

# Derivatives High/Low Report

High/Low for 07/08/2008

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
07/08/2008	\$ / R 2008/09/15			Currency Future	7.5220	7.5432	0.282	7.5700	7.4900	164,288
07/08/2008	\$ / R 2008/12/12			Currency Future	7.6994	7.7188	0.252	7.7500	7.6900	66,900
07/08/2008	\$ / R 2009/03/16			Currency Future	7.8710	7.8905	0.248	7.9100	7.9100	8,521
07/08/2008	£ / R 2008/09/15			Currency Future	14.6291	14.6281	(0.007)	0.0000	0.0000	2,281
07/08/2008	£ / R 2008/12/12			Currency Future	14.8762	14.8712	(0.034)	0.0000	0.0000	3,458
07/08/2008	£ / R 2009/03/16			Currency Future	15.1192	15.1136	(0.037)	0.0000	0.0000	7,048
07/08/2008	€ / R 2008/09/15			Currency Future	11.5751	11.5764	0.011	0.0000	0.0000	15,184
07/08/2008	€ / R 2008/12/12			Currency Future	11.7920	11.7907	(0.011)	11.8500	11.8500	16,495
07/08/2008	€ / R 2009/03/16			Currency Future	12.0025	12.0015	(0.008)	12.0800	12.0600	914
07/08/2008	ALBI 2008/08/07			Index Future	260.8310	260.1470	(0.262)	0.0000	0.0000	0
07/08/2008	ALBI 2008/08/07	265.00	Put	Index Future	41,690.0000	48,530.0000	16.407	0	0	0
07/08/2008	ALBI 2008/08/07	265.00	Call	Index Future	0.0000	0.0000	-	0	0	0
07/08/2008	ALBI 2008/11/06			Index Future	268.5690	267.3950	(0.437)	0.0000	0.0000	622
07/08/2008	ALBI 2008/11/06	265.00	Call	Index Future	48,268.0000	40,190.0000	(16.736)	0	0	0
07/08/2008	ALBI 2008/11/06	265.00	Put	Index Future	12,578.0000	16,240.0000	29.114	0	0	0

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07/08/2008	ALBI	2009/02/05			Index Future	276.6200	275.4880	(0.409)	0.0000	0.0000	0
07/08/2008	ALBI	2009/05/07			Index Future	284.7030	283.4780	(0.430)	0.0000	0.0000	0
07/08/2008	CRD1	2008/08/07			Index Future	112.0090	110.9450	(0.950)	0.0000	0.0000	0
07/08/2008	CRD1	2008/11/06			Index Future	115.3330	114.8460	(0.422)	0.0000	0.0000	6
07/08/2008	CRD1	2009/02/05			Index Future	118.8230	118.3220	(0.422)	0.0000	0.0000	0
07/08/2008	CRD1	2009/05/07			Index Future	124.0660	121.8820	(1.760)	0.0000	0.0000	0
07/08/2008	GOVI	2008/08/07			jGovi	263.4260	262.8640	(0.213)	262.8600	262.6600	0
07/08/2008	GOVI	2008/08/07	274.00	Call	jGovi	0.0000	0.0000	-	0	0	0
07/08/2008	GOVI	2008/08/07	274.00	Put	jGovi	105,740.0000	111,360.0000	5.315	0	0	0
07/08/2008	GOVI	2008/11/06			jGovi	271.2420	270.0900	(0.425)	270.5500	270.5500	67
07/08/2008	GOVI	2008/11/06	274.00	Put	jGovi	43,278.0000	51,014.0000	17.875	0	0	0
07/08/2008	GOVI	2008/11/06	274.00	Call	jGovi	15,698.0000	11,914.0000	(24.105)	0	0	0
07/08/2008	GOVI	2009/02/05			jGovi	279.4515	278.2640	(0.425)	0.0000	0.0000	609
07/08/2008	GOVI	2009/05/07			jGovi	286.9550	286.6350	(0.112)	0.0000	0.0000	0
07/08/2008	ILBI	2008/08/07			Index Future	336.7795	326.3032	(3.111)	326.3000	326.3000	0
07/08/2008	ILBI	2008/11/06			Index Future	336.1970	347.0650	3.233	336.1500	336.1500	1
07/08/2008	ILBI	2009/02/05			Index Future	346.3750	356.0730	2.800	0.0000	0.0000	0
07/08/2008	ILBI	2009/05/07			Index Future	356.4970	356.3600	(0.038)	0.0000	0.0000	0
07/08/2008	J153	2010/08/31			jSwap	11.4020	11.4820	0.702	0.0000	0.0000	0

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07/08/2008	J157	2015/09/15			jSwap	10.1950	10.3100	1.128	0.0000	0.0000	0
07/08/2008	J186	2026/12/21			jSwap	9.3140	9.4920	1.911	0.0000	0.0000	0
07/08/2008	J201	2014/12/22			jSwap	10.1990	10.3240	1.226	0.0000	0.0000	0
07/08/2008	J203	2017/09/15			jSwap	10.0350	10.1930	1.574	0.0000	0.0000	0
07/08/2008	J204	2018/12/21			jSwap	9.8920	10.0420	1.516	0.0000	0.0000	0
07/08/2008	J207	2020/01/15			jSwap	9.7950	9.9360	1.440	0.0000	0.0000	0
07/08/2008	JBAR	2005/12/21			jBar	12.2000	12.2000	-	0.0000	0.0000	0
07/08/2008	JFRA	2008/08/07			jFra	12.2020	12.1960	(0.049)	0.0000	0.0000	0
07/08/2008	JFRA	2008/11/06			jFra	12.1540	12.1730	0.156	0.0000	0.0000	0
07/08/2008	JFRA	2008/11/06			jFra	0.0000	12.1730	100.000	0.0000	0.0000	0
07/08/2008	JFRA	2009/02/05			jFra	11.7500	11.7910	0.349	0.0000	0.0000	0
07/08/2008	JFRA	2009/02/05			jFra	0.0000	11.7910	100.000	0.0000	0.0000	0
07/08/2008	JFRA	2009/05/07			jFra	11.2690	11.3440	0.666	0.0000	0.0000	0
07/08/2008	JFRA	2009/05/07			jFra	0.0000	11.3440	100.000	0.0000	0.0000	0
07/08/2008	JFRA	2009/08/06			jFra	10.7860	10.9120	1.168	0.0000	0.0000	0
07/08/2008	JFRA	2009/11/05			jFra	10.4040	10.5700	1.596	0.0000	0.0000	0
07/08/2008	JN02	2008/08/07			jNote	11.1180	11.2170	0.890	0.0000	0.0000	0
07/08/2008	JN02	2008/11/06			jNote	10.8210	10.9290	0.998	0.0000	0.0000	0
07/08/2008	JN02	2009/02/05			jNote	10.5010	10.6200	1.133	0.0000	0.0000	0

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07/08/2008	JN02	2009/05/07			jNote	10.2260	10.3510	1.222	0.0000	0.0000	0
07/08/2008	JN05	2008/08/07			jNote	10.1760	10.3160	1.376	0.0000	0.0000	0
07/08/2008	JN05	2008/11/07			jNote	9.7090	9.8060	0.999	0.0000	0.0000	0
07/08/2008	JN05	2009/02/05			jNote	9.8350	9.9890	1.566	0.0000	0.0000	0
07/08/2008	JN05	2009/05/07			jNote	9.6910	9.8460	1.599	0.0000	0.0000	0
07/08/2008	JN10	2008/08/07			jNote	9.7470	9.8990	1.559	0.0000	0.0000	0
07/08/2008	JN10	2008/11/07			jNote	9.4050	9.5010	1.021	0.0000	0.0000	0
07/08/2008	JN10	2009/02/05			jNote	9.5160	9.6740	1.660	0.0000	0.0000	0
07/08/2008	JN10	2009/05/07			jNote	9.4130	9.5730	1.700	0.0000	0.0000	0
07/08/2008	JROD	2008/08/29			jRod	11.7400	11.7380	(0.017)	0.0000	0.0000	0
07/08/2008	JROD	2008/09/30			jRod	11.9500	11.9450	(0.042)	0.0000	0.0000	0
07/08/2008	JROD	2008/10/31			jRod	12.1520	12.1450	(0.058)	0.0000	0.0000	0
07/08/2008	JROD	2008/11/28			jRod	12.0410	12.0360	(0.042)	0.0000	0.0000	0
07/08/2008	JROD	2008/12/31			jRod	12.2220	12.2150	(0.057)	0.0000	0.0000	0
07/08/2008	OTH1	2008/08/07			Index Future	247.8510	246.5330	(0.532)	0.0000	0.0000	0
07/08/2008	OTH1	2008/11/06			Index Future	255.2050	253.8350	(0.537)	0.0000	0.0000	9
07/08/2008	OTH1	2009/02/05			Index Future	262.9290	261.5180	(0.537)	0.0000	0.0000	0
07/08/2008	OTH1	2009/05/07			Index Future	270.2020	269.3850	(0.302)	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
07/08/2008	R153	2008/08/07			Bond Future	10.0670	10.0800	0.129	10.1000	10.1000	0
07/08/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/08/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	2,996.0000	3,021.0000	0.834	0	0	0
07/08/2008	R153	2008/08/07	8.25	Put	Option on Bond Future	3,485.0000	3,509.0000	0.689	0	0	0
07/08/2008	R153	2008/08/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/08/2008	R153	2008/11/06			Bond Future	9.7630	9.8360	0.748	9.8000	9.8000	11,400
07/08/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	307.0000	269.0000	(12.378)	0	0	0
07/08/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	1,172.0000	1,256.0000	7.167	0	0	0
07/08/2008	R153	2009/02/05			Bond Future	9.3010	9.3860	0.914	0.0000	0.0000	3
07/08/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	2,122.0000	2,043.0000	(3.723)	0	0	0
07/08/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	1,105.0000	1,151.0000	4.163	0	0	0
07/08/2008	R153	2009/05/07			Bond Future	8.6180	8.7210	1.195	0.0000	0.0000	0
07/08/2008	R153	2009/05/07	9.25	Call	Option on Bond Future	2,278.0000	2,201.0000	(3.380)	0	0	0
07/08/2008	R153	2009/05/07	9.25	Put	Option on Bond Future	1,489.0000	1,541.0000	3.492	0	0	0
07/08/2008	R157	2008/08/07			Bond Future	9.3090	9.3500	0.440	9.3500	9.3900	0
07/08/2008	R157	2008/08/07	9.75	Call	Option on Bond Future	2,527.0000	2,289.0000	(9.418)	0	0	0
07/08/2008	R157	2008/08/07	8.50	Put	Option on Bond Future	4,823.0000	5,061.0000	4.935	0	0	0
07/08/2008	R157	2008/08/07	8.25	Put	Option on Bond Future	6,364.0000	6,602.0000	3.740	0	0	0
07/08/2008	R157	2008/08/07	9.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/08/2008	R157	2008/08/07	9.00	Put	Option on Bond Future	1,813.0000	2,051.0000	13.127	0	0	0
07/08/2008	R157	2008/08/07	9.50	Call	Option on Bond Future	1,104.0000	865.0000	(21.649)	0	0	0
07/08/2008	R157	2008/08/07	750.00	Call	Option on Bond Future	120,476.0000	120,238.0000	(0.198)	0	0	0
07/08/2008	R157	2008/08/07	750.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/08/2008	R157	2008/08/07	9.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/08/2008	R157	2008/08/07	10.25	Call	Option on Bond Future	5,308.0000	5,070.0000	(4.484)	0	0	0
07/08/2008	R157	2008/08/07	8.75	Put	Option on Bond Future	3,306.0000	3,544.0000	7.199	0	0	0
07/08/2008	R157	2008/08/07	9.50	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
07/08/2008	R157	2008/08/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/08/2008	R157	2008/08/07	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/08/2008	R157	2008/08/07	8.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/08/2008	R157	2008/08/07	9.25	Call	Option on Bond Future	59.0000	0.0000	(100.000)	0	0	0

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07/08/2008	R157	2008/08/07	10.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/08/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	7,931.0000	8,169.0000	3.001	0	0	0
07/08/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/08/2008	R157	2008/08/07	9.25	Put	Option on Bond Future	403.0000	581.0000	44.169	0	0	0
07/08/2008	R157	2008/11/06			Bond Future	9.2050	9.3010	1.043	9.2700	9.3000	7,208
07/08/2008	R157	2008/11/06	10.25	Call	Option on Bond Future	5,783.0000	5,256.0000	(9.113)	0	0	0
07/08/2008	R157	2008/11/06	9.50	Put	Option on Bond Future	573.0000	742.0000	29.494	0	0	1,000
07/08/2008	R157	2008/11/06	9.50	Call	Option on Bond Future	2,234.0000	1,858.0000	(16.831)	0	0	500
07/08/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	353.0000	251.0000	(28.895)	0	0	700
07/08/2008	R157	2008/11/06	10.25	Put	Option on Bond Future	34.0000	51.0000	50.000	0	0	300
07/08/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	2,974.0000	3,415.0000	14.829	0	0	0
07/08/2008	R157	2009/02/05			Bond Future	9.0740	9.1750	1.113	0.0000	0.0000	5,083
07/08/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	1,344.0000	1,581.0000	17.634	0	0	0
07/08/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	2,316.0000	1,993.0000	(13.946)	0	0	0
07/08/2008	R157	2009/05/07			Bond Future	8.9170	9.0230	1.189	0.0000	0.0000	0
07/08/2008	R157	2009/05/07	9.00	Call	Option on Bond Future	2,370.0000	2,068.0000	(12.743)	0	0	0
07/08/2008	R157	2009/05/07	9.00	Put	Option on Bond Future	1,921.0000	2,192.0000	14.107	0	0	0
07/08/2008	R186	2008/08/07			Bond Future	9.0690	9.1350	0.728	9.1400	9.1900	0
07/08/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	14,019.0000	14,657.0000	4.551	0	0	0
07/08/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/08/2008	R186	2008/11/06			Bond Future	8.9750	9.0790	1.159	9.1000	9.1000	4,904
07/08/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	4,865.0000	5,832.0000	19.877	0	0	0
07/08/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	71.0000	29.0000	(59.155)	0	0	0
07/08/2008	R186	2009/02/05			Bond Future	8.8700	8.9760	1.195	0.0000	0.0000	2,500
07/08/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	4,054.0000	3,236.0000	(20.178)	0	0	0
07/08/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	403.0000	621.0000	54.094	0	0	0
07/08/2008	R186	2009/05/07			Bond Future	8.7580	8.8670	1.245	0.0000	0.0000	0
07/08/2008	R186	2009/05/07	9.00	Call	Option on Bond Future	3,442.0000	2,743.0000	(20.308)	0	0	0
07/08/2008	R186	2009/05/07	9.00	Put	Option on Bond Future	1,077.0000	1,453.0000	34.912	0	0	0

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07/08/2008	R196	2008/08/07			Bond Future	11.9800	10.8650	(9.307)	0.0000	0.0000	0
07/08/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/08/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	1,689.0000	1,112.0000	(34.162)	0	0	0
07/08/2008	R196	2008/11/06			Bond Future	11.6290	11.5730	(0.482)	0.0000	0.0000	0
07/08/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,501.0000	1,486.0000	(0.999)	0	0	0
07/08/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	651.0000	652.0000	0.154	0	0	0
07/08/2008	R196	2009/02/05			Bond Future	11.0200	10.9640	(0.508)	0.0000	0.0000	0
07/08/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	1,468.0000	1,466.0000	(0.136)	0	0	0
07/08/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	1,482.0000	1,477.0000	(0.337)	0	0	0
07/08/2008	R196	2009/05/07			Bond Future	10.5000	10.5000	-	0.0000	0.0000	0
07/08/2008	R196	2009/05/07	11.00	Put	Option on Bond Future	1,684.0000	1,681.0000	(0.178)	0	0	0
07/08/2008	R196	2009/05/07	11.00	Call	Option on Bond Future	1,833.0000	1,830.0000	(0.164)	0	0	0
07/08/2008	R201	2008/08/07			Bond Future	9.3890	9.4300	0.437	0.0000	0.0000	0
07/08/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	6,692.0000	6,882.0000	2.839	0	0	0
07/08/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/08/2008	R201	2008/11/06			Bond Future	9.2450	9.3410	1.038	0.0000	0.0000	1,000
07/08/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	2,537.0000	2,894.0000	14.072	0	0	0
07/08/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	265.0000	188.0000	(29.057)	0	0	0
07/08/2008	R201	2009/02/05			Bond Future	9.0720	9.1730	1.113	0.0000	0.0000	0
07/08/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	1,831.0000	1,572.0000	(14.145)	0	0	0
07/08/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	1,046.0000	1,234.0000	17.973	0	0	0
07/08/2008	R201	2009/05/07			Bond Future	8.8770	8.9830	1.194	0.0000	0.0000	0
07/08/2008	R201	2009/05/07	9.25	Call	Option on Bond Future	2,677.0000	2,386.0000	(10.870)	0	0	0
07/08/2008	R201	2009/05/07	9.25	Put	Option on Bond Future	1,078.0000	1,244.0000	15.399	0	0	0
07/08/2008	R203	2008/08/07			Bond Future	9.3090	9.3450	0.387	0.0000	0.0000	0
07/08/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	9,625.0000	9,833.0000	2.161	0	0	0
07/08/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0

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07/08/2008	R203	2008/11/06			Bond Future	9.1880	9.2830	1.034	0.0000	0.0000	0
07/08/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	4,115.0000	4,636.0000	12.661	0	0	0
07/08/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	50.0000	27.0000	(46.000)	0	0	0
07/08/2008	R203	2009/02/05			Bond Future	9.0490	9.1480	1.094	0.0000	0.0000	0
07/08/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	2,028.0000	1,684.0000	(16.963)	0	0	0
07/08/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	890.0000	1,109.0000	24.607	0	0	0
07/08/2008	R203	2009/05/07			Bond Future	8.8930	8.9950	1.147	0.0000	0.0000	0
07/08/2008	R203	2009/05/07	9.00	Call	Option on Bond Future	2,000.0000	1,687.0000	(15.650)	0	0	0
07/08/2008	R203	2009/05/07	9.00	Put	Option on Bond Future	1,396.0000	1,659.0000	18.840	0	0	0
07/08/2008	R204	2008/08/07			Bond Future	9.2790	9.3200	0.442	0.0000	0.0000	0
07/08/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	10,158.0000	10,411.0000	2.491	0	0	0
07/08/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/08/2008	R204	2008/11/06			Bond Future	9.1660	9.2600	1.026	0.0000	0.0000	3,126
07/08/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	42.0000	22.0000	(47.619)	0	0	0
07/08/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	4,276.0000	4,834.0000	13.050	0	0	0
07/08/2008	R204	2009/02/05			Bond Future	9.0360	9.1340	1.085	0.0000	0.0000	9
07/08/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	2,078.0000	1,699.0000	(18.239)	0	0	0
07/08/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	773.0000	994.0000	28.590	0	0	0
07/08/2008	R204	2009/05/07			Bond Future	8.8960	8.9970	1.135	0.0000	0.0000	0
07/08/2008	R204	2009/05/07	9.00	Call	Option on Bond Future	2,014.0000	1,678.0000	(16.683)	0	0	0
07/08/2008	R204	2009/05/07	9.00	Put	Option on Bond Future	1,379.0000	1,660.0000	20.377	0	0	0
07/08/2008	R206	2008/08/07			Bond Future	9.4180	9.4500	0.340	0.0000	0.0000	0
07/08/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/08/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	5,839.0000	5,965.0000	2.158	0	0	0
07/08/2008	R206	2008/11/06			Bond Future	9.2430	9.3300	0.941	0.0000	0.0000	610
07/08/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	4,981.0000	5,310.0000	6.605	0	0	0
07/08/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	20.0000	13.0000	(35.000)	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
07/08/2008	R206	2009/02/05			Bond Future	9.0320	9.1240	1.019	0.0000	0.0000	0
07/08/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	961.0000	1,101.0000	14.568	0	0	0
07/08/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	1,777.0000	1,572.0000	(11.536)	0	0	0
07/08/2008	R206	2009/05/07			Bond Future	8.7990	8.8960	1.102	0.0000	0.0000	0
07/08/2008	R206	2009/05/07	9.00	Put	Option on Bond Future	1,338.0000	1,491.0000	11.435	0	0	0
07/08/2008	R206	2009/05/07	9.00	Call	Option on Bond Future	2,070.0000	1,868.0000	(9.758)	0	0	0
07/08/2008	R207	2008/08/07			Bond Future	9.2490	9.2950	0.497	0.0000	0.0000	0
07/08/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	8,372.0000	8,661.0000	3.452	0	0	0
07/08/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/08/2008	R207	2008/11/06			Bond Future	9.1430	9.2370	1.028	0.0000	0.0000	0
07/08/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	31.0000	15.0000	(51.613)	0	0	0
07/08/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	4,208.0000	4,781.0000	13.617	0	0	0
07/08/2008	R207	2009/02/05			Bond Future	9.0210	9.1180	1.075	0.0000	0.0000	0
07/08/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	653.0000	864.0000	32.312	0	0	0
07/08/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	2,080.0000	1,682.0000	(19.135)	0	0	0
07/08/2008	R207	2009/05/07			Bond Future	8.8940	8.9940	1.124	0.0000	0.0000	0
07/08/2008	R207	2009/05/07	9.00	Call	Option on Bond Future	1,924.0000	1,580.0000	(17.879)	0	0	0
07/08/2008	R207	2009/05/07	9.00	Put	Option on Bond Future	1,260.0000	1,542.0000	22.381	0	0	0
07/08/2008	R209	2008/08/07			Bond Future	8.7890	8.8550	0.751	8.9100	8.9100	0
07/08/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	9,220.0000	9,749.0000	5.738	0	0	0
07/08/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/08/2008	R209	2008/11/06			Bond Future	8.7100	8.7820	0.827	8.8300	8.8300	6,890
07/08/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/08/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	8,567.0000	9,151.0000	6.817	0	0	0
07/08/2008	R209	2009/02/05			Bond Future	8.6220	8.6960	0.858	0.0000	0.0000	0
07/08/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	176.0000	266.0000	51.136	0	0	0
07/08/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	3,202.0000	2,684.0000	(16.177)	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
07/08/2008	R209	2009/05/07			Bond Future	8.5300	8.6040	0.868	0.0000	0.0000	0
07/08/2008	R209	2009/05/07	9.00	Call	Option on Bond Future	3,985.0000	3,450.0000	(13.425)	0	0	0
07/08/2008	R209	2009/05/07	9.00	Put	Option on Bond Future	194.0000	277.0000	42.784	0	0	0
07/08/2008	TRT1	2008/08/07			Index Future	259.9310	258.4370	(0.575)	0.0000	0.0000	0
07/08/2008	TRT1	2008/11/06			Index Future	267.6430	266.4970	(0.428)	0.0000	0.0000	300
07/08/2008	TRT1	2009/02/05			Index Future	275.7430	274.5630	(0.428)	0.0000	0.0000	0
07/08/2008	TRT1	2009/05/07			Index Future	283.8140	282.8220	(0.350)	0.0000	0.0000	0
07/08/2008	ZAAD	2008/09/15			Currency Future	6.8079	6.8160	0.119	0.0000	0.0000	2,203
07/08/2008	ZAAD	2008/12/12			Currency Future	6.8972	6.9041	0.100	0.0000	0.0000	4,885
07/08/2008	ZAAD	2009/03/16			Currency Future	6.9843	6.9921	0.112	0.0000	0.0000	10
<b>Grand Total:</b>											<b>339,034</b>