

Derivatives High/Low Report

High/Low for 10/01/2008

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
10/01/2008	\$ / R 2008/03/17			Currency Future	6.9596	6.9503	(0.134)	6.9900	0.0000	51,398
10/01/2008	\$ / R 2008/06/13			Currency Future	7.0912	7.0823	(0.126)	7.1100	0.0000	18,915
10/01/2008	\$ / R 2008/09/15			Currency Future	7.2307	7.2228	(0.109)	7.2600	0.0000	2,334
10/01/2008	£ / R 2008/03/17			Currency Future	13.6054	13.5873	(0.133)	0.0000	0.0000	1,037
10/01/2008	£ / R 2008/06/13			Currency Future	13.8155	13.7958	(0.143)	0.0000	0.0000	1,155
10/01/2008	£ / R 2008/09/15			Currency Future	14.0307	14.0142	(0.118)	14.0200	0.0000	120
10/01/2008	€ / R 2008/03/17			Currency Future	10.2148	10.2432	0.278	0.0000	0.0000	1,752
10/01/2008	€ / R 2008/06/13			Currency Future	10.3923	10.4220	0.286	0.0000	0.0000	1,248
10/01/2008	€ / R 2008/09/15			Currency Future	10.5730	10.6037	0.290	10.5000	0.0000	70
10/01/2008	ALBI 2008/02/07			Index Future	259.8580	260.3520	0.190	0.0000	0.0000	594
10/01/2008	ALBI 2008/02/07	254.00	Call	Index Future	59,387.0000	64,050.0000	7.852	0	0	0
10/01/2008	ALBI 2008/02/07	254.00	Put	Index Future	807.0000	530.0000	(34.325)	0	0	0
10/01/2008	ALBI 2008/05/02			Index Future	266.6250	267.2680	0.241	0.0000	0.0000	0
10/01/2008	ALBI 2008/05/02	265.00	Put	Index Future	22,212.0000	19,571.0000	(11.890)	0	0	0
10/01/2008	ALBI 2008/05/02	265.00	Call	Index Future	38,462.0000	42,251.0000	9.851	0	0	0

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10/01/2008	ALBI	2008/08/07			Index Future	274.6850	275.3430	0.240	0.0000	0.0000	0
10/01/2008	ALBI	2008/08/07	265.00	Put	Index Future	9,491.0000	8,380.0000	(11.706)	0	0	0
10/01/2008	ALBI	2008/08/07	265.00	Call	Index Future	106,341.0000	111,810.0000	5.143	0	0	0
10/01/2008	ALBI	2008/11/06			Index Future	282.3210	282.9780	0.233	0.0000	0.0000	0
10/01/2008	ALBI	2008/11/06	265.00	Put	Index Future	4,640.0000	4,119.0000	(11.228)	0	0	0
10/01/2008	ALBI	2008/11/06	265.00	Call	Index Future	177,850.0000	183,899.0000	3.401	0	0	0
10/01/2008	CRD1	2008/02/07			Index Future	111.9190	112.0470	0.114	0.0000	0.0000	0
10/01/2008	CRD1	2008/05/02			Index Future	114.8410	114.9710	0.113	0.0000	0.0000	0
10/01/2008	CRD1	2008/08/07			Index Future	120.1490	120.3220	0.144	0.0000	0.0000	0
10/01/2008	CRD1	2008/11/06			Index Future	121.5350	121.6750	0.115	0.0000	0.0000	8
10/01/2008	GOVI	2008/02/07			jGovi	261.3090	261.7600	0.173	0.0000	0.0000	7
10/01/2008	GOVI	2008/02/07	265.00	Put	jGovi	38,283.0000	34,192.0000	(10.686)	0	0	0
10/01/2008	GOVI	2008/02/07	265.00	Call	jGovi	1,373.0000	1,792.0000	30.517	0	0	0
10/01/2008	GOVI	2008/05/02			jGovi	268.6040	269.0670	0.172	0.0000	0.0000	2
10/01/2008	GOVI	2008/05/02	264.00	Put	jGovi	12,173.0000	10,895.0000	(10.499)	0	0	0
10/01/2008	GOVI	2008/05/02	264.00	Call	jGovi	58,213.0000	61,565.0000	5.758	0	0	0
10/01/2008	GOVI	2008/08/07			jGovi	276.1810	276.6580	0.173	0.0000	0.0000	0
10/01/2008	GOVI	2008/08/07	274.00	Put	jGovi	31,717.0000	29,707.0000	(6.337)	0	0	0
10/01/2008	GOVI	2008/08/07	274.00	Call	jGovi	53,527.0000	56,287.0000	5.156	0	0	0
10/01/2008	GOVI	2008/11/06			jGovi	283.7600	284.2510	0.173	0.0000	0.0000	60
10/01/2008	GOVI	2008/11/06	274.00	Put	jGovi	16,077.0000	14,992.0000	(6.749)	0	0	0
10/01/2008	GOVI	2008/11/06	274.00	Call	jGovi	113,677.0000	117,502.0000	3.365	0	0	0
10/01/2008	ILBI	2008/02/07			Index Future	298.4160	298.8330	0.140	0.0000	0.0000	0

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10/01/2008	J153	2010/08/31			jSwap	10.5510	10.5410	(0.095)	0.0000	0.0000	0
10/01/2008	J157	2015/09/15			jSwap	9.6070	9.5820	(0.260)	0.0000	0.0000	0
10/01/2008	J186	2026/12/21			jSwap	8.7280	8.6760	(0.596)	0.0000	0.0000	0
10/01/2008	J201	2014/12/22			jSwap	9.6460	9.6200	(0.270)	0.0000	0.0000	0
10/01/2008	J203	2017/09/15			jSwap	9.4530	9.4160	(0.391)	0.0000	0.0000	0
10/01/2008	J204	2018/12/21			jSwap	9.3200	9.2820	(0.408)	0.0000	0.0000	0
10/01/2008	J207	2020/01/15			jSwap	9.2710	9.2340	(0.399)	0.0000	0.0000	0
10/01/2008	JBAR	2005/12/21			jBar	11.3250	11.3250	-	0.0000	0.0000	0
10/01/2008	JFRA	2008/02/07			jFra	11.2720	11.2710	(0.009)	0.0000	0.0000	0
10/01/2008	JFRA	2008/02/07	7.50	Call	Option on jFra	11,334.0000	11,252.0000	(0.723)	0	0	0
10/01/2008	JFRA	2008/02/07	7.50	Put	Option on jFra	2,167.0000	2,090.0000	(3.553)	0	0	0
10/01/2008	JFRA	2008/05/02			jFra	11.2590	11.2540	(0.044)	0.0000	0.0000	0
10/01/2008	JFRA	2008/05/02	10.25	Call	Option on jFra	12,481.0000	12,426.0000	(0.441)	0	0	0
10/01/2008	JFRA	2008/05/02	10.25	Put	Option on jFra	9,881.0000	9,838.0000	(0.435)	0	0	0
10/01/2008	JFRA	2008/08/07			jFra	11.1580	11.1290	(0.260)	0.0000	0.0000	0
10/01/2008	JFRA	2008/08/07	10.25	Call	Option on jFra	16,275.0000	16,203.0000	(0.442)	0	0	0
10/01/2008	JFRA	2008/08/07	10.25	Put	Option on jFra	14,073.0000	14,071.0000	(0.014)	0	0	0
10/01/2008	JFRA	2008/11/06			jFra	10.9250	10.9270	0.018	0.0000	0.0000	0
10/01/2008	JFRA	2008/11/06	10.25	Call	Option on jFra	18,959.0000	18,931.0000	(0.148)	0	0	0
10/01/2008	JFRA	2008/11/06	10.25	Put	Option on jFra	17,320.0000	17,288.0000	(0.185)	0	0	0
10/01/2008	JFRA	2009/02/05			jFra	10.5770	10.4920	(0.804)	0.0000	0.0000	0
10/01/2008	JFRA	2009/02/05	10.00	Put	Option on jFra	19,988.0000	20,065.0000	0.385	0	0	0
10/01/2008	JFRA	2009/02/05	10.00	Call	Option on jFra	21,390.0000	21,260.0000	(0.608)	0	0	0

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10/01/2008	JFRA	2009/05/07			jFra	10.2450	10.1900	(0.537)	0.0000	0.0000	0
10/01/2008	JFRA	2009/08/06			jFra	9.9260	9.8820	(0.443)	0.0000	0.0000	0
10/01/2008	JFRA	2009/08/06	10.00	Call	Option on jFra	24,944.0000	24,871.0000	(0.293)	0	0	0
10/01/2008	JFRA	2009/08/06	10.00	Put	Option on jFra	25,125.0000	25,158.0000	0.131	0	0	0
10/01/2008	JFRA	2009/11/05			jFra	9.6780	9.6460	(0.331)	0.0000	0.0000	0
10/01/2008	JN02	2008/02/07			jNote	10.6630	10.6330	(0.281)	0.0000	0.0000	0
10/01/2008	JN02	2008/02/07	9.00	Put	Option on jNote	85.0000	84.0000	(1.176)	0	0	0
10/01/2008	JN02	2008/02/07	9.00	Call	Option on jNote	29,534.0000	29,003.0000	(1.798)	0	0	0
10/01/2008	JN02	2008/05/02			jNote	10.4450	10.4220	(0.220)	0.0000	0.0000	0
10/01/2008	JN02	2008/05/02	10.00	Put	Option on jNote	6,977.0000	7,084.0000	1.534	0	0	0
10/01/2008	JN02	2008/05/02	10.00	Call	Option on jNote	16,500.0000	16,197.0000	(1.836)	0	0	0
10/01/2008	JN02	2008/08/07			jNote	10.1860	10.1700	(0.157)	0.0000	0.0000	0
10/01/2008	JN05	2008/02/07			jNote	9.7500	9.7390	(0.113)	0.0000	0.0000	0
10/01/2008	JN05	2008/02/07	9.00	Put	Option on jNote	90.0000	87.0000	(3.333)	0	0	0
10/01/2008	JN05	2008/02/07	9.00	Call	Option on jNote	29,234.0000	28,810.0000	(1.450)	0	0	0
10/01/2008	JN05	2008/05/02			jNote	9.6190	9.6050	(0.146)	0.0000	0.0000	0
10/01/2008	JN05	2008/05/02	9.50	Call	Option on jNote	14,434.0000	14,071.0000	(2.515)	0	0	0
10/01/2008	JN05	2008/05/02	9.50	Put	Option on jNote	8,325.0000	8,507.0000	2.186	0	0	0
10/01/2008	JN05	2008/08/07			jNote	9.4670	9.4490	(0.190)	0.0000	0.0000	0
10/01/2008	JN10	2008/02/07			jNote	9.2450	9.2090	(0.389)	0.0000	0.0000	0
10/01/2008	JN10	2008/02/07	9.00	Put	Option on jNote	924.0000	1,210.0000	30.952	0	0	0
10/01/2008	JN10	2008/02/07	9.00	Call	Option on jNote	16,570.0000	14,570.0000	(12.070)	0	0	0
10/01/2008	JN10	2008/05/02			jNote	9.1530	9.1150	(0.415)	0.0000	0.0000	0
10/01/2008	JN10	2008/05/02	9.00	Call	Option on jNote	17,577.0000	15,986.0000	(9.052)	0	0	0

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10/01/2008	JN10	2008/05/02	9.00	Put	Option on jNote	6,371.0000	7,213.0000	13.216	0	0	0
10/01/2008	JN10	2008/08/07			jNote	9.0470	9.0080	(0.431)	0.0000	0.0000	0
10/01/2008	JROD	2008/01/31			jRod	10.5340	10.5300	(0.038)	0.0000	0.0000	0
10/01/2008	JROD	2008/02/29			jRod	10.8940	10.8850	(0.083)	0.0000	0.0000	0
10/01/2008	JROD	2008/03/31			jRod	11.2310	11.2210	(0.089)	0.0000	0.0000	0
10/01/2008	JROD	2008/04/30			jRod	11.0020	10.9970	(0.045)	0.0000	0.0000	0
10/01/2008	JROD	2008/05/30			jRod	11.2240	11.2200	(0.036)	0.0000	0.0000	0
10/01/2008	JROD	2008/06/30			jRod	11.3730	11.3690	(0.035)	0.0000	0.0000	0
10/01/2008	JROD	2008/07/31			jRod	11.1530	11.1500	(0.027)	0.0000	0.0000	0
10/01/2008	OTH1	2008/02/07			Index Future	253.2740	254.0050	0.289	0.0000	0.0000	0
10/01/2008	OTH1	2008/05/02			Index Future	259.8850	260.6340	0.288	0.0000	0.0000	0
10/01/2008	OTH1	2008/08/07			Index Future	267.7170	268.7530	0.387	0.0000	0.0000	0
10/01/2008	OTH1	2008/11/06			Index Future	275.0350	275.8300	0.289	0.0000	0.0000	12
10/01/2008	R153	2008/02/07			Bond Future	9.3410	9.3310	(0.107)	0.0000	0.0000	8,063
10/01/2008	R153	2008/02/07	8.25	Put	Option on Bond Future	2,587.0000	2,563.0000	(0.928)	0	0	0
10/01/2008	R153	2008/02/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/01/2008	R153	2008/02/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/01/2008	R153	2008/02/07	8.00	Put	Option on Bond Future	3,190.0000	3,167.0000	(0.721)	0	0	0
10/01/2008	R153	2008/02/07	7.75	Put	Option on Bond Future	3,798.0000	3,775.0000	(0.606)	0	0	0
10/01/2008	R153	2008/02/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/01/2008	R153	2008/05/02			Bond Future	9.1290	9.1190	(0.110)	0.0000	0.0000	0

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10/01/2008	R153	2008/05/02	9.00	Put	Option on Bond Future	798.0000	784.0000	(1.754)	0	0	0
10/01/2008	R153	2008/05/02	9.00	Call	Option on Bond Future	521.0000	527.0000	1.152	0	0	0
10/01/2008	R153	2008/08/07			Bond Future	8.8820	8.8720	(0.113)	0.0000	0.0000	0
10/01/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	452.0000	457.0000	1.106	0	0	0
10/01/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	1,193.0000	1,179.0000	(1.174)	0	0	0
10/01/2008	R157	2008/02/07			Bond Future	8.5190	8.4790	(0.470)	0.0000	0.0000	9,048
10/01/2008	R157	2008/02/07	7.75	Call	Option on Bond Future	11.0000	13.0000	18.182	0	0	0
10/01/2008	R157	2008/02/07	7.75	Put	Option on Bond Future	5,116.0000	4,859.0000	(5.023)	0	0	0
10/01/2008	R157	2008/02/07	8.25	Call	Option on Bond Future	324.0000	375.0000	15.741	0	0	250
10/01/2008	R157	2008/02/07	8.25	Put	Option on Bond Future	2,079.0000	1,872.0000	(9.957)	0	0	0
10/01/2008	R157	2008/02/07	7.50	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
10/01/2008	R157	2008/02/07	7.50	Put	Option on Bond Future	6,823.0000	6,564.0000	(3.796)	0	0	0
10/01/2008	R157	2008/02/07	7.25	Put	Option on Bond Future	8,569.0000	8,310.0000	(3.023)	0	0	0
10/01/2008	R157	2008/02/07	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/01/2008	R157	2008/02/07	8.50	Call	Option on Bond Future	912.0000	1,026.0000	12.500	0	0	0
10/01/2008	R157	2008/02/07	8.50	Put	Option on Bond Future	1,035.0000	890.0000	(14.010)	0	0	250
10/01/2008	R157	2008/05/02			Bond Future	8.3990	8.3590	(0.476)	0.0000	0.0000	0
10/01/2008	R157	2008/05/02	8.75	Call	Option on Bond Future	3,205.0000	3,374.0000	5.273	0	0	0
10/01/2008	R157	2008/05/02	8.75	Put	Option on Bond Future	1,001.0000	916.0000	(8.492)	0	0	0
10/01/2008	R157	2008/05/02	8.50	Call	Option on Bond Future	2,209.0000	2,346.0000	6.202	0	0	0
10/01/2008	R157	2008/05/02	8.50	Put	Option on Bond Future	1,570.0000	1,453.0000	(7.452)	0	0	2,000
10/01/2008	R157	2008/08/07			Bond Future	8.2730	8.2330	(0.484)	0.0000	0.0000	2,500
10/01/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	3,426.0000	3,273.0000	(4.466)	0	0	0
10/01/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	1,717.0000	1,813.0000	5.591	0	0	0
10/01/2008	R186	2008/02/07			Bond Future	8.2020	8.1520	(0.610)	0.0000	0.0000	0
10/01/2008	R186	2008/02/07	7.75	Call	Option on Bond Future	170.0000	217.0000	27.647	0	0	0
10/01/2008	R186	2008/02/07	7.75	Put	Option on Bond Future	5,332.0000	4,824.0000	(9.527)	0	0	0
10/01/2008	R186	2008/02/07	7.25	Put	Option on Bond Future	11,264.0000	10,709.0000	(4.927)	0	0	0
10/01/2008	R186	2008/02/07	7.25	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
10/01/2008	R186	2008/02/07	7.50	Put	Option on Bond Future	8,182.0000	7,635.0000	(6.685)	0	0	0
10/01/2008	R186	2008/02/07	7.50	Call	Option on Bond Future	24.0000	32.0000	33.333	0	0	0

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10/01/2008	R186	2008/05/02			Bond Future	8.1240	8.0740	(0.615)	0.0000	0.0000	0
10/01/2008	R186	2008/05/02	8.00	Call	Option on Bond Future	2,494.0000	2,735.0000	9.663	0	0	0
10/01/2008	R186	2008/05/02	8.00	Put	Option on Bond Future	3,884.0000	3,567.0000	(8.162)	0	0	0
10/01/2008	R186	2008/08/07			Bond Future	8.0460	7.9960	(0.621)	0.0000	0.0000	0
10/01/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	6,274.0000	5,932.0000	(5.451)	0	0	0
10/01/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	2,908.0000	3,125.0000	7.462	0	0	0
10/01/2008	R196	2008/02/07			Bond Future	10.1380	10.1200	(0.178)	0.0000	0.0000	0
10/01/2008	R196	2008/02/07	8.25	Put	Option on Bond Future	1,853.0000	1,835.0000	(0.971)	0	0	0
10/01/2008	R196	2008/02/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/01/2008	R196	2008/02/07	8.50	Put	Option on Bond Future	1,604.0000	1,587.0000	(1.060)	0	0	0
10/01/2008	R196	2008/02/07	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/01/2008	R196	2008/02/07	8.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/01/2008	R196	2008/02/07	8.75	Put	Option on Bond Future	1,357.0000	1,340.0000	(1.253)	0	0	0
10/01/2008	R196	2008/05/02			Bond Future	9.7750	9.7490	(0.266)	0.0000	0.0000	0
10/01/2008	R196	2008/05/02	9.00	Call	Option on Bond Future	66.0000	69.0000	4.545	0	0	0
10/01/2008	R196	2008/05/02	9.00	Put	Option on Bond Future	665.0000	648.0000	(2.556)	0	0	0
10/01/2008	R196	2008/08/07			Bond Future	9.3350	9.3050	(0.321)	0.0000	0.0000	0
10/01/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	1,752.0000	1,740.0000	(0.685)	0	0	0
10/01/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	1,442.0000	1,446.0000	0.277	0	0	0
10/01/2008	R201	2008/02/07			Bond Future	8.5680	8.5280	(0.467)	0.0000	0.0000	0
10/01/2008	R201	2008/02/07	7.75	Put	Option on Bond Future	4,319.0000	4,115.0000	(4.723)	0	0	0
10/01/2008	R201	2008/02/07	7.75	Call	Option on Bond Future	5.0000	6.0000	20.000	0	0	0
10/01/2008	R201	2008/02/07	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/01/2008	R201	2008/02/07	7.50	Put	Option on Bond Future	5,679.0000	5,473.0000	(3.627)	0	0	0
10/01/2008	R201	2008/02/07	7.25	Put	Option on Bond Future	7,066.0000	6,860.0000	(2.915)	0	0	0
10/01/2008	R201	2008/02/07	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/01/2008	R201	2008/05/02			Bond Future	8.4440	8.4040	(0.474)	0.0000	0.0000	0
10/01/2008	R201	2008/05/02	8.50	Call	Option on Bond Future	1,613.0000	1,717.0000	6.448	0	0	0
10/01/2008	R201	2008/05/02	8.50	Put	Option on Bond Future	1,331.0000	1,233.0000	(7.363)	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
10/01/2008	R201	2008/08/07			Bond Future	8.3150	8.2750	(0.481)	0.0000	0.0000	0
10/01/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	1,255.0000	1,328.0000	5.817	0	0	0
10/01/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	2,823.0000	2,698.0000	(4.428)	0	0	0
10/01/2008	R203	2008/02/07			Bond Future	8.3840	8.3440	(0.477)	0.0000	0.0000	0
10/01/2008	R203	2008/02/07	7.50	Put	Option on Bond Future	5,939.0000	5,681.0000	(4.344)	0	0	0
10/01/2008	R203	2008/02/07	7.50	Call	Option on Bond Future	3.0000	4.0000	33.333	0	0	0
10/01/2008	R203	2008/05/02			Bond Future	8.2820	8.2420	(0.483)	0.0000	0.0000	0
10/01/2008	R203	2008/05/02	8.25	Put	Option on Bond Future	1,621.0000	1,486.0000	(8.328)	0	0	0
10/01/2008	R203	2008/05/02	8.25	Call	Option on Bond Future	1,416.0000	1,538.0000	8.616	0	0	0
10/01/2008	R203	2008/08/07			Bond Future	8.1740	8.1340	(0.489)	0.0000	0.0000	0
10/01/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	586.0000	650.0000	10.922	0	0	0
10/01/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	3,326.0000	3,135.0000	(5.743)	0	0	0
10/01/2008	R204	2008/02/07			Bond Future	8.3770	8.3370	(0.477)	0.0000	0.0000	3,331
10/01/2008	R204	2008/02/07	7.50	Put	Option on Bond Future	6,351.0000	6,078.0000	(4.299)	0	0	0
10/01/2008	R204	2008/02/07	7.50	Call	Option on Bond Future	27.0000	31.0000	14.815	0	0	0
10/01/2008	R204	2008/05/02			Bond Future	8.2830	8.2430	(0.483)	0.0000	0.0000	0
10/01/2008	R204	2008/05/02	8.25	Put	Option on Bond Future	1,743.0000	1,597.0000	(8.376)	0	0	0
10/01/2008	R204	2008/05/02	8.25	Call	Option on Bond Future	1,515.0000	1,646.0000	8.647	0	0	0
10/01/2008	R204	2008/08/07			Bond Future	8.1870	8.1470	(0.489)	0.0000	0.0000	0
10/01/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	470.0000	531.0000	12.979	0	0	0
10/01/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	3,519.0000	3,305.0000	(6.081)	0	0	0
10/01/2008	R206	2008/02/07			Bond Future	8.6670	8.6270	(0.462)	0.0000	0.0000	0
10/01/2008	R206	2008/02/07	7.75	Put	Option on Bond Future	4,152.0000	3,976.0000	(4.239)	0	0	0
10/01/2008	R206	2008/02/07	7.75	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
10/01/2008	R206	2008/05/02			Bond Future	8.5400	8.5000	(0.468)	0.0000	0.0000	0
10/01/2008	R206	2008/05/02	8.25	Put	Option on Bond Future	1,815.0000	1,696.0000	(6.556)	0	0	0
10/01/2008	R206	2008/05/02	8.25	Call	Option on Bond Future	555.0000	609.0000	9.730	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
10/01/2008	R206	2008/08/07			Bond Future	8.4040	8.3640	(0.476)	0.0000	0.0000	0
10/01/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	2,488.0000	2,374.0000	(4.582)	0	0	0
10/01/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	779.0000	833.0000	6.932	0	0	0
10/01/2008	R207	2008/02/07			Bond Future	8.3600	8.3200	(0.478)	0.0000	0.0000	0
10/01/2008	R207	2008/02/07	7.50	Put	Option on Bond Future	6,332.0000	6,050.0000	(4.454)	0	0	0
10/01/2008	R207	2008/02/07	7.50	Call	Option on Bond Future	2.0000	3.0000	50.000	0	0	0
10/01/2008	R207	2008/05/02			Bond Future	8.2740	8.2340	(0.483)	0.0000	0.0000	0
10/01/2008	R207	2008/05/02	8.25	Call	Option on Bond Future	1,577.0000	1,712.0000	8.561	0	0	0
10/01/2008	R207	2008/05/02	8.25	Put	Option on Bond Future	1,746.0000	1,600.0000	(8.362)	0	0	0
10/01/2008	R207	2008/08/07			Bond Future	8.1850	8.1450	(0.489)	0.0000	0.0000	0
10/01/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	2,178.0000	2,001.0000	(8.127)	0	0	0
10/01/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	871.0000	975.0000	11.940	0	0	0
10/01/2008	R209	2008/02/07			Bond Future	7.9560	7.8960	(0.754)	0.0000	0.0000	6,590
10/01/2008	R209	2008/02/07	7.00	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
10/01/2008	R209	2008/02/07	7.00	Put	Option on Bond Future	9,889.0000	9,321.0000	(5.744)	0	0	0
10/01/2008	R209	2008/05/02			Bond Future	7.8900	7.8300	(0.760)	0.0000	0.0000	0
10/01/2008	R209	2008/05/02	7.75	Call	Option on Bond Future	1,766.0000	2,010.0000	13.817	0	0	0
10/01/2008	R209	2008/05/02	7.75	Put	Option on Bond Future	3,117.0000	2,787.0000	(10.587)	0	0	0
10/01/2008	R209	2008/08/07			Bond Future	7.8240	7.7640	(0.767)	0.0000	0.0000	0
10/01/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	1,678.0000	1,359.0000	(19.011)	0	0	0
10/01/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	961.0000	1,222.0000	27.159	0	0	0
10/01/2008	TRT1	2008/02/07			Index Future	258.0790	258.5330	0.176	0.0000	0.0000	0
10/01/2008	TRT1	2008/05/02			Index Future	264.8160	265.2800	0.175	0.0000	0.0000	0
10/01/2008	TRT1	2008/08/07			Index Future	272.8430	273.4390	0.218	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
10/01/2008	TRT1 2008/11/06			Index Future	280.2530	280.7470	0.176	0.0000	0.0000	400
Grand Total:										111,144