

Derivatives High/Low Report

High/Low for 06/02/2008

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
06/02/2008	\$ / R 2008/03/17			Currency Future	7.5998	7.7450	1.911	7.7900	0.0000	78,335
06/02/2008	\$ / R 2008/06/13			Currency Future	7.7600	7.9108	1.943	7.9200	0.0000	29,979
06/02/2008	\$ / R 2008/09/15			Currency Future	7.9272	8.0831	1.967	8.0500	0.0000	9,438
06/02/2008	£ / R 2008/03/17			Currency Future	14.9024	15.1337	1.552	0.0000	0.0000	1,197
06/02/2008	£ / R 2008/06/13			Currency Future	15.1256	15.3614	1.559	15.2700	0.0000	1,440
06/02/2008	£ / R 2008/09/15			Currency Future	15.3571	15.5983	1.571	0.0000	0.0000	319
06/02/2008	€ / R 2008/03/17			Currency Future	11.1275	11.3192	1.723	0.0000	0.0000	3,752
06/02/2008	€ / R 2008/06/13			Currency Future	11.3251	11.5221	1.739	11.4400	0.0000	3,881
06/02/2008	€ / R 2008/09/15			Currency Future	11.5299	11.7309	1.743	11.8000	0.0000	8,905
06/02/2008	ALBI 2008/02/07			Index Future	257.0950	255.7620	(0.518)	0.0000	0.0000	594
06/02/2008	ALBI 2008/02/07	254.00	Call	Index Future	30,951.0000	17,629.0000	(43.042)	0	0	0
06/02/2008	ALBI 2008/02/07	254.00	Put	Index Future	1.0000	9.0000	800.000	0	0	0
06/02/2008	ALBI 2008/05/02			Index Future	263.6800	262.3080	(0.520)	0.0000	0.0000	0
06/02/2008	ALBI 2008/05/02	265.00	Call	Index Future	19,679.0000	14,294.0000	(27.364)	0	0	0
06/02/2008	ALBI 2008/05/02	265.00	Put	Index Future	32,879.0000	41,214.0000	25.351	0	0	0

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06/02/2008	ALBI	2008/08/07			Index Future	271.5950	270.2070	(0.511)	0.0000	0.0000	0
06/02/2008	ALBI	2008/08/07	265.00	Call	Index Future	79,731.0000	69,398.0000	(12.960)	0	0	0
06/02/2008	ALBI	2008/08/07	265.00	Put	Index Future	13,781.0000	17,328.0000	25.738	0	0	0
06/02/2008	ALBI	2008/11/06			Index Future	279.0660	277.6880	(0.494)	0.0000	0.0000	0
06/02/2008	ALBI	2008/11/06	265.00	Put	Index Future	6,734.0000	8,394.0000	24.651	0	0	0
06/02/2008	ALBI	2008/11/06	265.00	Call	Index Future	147,394.0000	135,274.0000	(8.223)	0	0	0
06/02/2008	CRD1	2008/02/07			Index Future	111.4640	111.0460	(0.375)	0.0000	0.0000	0
06/02/2008	CRD1	2008/05/02			Index Future	114.3080	113.7870	(0.456)	0.0000	0.0000	0
06/02/2008	CRD1	2008/08/07			Index Future	119.5820	119.1450	(0.365)	0.0000	0.0000	0
06/02/2008	CRD1	2008/11/06			Index Future	120.9250	120.4730	(0.374)	0.0000	0.0000	8
06/02/2008	GOVI	2008/02/07			jGovi	258.9770	257.7230	(0.484)	258.1700	0.0000	9
06/02/2008	GOVI	2008/02/07	265.00	Put	jGovi	60,230.0000	72,770.0000	20.820	0	0	0
06/02/2008	GOVI	2008/02/07	265.00	Call	jGovi	0.0000	0.0000	-	0	0	0
06/02/2008	GOVI	2008/05/02			jGovi	266.0490	264.0850	(0.738)	264.8600	0.0000	9
06/02/2008	GOVI	2008/05/02	264.00	Call	jGovi	37,338.0000	25,992.0000	(30.387)	0	0	0
06/02/2008	GOVI	2008/05/02	264.00	Put	jGovi	16,848.0000	25,142.0000	49.228	0	0	0
06/02/2008	GOVI	2008/08/07			jGovi	273.3750	272.0540	(0.483)	0.0000	0.0000	0
06/02/2008	GOVI	2008/08/07	274.00	Put	jGovi	41,964.0000	49,069.0000	16.931	0	0	0
06/02/2008	GOVI	2008/08/07	274.00	Call	jGovi	35,714.0000	29,609.0000	(17.094)	0	0	0
06/02/2008	GOVI	2008/11/06			jGovi	280.9580	279.6030	(0.482)	0.0000	0.0000	60
06/02/2008	GOVI	2008/11/06	274.00	Call	jGovi	90,631.0000	80,978.0000	(10.651)	0	0	0
06/02/2008	GOVI	2008/11/06	274.00	Put	jGovi	21,051.0000	24,948.0000	18.512	0	0	0
06/02/2008	ILBI	2008/02/07			Index Future	299.5870	299.5140	(0.024)	0.0000	0.0000	0

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06/02/2008	ILBI	2008/05/02			Index Future	307.2900	307.2040	(0.028)	0.0000	0.0000	0
06/02/2008	J153	2010/08/31			jSwap	10.4700	10.5330	0.602	0.0000	0.0000	0
06/02/2008	J157	2015/09/15			jSwap	9.7730	9.8400	0.686	0.0000	0.0000	0
06/02/2008	J186	2026/12/21			jSwap	9.0890	9.1530	0.704	0.0000	0.0000	0
06/02/2008	J201	2014/12/22			jSwap	9.7940	9.8640	0.715	0.0000	0.0000	0
06/02/2008	J203	2017/09/15			jSwap	9.6740	9.7420	0.703	0.0000	0.0000	0
06/02/2008	J204	2018/12/21			jSwap	9.5820	9.6410	0.616	0.0000	0.0000	0
06/02/2008	J207	2020/01/15			jSwap	9.4800	9.5330	0.559	0.0000	0.0000	0
06/02/2008	JBAR	2005/12/21			jBar	11.1500	11.1420	(0.072)	0.0000	0.0000	0
06/02/2008	JFRA	2008/02/07			jFra	11.1690	11.1530	(0.143)	0.0000	0.0000	0
06/02/2008	JFRA	2008/02/07	7.50	Put	Option on jFra	10.0000	0.0000	(100.000)	0	0	0
06/02/2008	JFRA	2008/02/07	7.50	Call	Option on jFra	8,908.0000	8,862.0000	(0.516)	0	0	0
06/02/2008	JFRA	2008/05/02			jFra	11.1980	11.2300	0.286	0.0000	0.0000	0
06/02/2008	JFRA	2008/05/02	10.25	Put	Option on jFra	8,556.0000	8,461.0000	(1.110)	0	0	0
06/02/2008	JFRA	2008/05/02	10.25	Call	Option on jFra	10,994.0000	10,983.0000	(0.100)	0	0	0
06/02/2008	JFRA	2008/08/07			jFra	11.0360	11.1060	0.634	0.0000	0.0000	0
06/02/2008	JFRA	2008/08/07	10.25	Call	Option on jFra	15,122.0000	15,171.0000	0.324	0	0	0
06/02/2008	JFRA	2008/08/07	10.25	Put	Option on jFra	13,215.0000	13,095.0000	(0.908)	0	0	0
06/02/2008	JFRA	2008/11/06			jFra	10.7060	10.8390	1.242	0.0000	0.0000	0
06/02/2008	JFRA	2008/11/06	10.25	Call	Option on jFra	17,863.0000	17,993.0000	0.728	0	0	0
06/02/2008	JFRA	2008/11/06	10.25	Put	Option on jFra	16,755.0000	16,563.0000	(1.146)	0	0	0
06/02/2008	JFRA	2009/02/05			jFra	10.3850	10.5140	1.242	0.0000	0.0000	0

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06/02/2008	JFRA	2009/02/05	10.00	Call	Option on jFra	20,434.0000	20,563.0000	0.631	0	0	0
06/02/2008	JFRA	2009/02/05	10.00	Put	Option on jFra	19,499.0000	19,315.0000	(0.944)	0	0	0
06/02/2008	JFRA	2009/05/07			jFra	10.0630	10.2020	1.381	0.0000	0.0000	0
06/02/2008	JFRA	2009/08/06			jFra	9.8070	9.9310	1.264	0.0000	0.0000	0
06/02/2008	JFRA	2009/08/06	10.00	Put	Option on jFra	24,679.0000	24,501.0000	(0.721)	0	0	0
06/02/2008	JFRA	2009/08/06	10.00	Call	Option on jFra	24,209.0000	24,333.0000	0.512	0	0	0
06/02/2008	JFRA	2009/11/05			jFra	9.5360	9.6330	1.017	0.0000	0.0000	0
06/02/2008	JN02	2008/02/07			jNote	10.5190	10.6060	0.827	0.0000	0.0000	0
06/02/2008	JN02	2008/02/07	9.00	Call	Option on jNote	26,926.0000	28,447.0000	5.649	0	0	0
06/02/2008	JN02	2008/02/07	9.00	Put	Option on jNote	0.0000	0.0000	-	0	0	0
06/02/2008	JN02	2008/05/02			jNote	10.3200	10.4140	0.911	0.0000	0.0000	0
06/02/2008	JN02	2008/05/02	10.00	Put	Option on jNote	6,490.0000	5,811.0000	(10.462)	0	0	0
06/02/2008	JN02	2008/05/02	10.00	Call	Option on jNote	13,781.0000	14,780.0000	7.249	0	0	0
06/02/2008	JN02	2008/08/07			jNote	10.0710	10.1640	0.923	0.0000	0.0000	0
06/02/2008	JN05	2008/02/07			jNote	9.7980	9.8720	0.755	0.0000	0.0000	0
06/02/2008	JN05	2008/02/07	9.00	Put	Option on jNote	0.0000	0.0000	-	0	0	0
06/02/2008	JN05	2008/02/07	9.00	Call	Option on jNote	31,038.0000	33,860.0000	9.092	0	0	0
06/02/2008	JN05	2008/05/02			jNote	9.6920	9.7730	0.836	0.0000	0.0000	0
06/02/2008	JN05	2008/05/02	9.50	Call	Option on jNote	14,825.0000	16,860.0000	13.727	0	0	0
06/02/2008	JN05	2008/05/02	9.50	Put	Option on jNote	5,867.0000	4,759.0000	(18.885)	0	0	0
06/02/2008	JN05	2008/08/07			jNote	9.5640	9.6480	0.878	0.0000	0.0000	0
06/02/2008	JN10	2008/02/07			jNote	9.4790	9.5450	0.696	0.0000	0.0000	0
06/02/2008	JN10	2008/02/07	9.00	Call	Option on jNote	30,427.0000	34,512.0000	13.426	0	0	0
06/02/2008	JN10	2008/02/07	9.00	Put	Option on jNote	0.0000	0.0000	-	0	0	0

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06/02/2008	JN10	2008/05/02			jNote	9.4060	9.4720	0.702	0.0000	0.0000	0
06/02/2008	JN10	2008/05/02	9.00	Put	Option on jNote	1,544.0000	1,053.0000	(31.801)	0	0	0
06/02/2008	JN10	2008/05/02	9.00	Call	Option on jNote	28,846.0000	32,470.0000	12.563	0	0	0
06/02/2008	JN10	2008/08/07			jNote	9.3190	9.3840	0.697	0.0000	0.0000	0
06/02/2008	JROD	2008/02/29			jRod	10.6940	10.6880	(0.056)	0.0000	0.0000	0
06/02/2008	JROD	2008/03/31			jRod	10.8880	10.8720	(0.147)	0.0000	0.0000	0
06/02/2008	JROD	2008/04/30			jRod	11.1090	11.0910	(0.162)	0.0000	0.0000	0
06/02/2008	JROD	2008/05/30			jRod	10.9950	10.9930	(0.018)	0.0000	0.0000	0
06/02/2008	JROD	2008/06/30			jRod	11.1320	11.1470	0.135	0.0000	0.0000	0
06/02/2008	JROD	2008/07/31			jRod	11.2430	11.2790	0.320	0.0000	0.0000	0
06/02/2008	OTH1	2008/02/07			Index Future	248.0480	246.2600	(0.721)	0.0000	0.0000	0
06/02/2008	OTH1	2008/05/02			Index Future	254.3750	252.3390	(0.800)	0.0000	0.0000	0
06/02/2008	OTH1	2008/08/07			Index Future	261.9920	260.1040	(0.721)	0.0000	0.0000	0
06/02/2008	OTH1	2008/11/06			Index Future	269.1010	267.1660	(0.719)	0.0000	0.0000	12
06/02/2008	R153	2008/02/07			Bond Future	9.2800	9.4100	1.401	0.0000	0.0000	0
06/02/2008	R153	2008/02/07	8.25	Put	Option on Bond Future	2,444.0000	2,747.0000	12.398	0	0	0
06/02/2008	R153	2008/02/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/02/2008	R153	2008/02/07	8.00	Put	Option on Bond Future	3,048.0000	3,351.0000	9.941	0	0	0
06/02/2008	R153	2008/02/07	7.75	Put	Option on Bond Future	3,656.0000	3,959.0000	8.288	0	0	0
06/02/2008	R153	2008/02/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/02/2008	R153	2008/02/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/02/2008	R153	2008/05/02			Bond Future	9.0380	9.2730	2.600	9.2700	0.0000	8,077

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06/02/2008	R153	2008/05/02	9.00	Call	Option on Bond Future	528.0000	318.0000	(39.773)	0	0	0
06/02/2008	R153	2008/05/02	9.00	Put	Option on Bond Future	610.0000	905.0000	48.361	0	0	0
06/02/2008	R153	2008/08/07			Bond Future	8.7490	9.0680	3.646	0.0000	0.0000	1,290
06/02/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	500.0000	294.0000	(41.200)	0	0	0
06/02/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	984.0000	1,393.0000	41.565	0	0	0
06/02/2008	R153	2008/11/06			Bond Future	8.3780	8.9180	6.445	0.0000	0.0000	0
06/02/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	1,241.0000	1,614.0000	30.056	0	0	0
06/02/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	2,732.0000	2,178.0000	(20.278)	0	0	0
06/02/2008	R157	2008/02/07			Bond Future	8.7070	8.8300	1.413	8.8400	0.0000	1,270
06/02/2008	R157	2008/02/07	8.50	Call	Option on Bond Future	4.0000	0.0000	(100.000)	0	0	0
06/02/2008	R157	2008/02/07	7.75	Put	Option on Bond Future	6,313.0000	7,095.0000	12.387	0	0	0
06/02/2008	R157	2008/02/07	8.50	Put	Option on Bond Future	1,335.0000	2,113.0000	58.277	0	0	250
06/02/2008	R157	2008/02/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/02/2008	R157	2008/02/07	7.25	Put	Option on Bond Future	9,778.0000	10,560.0000	7.998	0	0	0
06/02/2008	R157	2008/02/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	250
06/02/2008	R157	2008/02/07	7.50	Put	Option on Bond Future	8,031.0000	8,813.0000	9.737	0	0	0
06/02/2008	R157	2008/02/07	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/02/2008	R157	2008/02/07	8.25	Put	Option on Bond Future	2,964.0000	3,746.0000	26.383	0	0	0
06/02/2008	R157	2008/02/07	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/02/2008	R157	2008/05/02			Bond Future	8.5770	8.7570	2.099	8.7700	0.0000	9,648
06/02/2008	R157	2008/05/02	8.50	Call	Option on Bond Future	1,397.0000	934.0000	(33.142)	0	0	0
06/02/2008	R157	2008/05/02	8.75	Call	Option on Bond Future	2,251.0000	1,617.0000	(28.165)	0	0	0
06/02/2008	R157	2008/05/02	8.50	Put	Option on Bond Future	1,882.0000	2,542.0000	35.069	0	0	2,000
06/02/2008	R157	2008/05/02	8.75	Put	Option on Bond Future	1,171.0000	1,661.0000	41.845	0	0	0
06/02/2008	R157	2008/08/07			Bond Future	8.4390	8.6710	2.749	0.0000	0.0000	2,500
06/02/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	1,192.0000	787.0000	(33.977)	0	0	0
06/02/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	3,926.0000	4,935.0000	25.700	0	0	0
06/02/2008	R157	2008/11/06			Bond Future	8.2860	8.6080	3.886	0.0000	0.0000	0
06/02/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	1,100.0000	1,796.0000	63.273	0	0	0
06/02/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	3,850.0000	2,629.0000	(31.714)	0	0	0

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06/02/2008	R186	2008/02/07			Bond Future	8.5070	8.6300	1.446	0.0000	0.0000	0
06/02/2008	R186	2008/02/07	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/02/2008	R186	2008/02/07	7.25	Put	Option on Bond Future	14,568.0000	15,863.0000	8.889	0	0	0
06/02/2008	R186	2008/02/07	7.50	Put	Option on Bond Future	11,465.0000	12,759.0000	11.287	0	0	0
06/02/2008	R186	2008/02/07	7.75	Put	Option on Bond Future	8,468.0000	9,762.0000	15.281	0	0	0
06/02/2008	R186	2008/02/07	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/02/2008	R186	2008/02/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/02/2008	R186	2008/05/02			Bond Future	8.4240	8.5720	1.757	0.0000	0.0000	0
06/02/2008	R186	2008/05/02	8.00	Put	Option on Bond Future	5,649.0000	6,860.0000	21.437	0	0	0
06/02/2008	R186	2008/05/02	8.00	Call	Option on Bond Future	993.0000	640.0000	(35.549)	0	0	0
06/02/2008	R186	2008/08/07			Bond Future	8.3380	8.5050	2.003	0.0000	0.0000	220
06/02/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	1,584.0000	1,145.0000	(27.715)	0	0	0
06/02/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	8,141.0000	9,472.0000	16.349	0	0	0
06/02/2008	R186	2008/11/06			Bond Future	8.2460	8.4490	2.462	0.0000	0.0000	0
06/02/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	1,061.0000	1,864.0000	75.683	0	0	0
06/02/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	3,750.0000	2,397.0000	(36.080)	0	0	0
06/02/2008	R196	2008/02/07			Bond Future	10.1720	10.2530	0.796	0.0000	0.0000	0
06/02/2008	R196	2008/02/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/02/2008	R196	2008/02/07	8.75	Put	Option on Bond Future	1,390.0000	1,468.0000	5.612	0	0	0
06/02/2008	R196	2008/02/07	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/02/2008	R196	2008/02/07	8.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/02/2008	R196	2008/02/07	8.50	Put	Option on Bond Future	1,637.0000	1,716.0000	4.826	0	0	0
06/02/2008	R196	2008/02/07	8.25	Put	Option on Bond Future	1,885.0000	1,964.0000	4.191	0	0	0
06/02/2008	R196	2008/05/02			Bond Future	9.7990	9.9070	1.102	0.0000	0.0000	0
06/02/2008	R196	2008/05/02	9.00	Put	Option on Bond Future	659.0000	731.0000	10.926	0	0	0
06/02/2008	R196	2008/05/02	9.00	Call	Option on Bond Future	43.0000	31.0000	(27.907)	0	0	0
06/02/2008	R196	2008/08/07			Bond Future	9.3480	9.4720	1.326	0.0000	0.0000	0
06/02/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	1,650.0000	1,681.0000	1.879	0	0	0
06/02/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	1,334.0000	1,299.0000	(2.624)	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
06/02/2008	R196	2008/11/06			Bond Future	9.1660	9.2910	1.364	0.0000	0.0000	0
06/02/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	1,709.0000	1,688.0000	(1.229)	0	0	0
06/02/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,833.0000	1,849.0000	0.873	0	0	0
06/02/2008	R201	2008/02/07			Bond Future	8.7250	8.8400	1.318	0.0000	0.0000	0
06/02/2008	R201	2008/02/07	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/02/2008	R201	2008/02/07	7.50	Put	Option on Bond Future	6,481.0000	7,064.0000	8.996	0	0	0
06/02/2008	R201	2008/02/07	7.25	Put	Option on Bond Future	7,868.0000	8,451.0000	7.410	0	0	0
06/02/2008	R201	2008/02/07	7.75	Put	Option on Bond Future	5,117.0000	5,699.0000	11.374	0	0	0
06/02/2008	R201	2008/02/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/02/2008	R201	2008/02/07	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/02/2008	R201	2008/05/02			Bond Future	8.5890	8.7420	1.781	0.0000	0.0000	0
06/02/2008	R201	2008/05/02	8.50	Put	Option on Bond Future	1,513.0000	1,960.0000	29.544	0	0	0
06/02/2008	R201	2008/05/02	8.50	Call	Option on Bond Future	1,067.0000	753.0000	(29.428)	0	0	0
06/02/2008	R201	2008/08/07			Bond Future	8.4450	8.6240	2.120	0.0000	0.0000	0
06/02/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	3,118.0000	3,735.0000	19.788	0	0	0
06/02/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	913.0000	659.0000	(27.820)	0	0	0
06/02/2008	R201	2008/11/06			Bond Future	8.2810	8.5180	2.862	0.0000	0.0000	0
06/02/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	3,128.0000	2,392.0000	(23.529)	0	0	0
06/02/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	914.0000	1,305.0000	42.779	0	0	0
06/02/2008	R203	2008/02/07			Bond Future	8.6000	8.7300	1.512	0.0000	0.0000	0
06/02/2008	R203	2008/02/07	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/02/2008	R203	2008/02/07	7.50	Put	Option on Bond Future	7,320.0000	8,140.0000	11.202	0	0	0
06/02/2008	R203	2008/05/02			Bond Future	8.4890	8.6500	1.897	0.0000	0.0000	0
06/02/2008	R203	2008/05/02	8.25	Call	Option on Bond Future	693.0000	409.0000	(40.981)	0	0	0
06/02/2008	R203	2008/05/02	8.25	Put	Option on Bond Future	2,215.0000	2,941.0000	32.777	0	0	0
06/02/2008	R203	2008/08/07			Bond Future	8.3710	8.5530	2.174	0.0000	0.0000	0
06/02/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	269.0000	139.0000	(48.327)	0	0	0
06/02/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	4,250.0000	5,248.0000	23.482	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
06/02/2008	R203	2008/11/06			Bond Future	8.2440	8.4730	2.778	0.0000	0.0000	0
06/02/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	2,637.0000	1,808.0000	(31.437)	0	0	0
06/02/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	1,067.0000	1,644.0000	54.077	0	0	0
06/02/2008	R204	2008/02/07			Bond Future	8.6030	8.7300	1.476	0.0000	0.0000	0
06/02/2008	R204	2008/02/07	7.50	Put	Option on Bond Future	7,871.0000	8,726.0000	10.863	0	0	0
06/02/2008	R204	2008/02/07	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/02/2008	R204	2008/05/02			Bond Future	8.5010	8.6600	1.870	0.0000	0.0000	3,265
06/02/2008	R204	2008/05/02	8.25	Call	Option on Bond Future	716.0000	424.0000	(40.782)	0	0	0
06/02/2008	R204	2008/05/02	8.25	Put	Option on Bond Future	2,430.0000	3,203.0000	31.811	0	0	0
06/02/2008	R204	2008/08/07			Bond Future	8.3950	8.5780	2.180	0.0000	0.0000	0
06/02/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	182.0000	82.0000	(54.945)	0	0	0
06/02/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	4,639.0000	5,757.0000	24.100	0	0	0
06/02/2008	R204	2008/11/06			Bond Future	8.2790	8.5080	2.766	0.0000	0.0000	0
06/02/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	1,106.0000	1,750.0000	58.228	0	0	0
06/02/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	2,567.0000	1,698.0000	(33.853)	0	0	0
06/02/2008	R206	2008/02/07			Bond Future	8.7640	8.8900	1.438	0.0000	0.0000	0
06/02/2008	R206	2008/02/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/02/2008	R206	2008/02/07	7.75	Put	Option on Bond Future	4,576.0000	5,127.0000	12.041	0	0	0
06/02/2008	R206	2008/05/02			Bond Future	8.6230	8.7880	1.913	0.0000	0.0000	0
06/02/2008	R206	2008/05/02	8.25	Put	Option on Bond Future	1,955.0000	2,513.0000	28.542	0	0	0
06/02/2008	R206	2008/05/02	8.25	Call	Option on Bond Future	339.0000	192.0000	(43.363)	0	0	0
06/02/2008	R206	2008/08/07			Bond Future	8.4700	8.6610	2.255	0.0000	0.0000	0
06/02/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	608.0000	407.0000	(33.059)	0	0	0
06/02/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	2,593.0000	3,183.0000	22.754	0	0	0
06/02/2008	R206	2008/11/06			Bond Future	8.2900	8.5440	3.064	0.0000	0.0000	610
06/02/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	1,198.0000	831.0000	(30.634)	0	0	0
06/02/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	2,384.0000	3,042.0000	27.601	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
06/02/2008	R207	2008/02/07			Bond Future	8.5950	8.7200	1.454	0.0000	0.0000	0
06/02/2008	R207	2008/02/07	7.50	Put	Option on Bond Future	7,965.0000	8,818.0000	10.709	0	0	0
06/02/2008	R207	2008/02/07	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/02/2008	R207	2008/05/02			Bond Future	8.5030	8.6570	1.811	0.0000	0.0000	0
06/02/2008	R207	2008/05/02	8.25	Put	Option on Bond Future	2,486.0000	3,246.0000	30.571	0	0	0
06/02/2008	R207	2008/05/02	8.25	Call	Option on Bond Future	727.0000	438.0000	(39.752)	0	0	0
06/02/2008	R207	2008/08/07			Bond Future	8.4050	8.5820	2.106	0.0000	0.0000	0
06/02/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	3,193.0000	4,205.0000	31.694	0	0	0
06/02/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	364.0000	176.0000	(51.648)	0	0	0
06/02/2008	R207	2008/11/06			Bond Future	8.2970	8.5160	2.640	0.0000	0.0000	0
06/02/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	2,407.0000	1,561.0000	(35.147)	0	0	0
06/02/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	1,034.0000	1,668.0000	61.315	0	0	0
06/02/2008	R209	2008/02/07			Bond Future	8.3000	8.4200	1.446	0.0000	0.0000	0
06/02/2008	R209	2008/02/07	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/02/2008	R209	2008/02/07	7.00	Put	Option on Bond Future	13,026.0000	14,074.0000	8.045	0	0	0
06/02/2008	R209	2008/05/02			Bond Future	8.2310	8.3690	1.677	8.3700	0.0000	6,430
06/02/2008	R209	2008/05/02	7.75	Call	Option on Bond Future	533.0000	324.0000	(39.212)	0	0	0
06/02/2008	R209	2008/05/02	7.75	Put	Option on Bond Future	5,031.0000	6,039.0000	20.036	0	0	0
06/02/2008	R209	2008/08/07			Bond Future	8.1590	8.3100	1.851	0.0000	0.0000	0
06/02/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	135.0000	45.0000	(66.667)	0	0	0
06/02/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	3,979.0000	5,234.0000	31.541	0	0	0
06/02/2008	R209	2008/11/06			Bond Future	8.0840	8.2610	2.190	0.0000	0.0000	260
06/02/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	3,524.0000	4,894.0000	38.876	0	0	0
06/02/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	368.0000	145.0000	(60.598)	0	0	0
06/02/2008	TRT1	2008/02/07			Index Future	255.6990	254.4460	(0.490)	0.0000	0.0000	0
06/02/2008	TRT1	2008/05/02			Index Future	262.2210	260.7270	(0.570)	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
06/02/2008	TRT1 2008/08/07			Index Future	270.1670	268.8660	(0.482)	0.0000	0.0000	0
06/02/2008	TRT1 2008/11/06			Index Future	277.4010	276.0470	(0.488)	0.0000	0.0000	400
Grand Total:										174,408