

Derivatives High/Low Report

High/Low for 05/08/2008

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
05/08/2008	\$ / R 2008/09/15			Currency Future	7.3310	7.4730	1.937	7.5100	7.3700	178,089
05/08/2008	\$ / R 2008/12/12			Currency Future	7.5014	7.6456	1.922	7.6800	7.5200	58,552
05/08/2008	\$ / R 2009/03/16			Currency Future	7.6694	7.8151	1.900	7.8700	7.7400	8,378
05/08/2008	£ / R 2008/09/15			Currency Future	14.3752	14.5740	1.383	14.6000	14.4900	2,276
05/08/2008	£ / R 2008/12/12			Currency Future	14.6121	14.8132	1.376	0.0000	0.0000	2,758
05/08/2008	£ / R 2009/03/16			Currency Future	14.8497	15.0530	1.369	15.0300	14.9400	6,120
05/08/2008	€ / R 2008/09/15			Currency Future	11.4205	11.5503	1.137	11.5800	11.4800	15,184
05/08/2008	€ / R 2008/12/12			Currency Future	11.6305	11.7615	1.126	11.7800	11.6900	16,358
05/08/2008	€ / R 2009/03/16			Currency Future	11.8380	11.9708	1.122	11.9500	11.9100	834
05/08/2008	ALBI 2008/08/07			Index Future	260.8290	261.6090	0.299	0.0000	0.0000	0
05/08/2008	ALBI 2008/08/07	265.00	Call	Index Future	1.0000	1.0000	-	0	0	0
05/08/2008	ALBI 2008/08/07	265.00	Put	Index Future	41,711.0000	33,911.0000	(18.700)	0	0	0
05/08/2008	ALBI 2008/11/06			Index Future	268.6320	269.3710	0.275	0.0000	0.0000	622
05/08/2008	ALBI 2008/11/06	265.00	Put	Index Future	12,644.0000	10,508.0000	(16.893)	0	0	0
05/08/2008	ALBI 2008/11/06	265.00	Call	Index Future	48,964.0000	54,218.0000	10.730	0	0	0

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05/08/2008	ALBI	2009/02/05			Index Future	277.8020	277.4390	(0.131)	0.0000	0.0000	0
05/08/2008	ALBI	2009/05/07			Index Future	0.0000	285.5480	100.000	0.0000	0.0000	0
05/08/2008	CRD1	2008/08/07			Index Future	112.0500	112.2790	0.204	0.0000	0.0000	0
05/08/2008	CRD1	2008/11/06			Index Future	115.4020	115.6110	0.181	0.0000	0.0000	6
05/08/2008	CRD1	2009/02/05			Index Future	118.9780	119.1100	0.111	0.0000	0.0000	0
05/08/2008	CRD1	2009/05/07			Index Future	0.0000	124.3140	100.000	0.0000	0.0000	0
05/08/2008	GOVI	2008/08/07			jGovi	263.4185	264.1940	0.294	263.2600	263.2600	57
05/08/2008	GOVI	2008/08/07	274.00	Call	jGovi	0.0000	0.0000	-	0	0	0
05/08/2008	GOVI	2008/08/07	274.00	Put	jGovi	105,815.0000	98,060.0000	(7.329)	0	0	0
05/08/2008	GOVI	2008/11/06			jGovi	271.2995	272.0340	0.271	0.0000	0.0000	60
05/08/2008	GOVI	2008/11/06	274.00	Call	jGovi	16,173.0000	18,770.0000	16.058	0	0	0
05/08/2008	GOVI	2008/11/06	274.00	Put	jGovi	43,178.0000	38,430.0000	(10.996)	0	0	0
05/08/2008	GOVI	2009/02/05			jGovi	279.7075	280.2660	0.200	278.8800	278.8800	609
05/08/2008	GOVI	2009/05/07			jGovi	0.0000	287.4660	100.000	0.0000	0.0000	0
05/08/2008	ILBI	2008/08/07			Index Future	327.3370	336.7795	2.885	0.0000	0.0000	1
05/08/2008	ILBI	2008/11/06			Index Future	337.3200	336.7410	(0.172)	0.0000	0.0000	0
05/08/2008	ILBI	2009/02/05			Index Future	347.5270	346.9280	(0.172)	0.0000	0.0000	0
05/08/2008	ILBI	2009/05/07			Index Future	0.0000	357.0670	100.000	0.0000	0.0000	0
05/08/2008	J153	2010/08/31			jSwap	11.4050	11.3650	(0.351)	0.0000	0.0000	0

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05/08/2008	J157	2015/09/15			jSwap	10.1500	10.1120	(0.374)	0.0000	0.0000	0
05/08/2008	J186	2026/12/21			jSwap	9.2520	9.2480	(0.043)	0.0000	0.0000	0
05/08/2008	J201	2014/12/22			jSwap	10.1380	10.1130	(0.247)	0.0000	0.0000	0
05/08/2008	J203	2017/09/15			jSwap	9.9910	9.9670	(0.240)	0.0000	0.0000	0
05/08/2008	J204	2018/12/21			jSwap	9.8420	9.8110	(0.315)	0.0000	0.0000	0
05/08/2008	J207	2020/01/15			jSwap	9.7430	9.7070	(0.369)	0.0000	0.0000	0
05/08/2008	JBAR	2005/12/21			jBar	12.1920	12.1920	-	0.0000	0.0000	0
05/08/2008	JFRA	2008/08/07			jFra	12.2060	12.2080	0.016	0.0000	0.0000	0
05/08/2008	JFRA	2008/11/06			jFra	12.1610	12.1590	(0.016)	0.0000	0.0000	0
05/08/2008	JFRA	2008/11/06			jFra	0.0000	12.1590	100.000	0.0000	0.0000	0
05/08/2008	JFRA	2009/02/05			jFra	11.8370	11.7440	(0.786)	0.0000	0.0000	0
05/08/2008	JFRA	2009/02/05			jFra	0.0000	11.7440	100.000	0.0000	0.0000	0
05/08/2008	JFRA	2009/05/07			jFra	11.3350	11.2340	(0.891)	0.0000	0.0000	0
05/08/2008	JFRA	2009/05/07			jFra	0.0000	11.2340	100.000	0.0000	0.0000	0
05/08/2008	JFRA	2009/08/06			jFra	10.7800	10.7440	(0.334)	0.0000	0.0000	0
05/08/2008	JFRA	2009/11/05			jFra	10.3720	10.3330	(0.376)	0.0000	0.0000	0
05/08/2008	JN02	2008/08/07			jNote	11.1270	11.0780	(0.440)	0.0000	0.0000	0
05/08/2008	JN02	2008/11/06			jNote	10.8140	10.7590	(0.509)	0.0000	0.0000	0
05/08/2008	JN02	2009/02/05			jNote	10.4720	10.4140	(0.554)	0.0000	0.0000	0

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05/08/2008	JN02	2009/05/07			jNote	0.0000	10.1190	100.000	0.0000	0.0000	0
05/08/2008	JN05	2008/08/07			jNote	10.1230	10.0790	(0.435)	0.0000	0.0000	0
05/08/2008	JN05	2008/11/07			jNote	9.7040	9.6330	(0.732)	0.0000	0.0000	0
05/08/2008	JN05	2009/02/05			jNote	9.7640	9.7330	(0.317)	0.0000	0.0000	0
05/08/2008	JN05	2009/05/07			jNote	0.0000	9.5870	100.000	0.0000	0.0000	0
05/08/2008	JN10	2008/08/07			jNote	9.7000	9.6690	(0.320)	0.0000	0.0000	0
05/08/2008	JN10	2008/11/07			jNote	9.4040	9.3470	(0.606)	0.0000	0.0000	0
05/08/2008	JN10	2009/02/05			jNote	9.4630	9.4300	(0.349)	0.0000	0.0000	0
05/08/2008	JN10	2009/05/07			jNote	0.0000	9.3240	100.000	0.0000	0.0000	0
05/08/2008	JROD	2008/08/29			jRod	11.7430	11.7430	-	0.0000	0.0000	0
05/08/2008	JROD	2008/09/30			jRod	11.9550	11.9570	0.017	0.0000	0.0000	0
05/08/2008	JROD	2008/10/31			jRod	12.1600	12.1600	-	0.0000	0.0000	0
05/08/2008	JROD	2008/11/28			jRod	12.0470	12.0450	(0.017)	0.0000	0.0000	0
05/08/2008	JROD	2008/12/31			jRod	12.2320	12.2250	(0.057)	0.0000	0.0000	0
05/08/2008	OTH1	2008/08/07			Index Future	247.8770	248.6830	0.325	0.0000	0.0000	0
05/08/2008	OTH1	2008/11/06			Index Future	255.2930	256.0630	0.302	0.0000	0.0000	9
05/08/2008	OTH1	2009/02/05			Index Future	263.2040	263.8110	0.231	0.0000	0.0000	0
05/08/2008	OTH1	2009/05/07			Index Future	0.0000	271.1020	100.000	0.0000	0.0000	0

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05/08/2008	R153	2008/08/07			Bond Future	10.0660	10.0080	(0.576)	10.0700	10.0600	13,736
05/08/2008	R153	2008/08/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/08/2008	R153	2008/08/07	8.25	Put	Option on Bond Future	3,483.0000	3,374.0000	(3.129)	0	0	0
05/08/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	2,994.0000	2,885.0000	(3.641)	0	0	0
05/08/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/08/2008	R153	2008/11/06			Bond Future	9.7610	9.6950	(0.676)	9.8200	9.8200	5,625
05/08/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	314.0000	346.0000	10.191	0	0	0
05/08/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	1,176.0000	1,097.0000	(6.718)	0	0	0
05/08/2008	R153	2009/02/05			Bond Future	9.2980	9.2200	(0.839)	9.4000	9.4000	3
05/08/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	1,112.0000	1,064.0000	(4.317)	0	0	0
05/08/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	2,133.0000	2,199.0000	3.094	0	0	0
05/08/2008	R153	2009/05/07			Bond Future	0.0000	8.5210	100.000	0.0000	0.0000	0
05/08/2008	R153	2009/05/07	9.25	Call	Option on Bond Future	0.0000	2,352.0000	100.000	0	0	0
05/08/2008	R153	2009/05/07	9.25	Put	Option on Bond Future	0.0000	1,441.0000	100.000	0	0	0
05/08/2008	R157	2008/08/07			Bond Future	9.3150	9.2560	(0.633)	9.3000	9.3300	6,582
05/08/2008	R157	2008/08/07	9.25	Call	Option on Bond Future	161.0000	240.0000	49.068	0	0	0
05/08/2008	R157	2008/08/07	9.25	Put	Option on Bond Future	539.0000	275.0000	(48.980)	0	0	500
05/08/2008	R157	2008/08/07	750.00	Call	Option on Bond Future	120,441.0000	120,785.0000	0.286	0	0	0
05/08/2008	R157	2008/08/07	750.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/08/2008	R157	2008/08/07	9.00	Put	Option on Bond Future	1,850.0000	1,506.0000	(18.595)	0	0	0
05/08/2008	R157	2008/08/07	8.75	Put	Option on Bond Future	3,341.0000	2,998.0000	(10.266)	0	0	0
05/08/2008	R157	2008/08/07	8.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	1,500
05/08/2008	R157	2008/08/07	9.00	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
05/08/2008	R157	2008/08/07	10.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	1,000
05/08/2008	R157	2008/08/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	500
05/08/2008	R157	2008/08/07	8.25	Put	Option on Bond Future	6,399.0000	6,056.0000	(5.360)	0	0	0
05/08/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	7,966.0000	7,622.0000	(4.318)	0	0	0
05/08/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/08/2008	R157	2008/08/07	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	200
05/08/2008	R157	2008/08/07	10.25	Call	Option on Bond Future	5,273.0000	5,616.0000	6.505	0	0	0
05/08/2008	R157	2008/08/07	8.50	Put	Option on Bond Future	4,858.0000	4,515.0000	(7.061)	0	0	0

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05/08/2008	R157	2008/08/07	9.75	Call	Option on Bond Future	2,492.0000	2,835.0000	13.764	0	0	0
05/08/2008	R157	2008/08/07	9.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/08/2008	R157	2008/08/07	9.50	Put	Option on Bond Future	31.0000	3.0000	(90.323)	0	0	200
05/08/2008	R157	2008/08/07	9.50	Call	Option on Bond Future	1,099.0000	1,415.0000	28.753	0	0	0
05/08/2008	R157	2008/11/06			Bond Future	9.2110	9.1490	(0.673)	9.2100	9.2100	3,660
05/08/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	356.0000	429.0000	20.506	0	0	700
05/08/2008	R157	2008/11/06	9.50	Call	Option on Bond Future	2,221.0000	2,470.0000	11.211	0	0	500
05/08/2008	R157	2008/11/06	9.50	Put	Option on Bond Future	595.0000	491.0000	(17.479)	0	0	1,000
05/08/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	3,011.0000	2,731.0000	(9.299)	0	0	0
05/08/2008	R157	2008/11/06	10.25	Put	Option on Bond Future	37.0000	27.0000	(27.027)	0	0	300
05/08/2008	R157	2008/11/06	10.25	Call	Option on Bond Future	5,752.0000	6,095.0000	5.963	0	0	0
05/08/2008	R157	2009/02/05			Bond Future	9.0800	9.0150	(0.716)	9.1300	9.1300	5,083
05/08/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	1,367.0000	1,220.0000	(10.753)	0	0	0
05/08/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	2,306.0000	2,520.0000	9.280	0	0	0
05/08/2008	R157	2009/05/07			Bond Future	0.0000	8.8550	100.000	0.0000	0.0000	0
05/08/2008	R157	2009/05/07	9.00	Call	Option on Bond Future	0.0000	2,561.0000	100.000	0	0	0
05/08/2008	R157	2009/05/07	9.00	Put	Option on Bond Future	0.0000	1,775.0000	100.000	0	0	0
05/08/2008	R186	2008/08/07			Bond Future	9.1050	9.0260	(0.868)	0.0000	0.0000	2,604
05/08/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/08/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	14,368.0000	13,600.0000	(5.345)	0	0	0
05/08/2008	R186	2008/11/06			Bond Future	9.0120	8.9310	(0.899)	0.0000	0.0000	2,500
05/08/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	5,210.0000	4,464.0000	(14.319)	0	0	0
05/08/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	56.0000	102.0000	82.143	0	0	0
05/08/2008	R186	2009/02/05			Bond Future	8.9080	8.8250	(0.932)	0.0000	0.0000	2,500
05/08/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	3,758.0000	4,428.0000	17.829	0	0	0
05/08/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	480.0000	332.0000	(30.833)	0	0	0
05/08/2008	R186	2009/05/07			Bond Future	0.0000	8.7130	100.000	0.0000	0.0000	0
05/08/2008	R186	2009/05/07	9.00	Call	Option on Bond Future	0.0000	3,759.0000	100.000	0	0	0
05/08/2008	R186	2009/05/07	9.00	Put	Option on Bond Future	0.0000	946.0000	100.000	0	0	0

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05/08/2008	R196	2008/08/07			Bond Future	11.9230	11.9250	0.017	0.0000	0.0000	0
05/08/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/08/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	1,660.0000	1,661.0000	0.060	0	0	0
05/08/2008	R196	2008/11/06			Bond Future	11.5330	11.5300	(0.026)	0.0000	0.0000	0
05/08/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	672.0000	667.0000	(0.744)	0	0	0
05/08/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,494.0000	1,489.0000	(0.335)	0	0	0
05/08/2008	R196	2009/02/05			Bond Future	10.9250	10.9060	(0.174)	0.0000	0.0000	0
05/08/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	1,479.0000	1,475.0000	(0.270)	0	0	0
05/08/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	1,488.0000	1,483.0000	(0.336)	0	0	0
05/08/2008	R196	2009/05/07			Bond Future	0.0000	10.5000	100.000	0.0000	0.0000	0
05/08/2008	R196	2009/05/07	11.00	Put	Option on Bond Future	0.0000	1,687.0000	100.000	0	0	0
05/08/2008	R196	2009/05/07	11.00	Call	Option on Bond Future	0.0000	1,836.0000	100.000	0	0	0
05/08/2008	R201	2008/08/07			Bond Future	9.4030	9.3450	(0.617)	0.0000	0.0000	0
05/08/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	6,757.0000	6,489.0000	(3.966)	0	0	0
05/08/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/08/2008	R201	2008/11/06			Bond Future	9.2600	9.1980	(0.670)	0.0000	0.0000	1,000
05/08/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	2,600.0000	2,372.0000	(8.769)	0	0	0
05/08/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	259.0000	312.0000	20.463	0	0	0
05/08/2008	R201	2009/02/05			Bond Future	9.0880	9.0230	(0.715)	0.0000	0.0000	0
05/08/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	1,082.0000	964.0000	(10.906)	0	0	0
05/08/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	1,796.0000	1,966.0000	9.465	0	0	0
05/08/2008	R201	2009/05/07			Bond Future	0.0000	8.8250	100.000	0.0000	0.0000	0
05/08/2008	R201	2009/05/07	9.25	Put	Option on Bond Future	0.0000	1,004.0000	100.000	0	0	0
05/08/2008	R201	2009/05/07	9.25	Call	Option on Bond Future	0.0000	2,829.0000	100.000	0	0	0
05/08/2008	R203	2008/08/07			Bond Future	9.2940	9.2450	(0.527)	0.0000	0.0000	0
05/08/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/08/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	9,538.0000	9,253.0000	(2.988)	0	0	0

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05/08/2008	R203	2008/11/06			Bond Future	9.1730	9.1220	(0.556)	0.0000	0.0000	0
05/08/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	4,036.0000	3,758.0000	(6.888)	0	0	0
05/08/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	57.0000	74.0000	29.825	0	0	0
05/08/2008	R203	2009/02/05			Bond Future	9.0330	8.9800	(0.587)	0.0000	0.0000	0
05/08/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	2,094.0000	2,290.0000	9.360	0	0	0
05/08/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	864.0000	758.0000	(12.269)	0	0	0
05/08/2008	R203	2009/05/07			Bond Future	0.0000	8.8220	100.000	0.0000	0.0000	0
05/08/2008	R203	2009/05/07	9.00	Call	Option on Bond Future	0.0000	2,238.0000	100.000	0	0	0
05/08/2008	R203	2009/05/07	9.00	Put	Option on Bond Future	0.0000	1,231.0000	100.000	0	0	0
05/08/2008	R204	2008/08/07			Bond Future	9.2750	9.2260	(0.528)	9.2600	9.2900	3,179
05/08/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/08/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	10,133.0000	9,829.0000	(3.000)	0	0	0
05/08/2008	R204	2008/11/06			Bond Future	9.1610	9.1110	(0.546)	9.1500	9.1500	3,126
05/08/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	46.0000	60.0000	30.435	0	0	0
05/08/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	4,249.0000	3,954.0000	(6.943)	0	0	0
05/08/2008	R204	2009/02/05			Bond Future	9.0320	8.9790	(0.587)	9.0700	9.0700	9
05/08/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	771.0000	663.0000	(14.008)	0	0	0
05/08/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	2,101.0000	2,320.0000	10.424	0	0	0
05/08/2008	R204	2009/05/07			Bond Future	0.0000	8.8370	100.000	0.0000	0.0000	0
05/08/2008	R204	2009/05/07	9.00	Call	Option on Bond Future	0.0000	2,229.0000	100.000	0	0	0
05/08/2008	R204	2009/05/07	9.00	Put	Option on Bond Future	0.0000	1,232.0000	100.000	0	0	0
05/08/2008	R206	2008/08/07			Bond Future	9.4120	9.3530	(0.627)	0.0000	0.0000	0
05/08/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/08/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	5,815.0000	5,580.0000	(4.041)	0	0	0
05/08/2008	R206	2008/11/06			Bond Future	9.2360	9.1750	(0.660)	0.0000	0.0000	610
05/08/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	22.0000	27.0000	22.727	0	0	0
05/08/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	4,956.0000	4,726.0000	(4.641)	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
05/08/2008	R206	2009/02/05			Bond Future	9.0250	8.9590	(0.731)	0.0000	0.0000	0
05/08/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	1,800.0000	1,951.0000	8.389	0	0	0
05/08/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	958.0000	860.0000	(10.230)	0	0	0
05/08/2008	R206	2009/05/07			Bond Future	0.0000	8.7220	100.000	0.0000	0.0000	0
05/08/2008	R206	2009/05/07	9.00	Put	Option on Bond Future	0.0000	1,226.0000	100.000	0	0	0
05/08/2008	R206	2009/05/07	9.00	Call	Option on Bond Future	0.0000	2,239.0000	100.000	0	0	0
05/08/2008	R207	2008/08/07			Bond Future	9.2450	9.1860	(0.638)	0.0000	0.0000	0
05/08/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/08/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	8,347.0000	7,974.0000	(4.469)	0	0	0
05/08/2008	R207	2008/11/06			Bond Future	9.1380	9.0780	(0.657)	0.0000	0.0000	0
05/08/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	4,180.0000	3,816.0000	(8.708)	0	0	0
05/08/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	34.0000	50.0000	47.059	0	0	0
05/08/2008	R207	2009/02/05			Bond Future	9.0170	8.9540	(0.699)	0.0000	0.0000	0
05/08/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	2,103.0000	2,382.0000	13.267	0	0	0
05/08/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	651.0000	532.0000	(18.280)	0	0	0
05/08/2008	R207	2009/05/07			Bond Future	0.0000	8.8250	100.000	0.0000	0.0000	0
05/08/2008	R207	2009/05/07	9.00	Put	Option on Bond Future	0.0000	1,087.0000	100.000	0	0	0
05/08/2008	R207	2009/05/07	9.00	Call	Option on Bond Future	0.0000	2,186.0000	100.000	0	0	0
05/08/2008	R209	2008/08/07			Bond Future	8.8360	8.7670	(0.781)	8.8100	8.8100	6,803
05/08/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/08/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	9,597.0000	9,043.0000	(5.773)	0	0	0
05/08/2008	R209	2008/11/06			Bond Future	8.7570	8.6870	(0.799)	8.7300	8.7300	4,570
05/08/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/08/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	8,949.0000	8,379.0000	(6.369)	0	0	0
05/08/2008	R209	2009/02/05			Bond Future	8.6710	8.5990	(0.830)	0.0000	0.0000	0
05/08/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	237.0000	155.0000	(34.599)	0	0	0
05/08/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	2,860.0000	3,372.0000	17.902	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
05/08/2008	R209	2009/05/07			Bond Future	0.0000	8.5060	100.000	0.0000	0.0000	0
05/08/2008	R209	2009/05/07	9.00	Call	Option on Bond Future	0.0000	4,166.0000	100.000	0	0	0
05/08/2008	R209	2009/05/07	9.00	Put	Option on Bond Future	0.0000	173.0000	100.000	0	0	0
05/08/2008	TRT1	2008/08/07			Index Future	259.9250	260.6900	0.294	0.0000	0.0000	0
05/08/2008	TRT1	2008/11/06			Index Future	267.7020	268.4260	0.270	0.0000	0.0000	300
05/08/2008	TRT1	2009/02/05			Index Future	275.9970	276.5490	0.200	0.0000	0.0000	0
05/08/2008	TRT1	2009/05/07			Index Future	0.0000	284.6390	100.000	0.0000	0.0000	0
05/08/2008	ZAAD	2008/09/15			Currency Future	6.8022	6.8196	0.256	0.0000	0.0000	2,203
05/08/2008	ZAAD	2008/12/12			Currency Future	6.8854	6.9039	0.269	7.0200	6.8900	4,885
05/08/2008	ZAAD	2009/03/16			Currency Future	6.9689	6.9926	0.340	0.0000	0.0000	10
Grand Total:											365,301