

Derivatives High/Low Report

High/Low for 11/01/2008

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
11/01/2008	\$ / R 2008/03/17			Currency Future	6.9503	6.8965	(0.774)	6.9400	0.0000	51,423
11/01/2008	\$ / R 2008/06/13			Currency Future	7.0823	7.0311	(0.723)	7.0700	0.0000	18,935
11/01/2008	\$ / R 2008/09/15			Currency Future	7.2228	7.1714	(0.712)	7.2200	0.0000	2,427
11/01/2008	£ / R 2008/03/17			Currency Future	13.5873	13.4695	(0.867)	0.0000	0.0000	1,037
11/01/2008	£ / R 2008/06/13			Currency Future	13.7958	13.6755	(0.872)	0.0000	0.0000	1,155
11/01/2008	£ / R 2008/09/15			Currency Future	14.0142	13.8862	(0.913)	0.0000	0.0000	120
11/01/2008	€ / R 2008/03/17			Currency Future	10.2432	10.1943	(0.477)	0.0000	0.0000	1,752
11/01/2008	€ / R 2008/06/13			Currency Future	10.4220	10.3723	(0.477)	0.0000	0.0000	1,248
11/01/2008	€ / R 2008/09/15			Currency Future	10.6037	10.5492	(0.514)	0.0000	0.0000	70
11/01/2008	ALBI 2008/02/07			Index Future	260.3520	261.5760	0.470	0.0000	0.0000	594
11/01/2008	ALBI 2008/02/07	254.00	Put	Index Future	530.0000	191.0000	(63.962)	0	0	0
11/01/2008	ALBI 2008/02/07	254.00	Call	Index Future	64,050.0000	75,951.0000	18.581	0	0	0
11/01/2008	ALBI 2008/05/02			Index Future	267.2680	268.5120	0.465	0.0000	0.0000	0
11/01/2008	ALBI 2008/05/02	265.00	Call	Index Future	42,251.0000	50,303.0000	19.058	0	0	0
11/01/2008	ALBI 2008/05/02	265.00	Put	Index Future	19,571.0000	15,183.0000	(22.421)	0	0	0

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11/01/2008	ALBI	2008/08/07			Index Future	275.3430	276.6260	0.466	0.0000	0.0000	0
11/01/2008	ALBI	2008/08/07	265.00	Call	Index Future	111,810.0000	122,818.0000	9.845	0	0	0
11/01/2008	ALBI	2008/08/07	265.00	Put	Index Future	8,380.0000	6,558.0000	(21.742)	0	0	0
11/01/2008	ALBI	2008/11/06			Index Future	282.9780	284.2710	0.457	0.0000	0.0000	0
11/01/2008	ALBI	2008/11/06	265.00	Put	Index Future	4,119.0000	3,260.0000	(20.855)	0	0	0
11/01/2008	ALBI	2008/11/06	265.00	Call	Index Future	183,899.0000	195,970.0000	6.564	0	0	0
11/01/2008	CRD1	2008/02/07			Index Future	112.0470	112.4090	0.323	0.0000	0.0000	0
11/01/2008	CRD1	2008/05/02			Index Future	114.9710	115.3420	0.323	0.0000	0.0000	0
11/01/2008	CRD1	2008/08/07			Index Future	120.3220	120.7080	0.321	0.0000	0.0000	0
11/01/2008	CRD1	2008/11/06			Index Future	121.6750	122.0670	0.322	0.0000	0.0000	8
11/01/2008	GOVI	2008/02/07			jGovi	261.7600	262.8725	0.425	0.0000	0.0000	7
11/01/2008	GOVI	2008/02/07	265.00	Call	jGovi	1,792.0000	3,588.0000	100.223	0	0	0
11/01/2008	GOVI	2008/02/07	265.00	Put	jGovi	34,192.0000	24,863.0000	(27.284)	0	0	0
11/01/2008	GOVI	2008/05/02			jGovi	269.0670	270.2090	0.424	0.0000	0.0000	2
11/01/2008	GOVI	2008/05/02	264.00	Call	jGovi	61,565.0000	70,382.0000	14.321	0	0	0
11/01/2008	GOVI	2008/05/02	264.00	Put	jGovi	10,895.0000	8,292.0000	(23.892)	0	0	0
11/01/2008	GOVI	2008/08/07			jGovi	276.6580	277.8330	0.425	0.0000	0.0000	0
11/01/2008	GOVI	2008/08/07	274.00	Put	jGovi	29,707.0000	25,255.0000	(14.986)	0	0	0
11/01/2008	GOVI	2008/08/07	274.00	Call	jGovi	56,287.0000	63,585.0000	12.966	0	0	0
11/01/2008	GOVI	2008/11/06			jGovi	284.2510	285.4600	0.425	0.0000	0.0000	60
11/01/2008	GOVI	2008/11/06	274.00	Put	jGovi	14,992.0000	12,639.0000	(15.695)	0	0	0
11/01/2008	GOVI	2008/11/06	274.00	Call	jGovi	117,502.0000	127,239.0000	8.287	0	0	0
11/01/2008	ILBI	2008/02/07			Index Future	298.8330	298.8570	0.008	0.0000	0.0000	0

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11/01/2008	J153	2010/08/31			jSwap	10.5410	10.5170	(0.228)	0.0000	0.0000	0
11/01/2008	J157	2015/09/15			jSwap	9.5820	9.5090	(0.762)	0.0000	0.0000	0
11/01/2008	J186	2026/12/21			jSwap	8.6760	8.6280	(0.553)	0.0000	0.0000	0
11/01/2008	J201	2014/12/22			jSwap	9.6200	9.5510	(0.717)	0.0000	0.0000	0
11/01/2008	J203	2017/09/15			jSwap	9.4160	9.3410	(0.797)	0.0000	0.0000	0
11/01/2008	J204	2018/12/21			jSwap	9.2820	9.1990	(0.894)	0.0000	0.0000	0
11/01/2008	J207	2020/01/15			jSwap	9.2340	9.1550	(0.856)	0.0000	0.0000	0
11/01/2008	JBAR	2005/12/21			jBar	11.3250	11.3290	0.035	0.0000	0.0000	0
11/01/2008	JFRA	2008/02/07			jFra	11.2710	11.2810	0.089	0.0000	0.0000	0
11/01/2008	JFRA	2008/02/07	7.50	Put	Option on jFra	2,090.0000	2,004.0000	(4.115)	0	0	0
11/01/2008	JFRA	2008/02/07	7.50	Call	Option on jFra	11,252.0000	11,195.0000	(0.507)	0	0	0
11/01/2008	JFRA	2008/05/02			jFra	11.2540	11.2600	0.053	0.0000	0.0000	0
11/01/2008	JFRA	2008/05/02	10.25	Call	Option on jFra	12,426.0000	12,384.0000	(0.338)	0	0	0
11/01/2008	JFRA	2008/05/02	10.25	Put	Option on jFra	9,838.0000	9,783.0000	(0.559)	0	0	0
11/01/2008	JFRA	2008/08/07			jFra	11.1290	11.0920	(0.332)	0.0000	0.0000	0
11/01/2008	JFRA	2008/08/07	10.25	Call	Option on jFra	16,203.0000	16,121.0000	(0.506)	0	0	0
11/01/2008	JFRA	2008/08/07	10.25	Put	Option on jFra	14,071.0000	14,078.0000	0.050	0	0	0
11/01/2008	JFRA	2008/11/06			jFra	10.9270	10.9050	(0.201)	0.0000	0.0000	0
11/01/2008	JFRA	2008/11/06	10.25	Put	Option on jFra	17,288.0000	17,284.0000	(0.023)	0	0	0
11/01/2008	JFRA	2008/11/06	10.25	Call	Option on jFra	18,931.0000	18,874.0000	(0.301)	0	0	0
11/01/2008	JFRA	2009/02/05			jFra	10.4920	10.4850	(0.067)	0.0000	0.0000	0
11/01/2008	JFRA	2009/02/05	10.00	Call	Option on jFra	21,260.0000	21,225.0000	(0.165)	0	0	0
11/01/2008	JFRA	2009/02/05	10.00	Put	Option on jFra	20,065.0000	20,047.0000	(0.090)	0	0	0

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11/01/2008	JFRA	2009/05/07			jFra	10.1900	10.1700	(0.196)	0.0000	0.0000	0
11/01/2008	JFRA	2009/08/06			jFra	9.8820	9.8570	(0.253)	0.0000	0.0000	0
11/01/2008	JFRA	2009/08/06	10.00	Put	Option on jFra	25,158.0000	25,167.0000	0.036	0	0	0
11/01/2008	JFRA	2009/08/06	10.00	Call	Option on jFra	24,871.0000	24,819.0000	(0.209)	0	0	0
11/01/2008	JFRA	2009/11/05			jFra	9.6460	9.5980	(0.498)	0.0000	0.0000	0
11/01/2008	JN02	2008/02/07			jNote	10.6330	10.6160	(0.160)	0.0000	0.0000	0
11/01/2008	JN02	2008/02/07	9.00	Put	Option on jNote	84.0000	79.0000	(5.952)	0	0	0
11/01/2008	JN02	2008/02/07	9.00	Call	Option on jNote	29,003.0000	28,697.0000	(1.055)	0	0	0
11/01/2008	JN02	2008/05/02			jNote	10.4220	10.3950	(0.259)	0.0000	0.0000	0
11/01/2008	JN02	2008/05/02	10.00	Put	Option on jNote	7,084.0000	7,221.0000	1.934	0	0	0
11/01/2008	JN02	2008/05/02	10.00	Call	Option on jNote	16,197.0000	15,851.0000	(2.136)	0	0	0
11/01/2008	JN02	2008/08/07			jNote	10.1700	10.1320	(0.374)	0.0000	0.0000	0
11/01/2008	JN05	2008/02/07			jNote	9.7390	9.6800	(0.606)	0.0000	0.0000	0
11/01/2008	JN05	2008/02/07	9.00	Put	Option on jNote	87.0000	123.0000	41.379	0	0	0
11/01/2008	JN05	2008/02/07	9.00	Call	Option on jNote	28,810.0000	26,579.0000	(7.744)	0	0	0
11/01/2008	JN05	2008/05/02			jNote	9.6050	9.5430	(0.645)	0.0000	0.0000	0
11/01/2008	JN05	2008/05/02	9.50	Call	Option on jNote	14,071.0000	12,676.0000	(9.914)	0	0	0
11/01/2008	JN05	2008/05/02	9.50	Put	Option on jNote	8,507.0000	9,530.0000	12.025	0	0	0
11/01/2008	JN05	2008/08/07			jNote	9.4490	9.3830	(0.698)	0.0000	0.0000	0
11/01/2008	JN10	2008/02/07			jNote	9.2090	9.1270	(0.890)	0.0000	0.0000	0
11/01/2008	JN10	2008/02/07	9.00	Put	Option on jNote	1,210.0000	2,281.0000	88.512	0	0	0
11/01/2008	JN10	2008/02/07	9.00	Call	Option on jNote	14,570.0000	10,421.0000	(28.476)	0	0	0
11/01/2008	JN10	2008/05/02			jNote	9.1150	9.0290	(0.943)	0.0000	0.0000	0
11/01/2008	JN10	2008/05/02	9.00	Call	Option on jNote	15,986.0000	12,729.0000	(20.374)	0	0	0

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11/01/2008	JN10	2008/05/02	9.00	Put	Option on jNote	7,213.0000	9,485.0000	31.499	0	0	0
11/01/2008	JN10	2008/08/07			jNote	9.0080	8.9190	(0.988)	0.0000	0.0000	0
11/01/2008	JROD	2008/01/31			jRod	10.5300	10.5250	(0.047)	0.0000	0.0000	0
11/01/2008	JROD	2008/02/29			jRod	10.8850	10.8770	(0.073)	0.0000	0.0000	0
11/01/2008	JROD	2008/03/31			jRod	11.2210	11.2130	(0.071)	0.0000	0.0000	0
11/01/2008	JROD	2008/04/30			jRod	10.9970	10.9940	(0.027)	0.0000	0.0000	0
11/01/2008	JROD	2008/05/30			jRod	11.2200	11.2170	(0.027)	0.0000	0.0000	0
11/01/2008	JROD	2008/06/30			jRod	11.3690	11.3650	(0.035)	0.0000	0.0000	0
11/01/2008	JROD	2008/07/31			jRod	11.1500	11.1460	(0.036)	0.0000	0.0000	0
11/01/2008	OTH1	2008/02/07			Index Future	254.0050	255.8620	0.731	0.0000	0.0000	0
11/01/2008	OTH1	2008/05/02			Index Future	260.6340	262.5380	0.731	0.0000	0.0000	0
11/01/2008	OTH1	2008/08/07			Index Future	268.7530	270.6540	0.707	0.0000	0.0000	0
11/01/2008	OTH1	2008/11/06			Index Future	275.8300	277.8470	0.731	0.0000	0.0000	12
11/01/2008	R153	2008/02/07			Bond Future	9.3310	9.2510	(0.857)	0.0000	0.0000	8,063
11/01/2008	R153	2008/02/07	8.25	Call	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
11/01/2008	R153	2008/02/07	8.25	Put	Option on Bond Future	2,563.0000	2,376.0000	(7.296)	0	0	0
11/01/2008	R153	2008/02/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/01/2008	R153	2008/02/07	8.00	Put	Option on Bond Future	3,167.0000	2,980.0000	(5.905)	0	0	0
11/01/2008	R153	2008/02/07	7.75	Put	Option on Bond Future	3,775.0000	3,588.0000	(4.954)	0	0	0
11/01/2008	R153	2008/02/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/01/2008	R153	2008/05/02			Bond Future	9.1190	9.0390	(0.877)	0.0000	0.0000	0

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11/01/2008	R153	2008/05/02	9.00	Put	Option on Bond Future	784.0000	688.0000	(12.245)	0	0	0
11/01/2008	R153	2008/05/02	9.00	Call	Option on Bond Future	527.0000	604.0000	14.611	0	0	0
11/01/2008	R153	2008/08/07			Bond Future	8.8720	8.7920	(0.902)	0.0000	0.0000	0
11/01/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	457.0000	513.0000	12.254	0	0	0
11/01/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	1,179.0000	1,080.0000	(8.397)	0	0	0
11/01/2008	R157	2008/02/07			Bond Future	8.4790	8.3890	(1.061)	0.0000	0.0000	9,048
11/01/2008	R157	2008/02/07	7.75	Put	Option on Bond Future	4,859.0000	4,285.0000	(11.813)	0	0	0
11/01/2008	R157	2008/02/07	8.50	Put	Option on Bond Future	890.0000	624.0000	(29.888)	0	0	250
11/01/2008	R157	2008/02/07	8.25	Call	Option on Bond Future	375.0000	540.0000	44.000	0	0	250
11/01/2008	R157	2008/02/07	8.50	Call	Option on Bond Future	1,026.0000	1,346.0000	31.189	0	0	0
11/01/2008	R157	2008/02/07	8.25	Put	Option on Bond Future	1,872.0000	1,451.0000	(22.489)	0	0	0
11/01/2008	R157	2008/02/07	7.75	Call	Option on Bond Future	13.0000	24.0000	84.615	0	0	0
11/01/2008	R157	2008/02/07	7.25	Put	Option on Bond Future	8,310.0000	7,725.0000	(7.040)	0	0	0
11/01/2008	R157	2008/02/07	7.50	Call	Option on Bond Future	1.0000	2.0000	100.000	0	0	0
11/01/2008	R157	2008/02/07	7.50	Put	Option on Bond Future	6,564.0000	5,980.0000	(8.897)	0	0	0
11/01/2008	R157	2008/02/07	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/01/2008	R157	2008/05/02			Bond Future	8.3590	8.2690	(1.077)	0.0000	0.0000	0
11/01/2008	R157	2008/05/02	8.50	Call	Option on Bond Future	2,346.0000	2,687.0000	14.535	0	0	0
11/01/2008	R157	2008/05/02	8.75	Call	Option on Bond Future	3,374.0000	3,783.0000	12.122	0	0	0
11/01/2008	R157	2008/05/02	8.75	Put	Option on Bond Future	916.0000	750.0000	(18.122)	0	0	0
11/01/2008	R157	2008/05/02	8.50	Put	Option on Bond Future	1,453.0000	1,218.0000	(16.173)	0	0	2,000
11/01/2008	R157	2008/08/07			Bond Future	8.2330	8.1430	(1.093)	0.0000	0.0000	2,500
11/01/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	1,813.0000	2,051.0000	13.127	0	0	0
11/01/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	3,273.0000	2,950.0000	(9.869)	0	0	0
11/01/2008	R186	2008/02/07			Bond Future	8.1520	8.0520	(1.227)	0.0000	0.0000	0
11/01/2008	R186	2008/02/07	7.50	Put	Option on Bond Future	7,635.0000	6,545.0000	(14.276)	0	0	0
11/01/2008	R186	2008/02/07	7.50	Call	Option on Bond Future	32.0000	64.0000	100.000	0	0	0
11/01/2008	R186	2008/02/07	7.25	Call	Option on Bond Future	2.0000	5.0000	150.000	0	0	0
11/01/2008	R186	2008/02/07	7.25	Put	Option on Bond Future	10,709.0000	9,590.0000	(10.449)	0	0	0
11/01/2008	R186	2008/02/07	7.75	Call	Option on Bond Future	217.0000	369.0000	70.046	0	0	0
11/01/2008	R186	2008/02/07	7.75	Put	Option on Bond Future	4,824.0000	3,853.0000	(20.129)	0	0	0

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11/01/2008	R186	2008/05/02			Bond Future	8.0740	7.9740	(1.239)	0.0000	0.0000	0
11/01/2008	R186	2008/05/02	8.00	Call	Option on Bond Future	2,735.0000	3,282.0000	20.000	0	0	0
11/01/2008	R186	2008/05/02	8.00	Put	Option on Bond Future	3,567.0000	2,988.0000	(16.232)	0	0	0
11/01/2008	R186	2008/08/07			Bond Future	7.9960	7.8960	(1.251)	0.0000	0.0000	0
11/01/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	5,932.0000	5,285.0000	(10.907)	0	0	0
11/01/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	3,125.0000	3,608.0000	15.456	0	0	0
11/01/2008	R196	2008/02/07			Bond Future	10.1200	10.0400	(0.791)	0.0000	0.0000	0
11/01/2008	R196	2008/02/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/01/2008	R196	2008/02/07	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/01/2008	R196	2008/02/07	8.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/01/2008	R196	2008/02/07	8.75	Put	Option on Bond Future	1,340.0000	1,262.0000	(5.821)	0	0	0
11/01/2008	R196	2008/02/07	8.25	Put	Option on Bond Future	1,835.0000	1,758.0000	(4.196)	0	0	0
11/01/2008	R196	2008/02/07	8.50	Put	Option on Bond Future	1,587.0000	1,509.0000	(4.915)	0	0	0
11/01/2008	R196	2008/05/02			Bond Future	9.7490	9.6500	(1.015)	0.0000	0.0000	0
11/01/2008	R196	2008/05/02	9.00	Call	Option on Bond Future	69.0000	84.0000	21.739	0	0	0
11/01/2008	R196	2008/05/02	9.00	Put	Option on Bond Future	648.0000	586.0000	(9.568)	0	0	0
11/01/2008	R196	2008/08/07			Bond Future	9.3050	9.1830	(1.311)	0.0000	0.0000	0
11/01/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	1,446.0000	1,473.0000	1.867	0	0	0
11/01/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	1,740.0000	1,703.0000	(2.126)	0	0	0
11/01/2008	R201	2008/02/07			Bond Future	8.5280	8.4380	(1.055)	0.0000	0.0000	0
11/01/2008	R201	2008/02/07	7.50	Put	Option on Bond Future	5,473.0000	5,009.0000	(8.478)	0	0	0
11/01/2008	R201	2008/02/07	7.50	Call	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
11/01/2008	R201	2008/02/07	7.25	Put	Option on Bond Future	6,860.0000	6,395.0000	(6.778)	0	0	0
11/01/2008	R201	2008/02/07	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/01/2008	R201	2008/02/07	7.75	Call	Option on Bond Future	6.0000	12.0000	100.000	0	0	0
11/01/2008	R201	2008/02/07	7.75	Put	Option on Bond Future	4,115.0000	3,655.0000	(11.179)	0	0	0
11/01/2008	R201	2008/05/02			Bond Future	8.4040	8.3140	(1.071)	0.0000	0.0000	0
11/01/2008	R201	2008/05/02	8.50	Call	Option on Bond Future	1,717.0000	1,978.0000	15.201	0	0	0
11/01/2008	R201	2008/05/02	8.50	Put	Option on Bond Future	1,233.0000	1,037.0000	(15.896)	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
11/01/2008	R201	2008/08/07			Bond Future	8.2750	8.1850	(1.088)	0.0000	0.0000	0
11/01/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	1,328.0000	1,509.0000	13.630	0	0	0
11/01/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	2,698.0000	2,433.0000	(9.822)	0	0	0
11/01/2008	R203	2008/02/07			Bond Future	8.3440	8.2540	(1.079)	0.0000	0.0000	0
11/01/2008	R203	2008/02/07	7.50	Put	Option on Bond Future	5,681.0000	5,099.0000	(10.245)	0	0	0
11/01/2008	R203	2008/02/07	7.50	Call	Option on Bond Future	4.0000	8.0000	100.000	0	0	0
11/01/2008	R203	2008/05/02			Bond Future	8.2420	8.1520	(1.092)	0.0000	0.0000	0
11/01/2008	R203	2008/05/02	8.25	Put	Option on Bond Future	1,486.0000	1,214.0000	(18.304)	0	0	0
11/01/2008	R203	2008/05/02	8.25	Call	Option on Bond Future	1,538.0000	1,847.0000	20.091	0	0	0
11/01/2008	R203	2008/08/07			Bond Future	8.1340	8.0440	(1.106)	0.0000	0.0000	0
11/01/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	650.0000	818.0000	25.846	0	0	0
11/01/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	3,135.0000	2,728.0000	(12.982)	0	0	0
11/01/2008	R204	2008/02/07			Bond Future	8.3370	8.2470	(1.080)	0.0000	0.0000	3,331
11/01/2008	R204	2008/02/07	7.50	Call	Option on Bond Future	31.0000	48.0000	54.839	0	0	0
11/01/2008	R204	2008/02/07	7.50	Put	Option on Bond Future	6,078.0000	5,467.0000	(10.053)	0	0	0
11/01/2008	R204	2008/05/02			Bond Future	8.2430	8.1530	(1.092)	0.0000	0.0000	0
11/01/2008	R204	2008/05/02	8.25	Call	Option on Bond Future	1,646.0000	1,978.0000	20.170	0	0	0
11/01/2008	R204	2008/05/02	8.25	Put	Option on Bond Future	1,597.0000	1,305.0000	(18.284)	0	0	0
11/01/2008	R204	2008/08/07			Bond Future	8.1470	8.0570	(1.105)	0.0000	0.0000	0
11/01/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	3,305.0000	2,848.0000	(13.828)	0	0	0
11/01/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	531.0000	694.0000	30.697	0	0	0
11/01/2008	R206	2008/02/07			Bond Future	8.6270	8.5370	(1.043)	0.0000	0.0000	0
11/01/2008	R206	2008/02/07	7.75	Put	Option on Bond Future	3,976.0000	3,579.0000	(9.985)	0	0	0
11/01/2008	R206	2008/02/07	7.75	Call	Option on Bond Future	2.0000	4.0000	100.000	0	0	0
11/01/2008	R206	2008/05/02			Bond Future	8.5000	8.4100	(1.059)	0.0000	0.0000	0
11/01/2008	R206	2008/05/02	8.25	Put	Option on Bond Future	1,696.0000	1,448.0000	(14.623)	0	0	0
11/01/2008	R206	2008/05/02	8.25	Call	Option on Bond Future	609.0000	750.0000	23.153	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
11/01/2008	R206	2008/08/07			Bond Future	8.3640	8.2740	(1.076)	0.0000	0.0000	0
11/01/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	833.0000	967.0000	16.086	0	0	0
11/01/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	2,374.0000	2,130.0000	(10.278)	0	0	0
11/01/2008	R207	2008/02/07			Bond Future	8.3200	8.2300	(1.082)	0.0000	0.0000	0
11/01/2008	R207	2008/02/07	7.50	Call	Option on Bond Future	3.0000	6.0000	100.000	0	0	0
11/01/2008	R207	2008/02/07	7.50	Put	Option on Bond Future	6,050.0000	5,414.0000	(10.512)	0	0	0
11/01/2008	R207	2008/05/02			Bond Future	8.2340	8.1440	(1.093)	0.0000	0.0000	0
11/01/2008	R207	2008/05/02	8.25	Put	Option on Bond Future	1,600.0000	1,305.0000	(18.438)	0	0	0
11/01/2008	R207	2008/05/02	8.25	Call	Option on Bond Future	1,712.0000	2,056.0000	20.093	0	0	0
11/01/2008	R207	2008/08/07			Bond Future	8.1450	8.0550	(1.105)	0.0000	0.0000	0
11/01/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	2,001.0000	1,635.0000	(18.291)	0	0	0
11/01/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	975.0000	1,244.0000	27.590	0	0	0
11/01/2008	R209	2008/02/07			Bond Future	7.8960	7.7660	(1.646)	0.0000	0.0000	6,590
11/01/2008	R209	2008/02/07	7.00	Call	Option on Bond Future	1.0000	4.0000	300.000	0	0	0
11/01/2008	R209	2008/02/07	7.00	Put	Option on Bond Future	9,321.0000	8,069.0000	(13.432)	0	0	0
11/01/2008	R209	2008/05/02			Bond Future	7.8300	7.7000	(1.660)	0.0000	0.0000	0
11/01/2008	R209	2008/05/02	7.75	Call	Option on Bond Future	2,010.0000	2,640.0000	31.343	0	0	0
11/01/2008	R209	2008/05/02	7.75	Put	Option on Bond Future	2,787.0000	2,148.0000	(22.928)	0	0	0
11/01/2008	R209	2008/08/07			Bond Future	7.7640	7.6340	(1.674)	0.0000	0.0000	0
11/01/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	1,359.0000	803.0000	(40.912)	0	0	0
11/01/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	1,222.0000	1,948.0000	59.411	0	0	0
11/01/2008	TRT1	2008/02/07			Index Future	258.5330	259.6530	0.433	0.0000	0.0000	0
11/01/2008	TRT1	2008/05/02			Index Future	265.2800	266.4280	0.433	0.0000	0.0000	0
11/01/2008	TRT1	2008/08/07			Index Future	273.4390	274.6190	0.432	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
11/01/2008	TRT1 2008/11/06			Index Future	280.7470	281.9630	0.433	0.0000	0.0000	400
Grand Total:										111,282