6.036)	0	0	0
08/01/2008	R209	2008/02/07			Bond Future	7.9260	7.9760	0.631	0.0000	0.0000	6,590
08/01/2008	R209	2008/02/07	7.00	Put	Option on Bond Future	9,606.0000	10,077.0000	4.903	0	0	0
08/01/2008	R209	2008/02/07	7.00	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
08/01/2008	R209	2008/05/02			Bond Future	7.8600	7.9100	0.636	0.0000	0.0000	0
08/01/2008	R209	2008/05/02	7.75	Put	Option on Bond Future	2,975.0000	3,238.0000	8.840	0	0	0
08/01/2008	R209	2008/05/02	7.75	Call	Option on Bond Future	1,910.0000	1,696.0000	(11.204)	0	0	0
08/01/2008	R209	2008/08/07			Bond Future	7.7940	7.8440	0.642	0.0000	0.0000	0
08/01/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	1,094.0000	885.0000	(19.104)	0	0	0
08/01/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	1,521.0000	1,795.0000	18.014	0	0	0
08/01/2008	TRT1	2008/02/07			Index Future	258.2670	258.0120	(0.099)	0.0000	0.0000	0
08/01/2008	TRT1	2008/05/02			Index Future	265.0130	264.7500	(0.099)	0.0000	0.0000	0
08/01/2008	TRT1	2008/08/07			Index Future	273.1490	272.8960	(0.093)	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
08/01/2008	TRT1 2008/11/06			Index Future	280.4540	280.1780	(0.098)	0.0000	0.0000	400
Grand Total:										103,820