

Derivatives High/Low Report

High/Low for 02/01/2008

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
02/01/2008	\$ / R 2008/03/17			Currency Future	6.9113	6.9282	0.245	6.9500	0.0000	47,087
02/01/2008	\$ / R 2008/06/13			Currency Future	7.0360	7.0537	0.252	0.0000	0.0000	15,005
02/01/2008	\$ / R 2008/09/15			Currency Future	7.1685	7.1863	0.248	0.0000	0.0000	1,472
02/01/2008	£ / R 2008/03/17			Currency Future	13.8152	13.6909	(0.900)	13.7000	0.0000	1,037
02/01/2008	£ / R 2008/06/13			Currency Future	14.0246	13.8971	(0.909)	0.0000	0.0000	1,155
02/01/2008	£ / R 2008/09/15			Currency Future	14.2399	14.1093	(0.917)	0.0000	0.0000	36
02/01/2008	€ / R 2008/03/17			Currency Future	10.1769	10.1894	0.123	0.0000	0.0000	1,752
02/01/2008	€ / R 2008/06/13			Currency Future	10.3579	10.3684	0.101	0.0000	0.0000	1,248
02/01/2008	€ / R 2008/09/15			Currency Future	10.5395	10.5483	0.083	0.0000	0.0000	50
02/01/2008	ALBI 2008/02/07			Index Future	260.0140	260.1920	0.068	261.1900	0.0000	594
02/01/2008	ALBI 2008/02/07	254.00	Call	Index Future	61,499.0000	63,015.0000	2.465	0	0	0
02/01/2008	ALBI 2008/02/07	254.00	Put	Index Future	1,359.0000	1,095.0000	(19.426)	0	0	0
02/01/2008	ALBI 2008/05/02			Index Future	267.7790	266.9570	(0.307)	0.0000	0.0000	0
02/01/2008	ALBI 2008/05/02	265.00	Put	Index Future	18,921.0000	21,753.0000	14.967	0	0	0
02/01/2008	ALBI 2008/05/02	265.00	Call	Index Future	46,711.0000	41,323.0000	(11.535)	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
02/01/2008	ALBI	2008/08/07			Index Future	275.8240	275.0680	(0.274)	0.0000	0.0000	0
02/01/2008	ALBI	2008/08/07	265.00	Put	Index Future	8,234.0000	9,286.0000	12.776	0	0	0
02/01/2008	ALBI	2008/08/07	265.00	Call	Index Future	116,474.0000	109,966.0000	(5.588)	0	0	0
02/01/2008	ALBI	2008/11/06			Index Future	283.3870	282.6690	(0.253)	0.0000	0.0000	0
02/01/2008	ALBI	2008/11/06	265.00	Put	Index Future	4,117.0000	4,585.0000	11.368	0	0	0
02/01/2008	ALBI	2008/11/06	265.00	Call	Index Future	187,987.0000	181,275.0000	(3.570)	0	0	0
02/01/2008	CRD1	2008/02/07			Index Future	111.8380	111.9340	0.086	0.0000	0.0000	0
02/01/2008	CRD1	2008/05/02			Index Future	114.7640	114.8590	0.083	0.0000	0.0000	0
02/01/2008	CRD1	2008/08/07			Index Future	119.5940	120.1470	0.462	0.0000	0.0000	0
02/01/2008	CRD1	2008/11/06			Index Future	121.4430	121.5490	0.087	0.0000	0.0000	8
02/01/2008	GOVI	2008/02/07			jGovi	261.3845	261.5675	0.070	0.0000	0.0000	7
02/01/2008	GOVI	2008/02/07	265.00	Call	jGovi	2,292.0000	2,354.0000	2.705	0	0	0
02/01/2008	GOVI	2008/02/07	265.00	Put	jGovi	38,447.0000	36,679.0000	(4.599)	0	0	0
02/01/2008	GOVI	2008/05/02			jGovi	268.6950	268.8780	0.068	0.0000	0.0000	0
02/01/2008	GOVI	2008/05/02	264.00	Put	jGovi	12,884.0000	12,196.0000	(5.340)	0	0	0
02/01/2008	GOVI	2008/05/02	264.00	Call	jGovi	59,834.0000	60,976.0000	1.909	0	0	0
02/01/2008	GOVI	2008/08/07			jGovi	276.2690	276.4595	0.069	0.0000	0.0000	0
02/01/2008	GOVI	2008/08/07	274.00	Call	jGovi	54,908.0000	55,853.0000	1.721	0	0	0
02/01/2008	GOVI	2008/08/07	274.00	Put	jGovi	32,218.0000	31,258.0000	(2.980)	0	0	0
02/01/2008	GOVI	2008/11/06			jGovi	283.8325	284.0355	0.072	0.0000	0.0000	60
02/01/2008	GOVI	2008/11/06	274.00	Put	jGovi	16,478.0000	15,923.0000	(3.368)	0	0	0
02/01/2008	GOVI	2008/11/06	274.00	Call	jGovi	114,803.0000	116,278.0000	1.285	0	0	0
02/01/2008	ILBI	2008/02/07			Index Future	298.0830	298.0670	(0.005)	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
02/01/2008	J153	2010/08/31			jSwap	10.6070	10.5570	(0.471)	0.0000	0.0000	0
02/01/2008	J157	2015/09/15			jSwap	9.5810	9.5810	-	0.0000	0.0000	0
02/01/2008	J186	2026/12/21			jSwap	8.6260	8.6150	(0.128)	0.0000	0.0000	0
02/01/2008	J201	2014/12/22			jSwap	9.6310	9.6190	(0.125)	0.0000	0.0000	0
02/01/2008	J203	2017/09/15			jSwap	9.3930	9.4100	0.181	0.0000	0.0000	0
02/01/2008	J204	2018/12/21			jSwap	9.2430	9.2640	0.227	0.0000	0.0000	0
02/01/2008	J207	2020/01/15			jSwap	9.1900	9.2100	0.218	0.0000	0.0000	0
02/01/2008	JBAR	2005/12/21			jBar	11.2330	11.2330	-	0.0000	0.0000	0
02/01/2008	JFRA	2008/02/07			jFra	11.2480	11.2460	(0.018)	0.0000	0.0000	0
02/01/2008	JFRA	2008/02/07	7.50	Put	Option on jFra	2,875.0000	2,743.0000	(4.591)	0	0	0
02/01/2008	JFRA	2008/02/07	7.50	Call	Option on jFra	11,918.0000	11,741.0000	(1.485)	0	0	0
02/01/2008	JFRA	2008/05/02			jFra	11.2990	11.2690	(0.266)	0.0000	0.0000	0
02/01/2008	JFRA	2008/05/02	10.25	Put	Option on jFra	10,257.0000	10,197.0000	(0.585)	0	0	0
02/01/2008	JFRA	2008/05/02	10.25	Call	Option on jFra	12,971.0000	12,839.0000	(1.018)	0	0	0
02/01/2008	JFRA	2008/08/07			jFra	11.1820	11.1190	(0.563)	0.0000	0.0000	0
02/01/2008	JFRA	2008/08/07	10.25	Put	Option on jFra	14,364.0000	14,367.0000	0.021	0	0	0
02/01/2008	JFRA	2008/08/07	10.25	Call	Option on jFra	16,624.0000	16,475.0000	(0.896)	0	0	0
02/01/2008	JFRA	2008/11/06			jFra	10.9850	10.9290	(0.510)	0.0000	0.0000	0
02/01/2008	JFRA	2008/11/06	10.25	Call	Option on jFra	19,300.0000	19,172.0000	(0.663)	0	0	0
02/01/2008	JFRA	2008/11/06	10.25	Put	Option on jFra	17,516.0000	17,524.0000	0.046	0	0	0
02/01/2008	JFRA	2009/02/05			jFra	10.6350	10.5630	(0.677)	0.0000	0.0000	0
02/01/2008	JFRA	2009/02/05	10.00	Call	Option on jFra	21,695.0000	21,556.0000	(0.641)	0	0	0
02/01/2008	JFRA	2009/02/05	10.00	Put	Option on jFra	20,153.0000	20,188.0000	0.174	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
02/01/2008	JFRA	2009/05/07			jFra	10.3130	10.2240	(0.863)	0.0000	0.0000	0
02/01/2008	JFRA	2009/08/06			jFra	9.9650	9.9300	(0.351)	0.0000	0.0000	0
02/01/2008	JFRA	2009/08/06	10.00	Call	Option on jFra	25,186.0000	25,101.0000	(0.337)	0	0	0
02/01/2008	JFRA	2009/08/06	10.00	Put	Option on jFra	25,271.0000	25,271.0000	-	0	0	0
02/01/2008	JFRA	2009/11/05			jFra	9.7640	9.6950	(0.707)	0.0000	0.0000	0
02/01/2008	JN02	2008/02/07			jNote	10.7060	10.6550	(0.476)	0.0000	0.0000	0
02/01/2008	JN02	2008/02/07	9.00	Put	Option on jNote	175.0000	174.0000	(0.571)	0	0	0
02/01/2008	JN02	2008/02/07	9.00	Call	Option on jNote	30,378.0000	29,478.0000	(2.963)	0	0	0
02/01/2008	JN02	2008/05/02			jNote	10.5120	10.4470	(0.618)	0.0000	0.0000	0
02/01/2008	JN02	2008/05/02	10.00	Put	Option on jNote	6,940.0000	7,275.0000	4.827	0	0	0
02/01/2008	JN02	2008/05/02	10.00	Call	Option on jNote	17,666.0000	16,849.0000	(4.625)	0	0	0
02/01/2008	JN02	2008/08/07			jNote	10.2650	10.1930	(0.701)	0.0000	0.0000	0
02/01/2008	JN05	2008/02/07			jNote	9.7310	9.7300	(0.010)	0.0000	0.0000	0
02/01/2008	JN05	2008/02/07	9.00	Call	Option on jNote	28,624.0000	28,574.0000	(0.175)	0	0	0
02/01/2008	JN05	2008/02/07	9.00	Put	Option on jNote	236.0000	203.0000	(13.983)	0	0	0
02/01/2008	JN05	2008/05/02			jNote	9.5940	9.6000	0.063	0.0000	0.0000	0
02/01/2008	JN05	2008/05/02	9.50	Call	Option on jNote	14,302.0000	14,346.0000	0.308	0	0	0
02/01/2008	JN05	2008/05/02	9.50	Put	Option on jNote	9,160.0000	8,962.0000	(2.162)	0	0	0
02/01/2008	JN05	2008/08/07			jNote	9.4320	9.4450	0.138	0.0000	0.0000	0
02/01/2008	JN10	2008/02/07			jNote	9.1760	9.1950	0.207	0.0000	0.0000	0
02/01/2008	JN10	2008/02/07	9.00	Put	Option on jNote	2,286.0000	1,880.0000	(17.760)	0	0	0
02/01/2008	JN10	2008/02/07	9.00	Call	Option on jNote	13,540.0000	14,345.0000	5.945	0	0	0
02/01/2008	JN10	2008/05/02			jNote	9.0800	9.1000	0.220	0.0000	0.0000	0
02/01/2008	JN10	2008/05/02	9.00	Put	Option on jNote	8,568.0000	7,951.0000	(7.201)	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
02/01/2008	JN10	2008/05/02	9.00	Call	Option on jNote	15,101.0000	15,775.0000	4.463	0	0	0
02/01/2008	JN10	2008/08/07			jNote	8.9670	8.9900	0.256	0.0000	0.0000	0
02/01/2008	JROD	2008/01/31			jRod	10.5660	10.5650	(0.009)	0.0000	0.0000	0
02/01/2008	JROD	2008/02/29			jRod	10.9240	10.9380	0.128	0.0000	0.0000	0
02/01/2008	JROD	2008/03/31			jRod	11.2340	11.2690	0.312	0.0000	0.0000	0
02/01/2008	JROD	2008/04/30			jRod	10.9910	11.0140	0.209	0.0000	0.0000	0
02/01/2008	JROD	2008/05/30			jRod	11.2100	11.2330	0.205	0.0000	0.0000	0
02/01/2008	JROD	2008/06/30			jRod	11.3630	11.3830	0.176	0.0000	0.0000	0
02/01/2008	JROD	2008/07/31			jRod	11.1500	11.1610	0.099	0.0000	0.0000	0
02/01/2008	OTH1	2008/02/07			Index Future	253.8810	254.0320	0.059	0.0000	0.0000	0
02/01/2008	OTH1	2008/05/02			Index Future	260.5220	260.6710	0.057	0.0000	0.0000	0
02/01/2008	OTH1	2008/08/07			Index Future	270.3090	268.7510	(0.576)	0.0000	0.0000	0
02/01/2008	OTH1	2008/11/06			Index Future	275.6850	275.8520	0.061	0.0000	0.0000	12
02/01/2008	R153	2008/02/07			Bond Future	9.3320	9.2920	(0.429)	0.0000	0.0000	8,063
02/01/2008	R153	2008/02/07	8.25	Call	Option on Bond Future	1.0000	2.0000	100.000	0	0	0
02/01/2008	R153	2008/02/07	8.25	Put	Option on Bond Future	2,567.0000	2,473.0000	(3.662)	0	0	0
02/01/2008	R153	2008/02/07	7.75	Put	Option on Bond Future	3,777.0000	3,684.0000	(2.462)	0	0	0
02/01/2008	R153	2008/02/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/01/2008	R153	2008/02/07	8.00	Put	Option on Bond Future	3,169.0000	3,076.0000	(2.935)	0	0	0
02/01/2008	R153	2008/02/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/01/2008	R153	2008/05/02			Bond Future	9.0850	9.0450	(0.440)	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
02/01/2008	R153	2008/05/02	9.00	Call	Option on Bond Future	588.0000	623.0000	5.952	0	0	0
02/01/2008	R153	2008/05/02	9.00	Put	Option on Bond Future	771.0000	720.0000	(6.615)	0	0	0
02/01/2008	R153	2008/08/07			Bond Future	8.8080	8.7680	(0.454)	0.0000	0.0000	0
02/01/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	1,118.0000	1,067.0000	(4.562)	0	0	0
02/01/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	520.0000	547.0000	5.192	0	0	0
02/01/2008	R157	2008/02/07			Bond Future	8.4990	8.4790	(0.235)	0.0000	0.0000	9,138
02/01/2008	R157	2008/02/07	8.25	Call	Option on Bond Future	468.0000	481.0000	2.778	0	0	250
02/01/2008	R157	2008/02/07	8.25	Put	Option on Bond Future	2,094.0000	1,977.0000	(5.587)	0	0	0
02/01/2008	R157	2008/02/07	7.25	Put	Option on Bond Future	8,440.0000	8,311.0000	(1.528)	0	0	0
02/01/2008	R157	2008/02/07	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/01/2008	R157	2008/02/07	7.75	Put	Option on Bond Future	5,006.0000	4,876.0000	(2.597)	0	0	0
02/01/2008	R157	2008/02/07	7.50	Put	Option on Bond Future	6,697.0000	6,567.0000	(1.941)	0	0	0
02/01/2008	R157	2008/02/07	7.75	Call	Option on Bond Future	31.0000	30.0000	(3.226)	0	0	0
02/01/2008	R157	2008/02/07	7.50	Call	Option on Bond Future	4.0000	4.0000	-	0	0	0
02/01/2008	R157	2008/02/07	8.50	Call	Option on Bond Future	1,117.0000	1,154.0000	3.312	0	0	0
02/01/2008	R157	2008/02/07	8.50	Put	Option on Bond Future	1,110.0000	1,018.0000	(8.288)	0	0	250
02/01/2008	R157	2008/05/02			Bond Future	8.3630	8.3430	(0.239)	0.0000	0.0000	0
02/01/2008	R157	2008/05/02	8.50	Call	Option on Bond Future	2,411.0000	2,470.0000	2.447	0	0	0
02/01/2008	R157	2008/05/02	8.75	Put	Option on Bond Future	996.0000	943.0000	(5.321)	0	0	0
02/01/2008	R157	2008/05/02	8.50	Put	Option on Bond Future	1,543.0000	1,474.0000	(4.472)	0	0	2,000
02/01/2008	R157	2008/05/02	8.75	Call	Option on Bond Future	3,429.0000	3,504.0000	2.187	0	0	0
02/01/2008	R157	2008/08/07			Bond Future	8.2250	8.2050	(0.243)	0.0000	0.0000	2,500
02/01/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	3,301.0000	3,218.0000	(2.514)	0	0	0
02/01/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	1,890.0000	1,932.0000	2.222	0	0	0
02/01/2008	R186	2008/02/07			Bond Future	8.1390	8.1290	(0.123)	0.0000	0.0000	0
02/01/2008	R186	2008/02/07	7.75	Put	Option on Bond Future	4,839.0000	4,717.0000	(2.521)	0	0	0
02/01/2008	R186	2008/02/07	7.75	Call	Option on Bond Future	378.0000	367.0000	(2.910)	0	0	0
02/01/2008	R186	2008/02/07	7.25	Put	Option on Bond Future	10,573.0000	10,460.0000	(1.069)	0	0	0
02/01/2008	R186	2008/02/07	7.50	Put	Option on Bond Future	7,542.0000	7,425.0000	(1.551)	0	0	0
02/01/2008	R186	2008/02/07	7.50	Call	Option on Bond Future	84.0000	78.0000	(7.143)	0	0	0
02/01/2008	R186	2008/02/07	7.25	Call	Option on Bond Future	11.0000	10.0000	(9.091)	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
02/01/2008	R186	2008/05/02			Bond Future	8.0560	8.0460	(0.124)	0.0000	0.0000	0
02/01/2008	R186	2008/05/02	8.00	Put	Option on Bond Future	3,596.0000	3,512.0000	(2.336)	0	0	0
02/01/2008	R186	2008/05/02	8.00	Call	Option on Bond Future	2,966.0000	2,993.0000	0.910	0	0	0
02/01/2008	R186	2008/08/07			Bond Future	7.9750	7.9650	(0.125)	0.0000	0.0000	0
02/01/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	3,325.0000	3,354.0000	0.872	0	0	0
02/01/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	5,896.0000	5,812.0000	(1.425)	0	0	0
02/01/2008	R196	2008/02/07			Bond Future	10.2120	10.1720	(0.392)	0.0000	0.0000	0
02/01/2008	R196	2008/02/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/01/2008	R196	2008/02/07	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/01/2008	R196	2008/02/07	8.25	Put	Option on Bond Future	1,924.0000	1,885.0000	(2.027)	0	0	0
02/01/2008	R196	2008/02/07	8.50	Put	Option on Bond Future	1,676.0000	1,637.0000	(2.327)	0	0	0
02/01/2008	R196	2008/02/07	8.75	Put	Option on Bond Future	1,429.0000	1,391.0000	(2.659)	0	0	0
02/01/2008	R196	2008/02/07	8.75	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
02/01/2008	R196	2008/05/02			Bond Future	9.8140	9.7430	(0.723)	0.0000	0.0000	0
02/01/2008	R196	2008/05/02	9.00	Put	Option on Bond Future	696.0000	650.0000	(6.609)	0	0	0
02/01/2008	R196	2008/05/02	9.00	Call	Option on Bond Future	68.0000	77.0000	13.235	0	0	0
02/01/2008	R196	2008/08/07			Bond Future	9.3120	9.2090	(1.106)	0.0000	0.0000	0
02/01/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	1,481.0000	1,500.0000	1.283	0	0	0
02/01/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	1,779.0000	1,743.0000	(2.024)	0	0	0
02/01/2008	R201	2008/02/07			Bond Future	8.5520	8.5320	(0.234)	0.0000	0.0000	0
02/01/2008	R201	2008/02/07	7.75	Put	Option on Bond Future	4,247.0000	4,144.0000	(2.425)	0	0	0
02/01/2008	R201	2008/02/07	7.75	Call	Option on Bond Future	15.0000	15.0000	-	0	0	0
02/01/2008	R201	2008/02/07	7.50	Put	Option on Bond Future	5,598.0000	5,495.0000	(1.840)	0	0	0
02/01/2008	R201	2008/02/07	7.50	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
02/01/2008	R201	2008/02/07	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/01/2008	R201	2008/02/07	7.25	Put	Option on Bond Future	6,984.0000	6,881.0000	(1.475)	0	0	0
02/01/2008	R201	2008/05/02			Bond Future	8.4190	8.3990	(0.238)	0.0000	0.0000	0
02/01/2008	R201	2008/05/02	8.50	Call	Option on Bond Future	1,738.0000	1,782.0000	2.532	0	0	0
02/01/2008	R201	2008/05/02	8.50	Put	Option on Bond Future	1,330.0000	1,273.0000	(4.286)	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
02/01/2008	R201	2008/08/07			Bond Future	8.2870	8.2670	(0.241)	0.0000	0.0000	0
02/01/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	1,348.0000	1,379.0000	2.300	0	0	0
02/01/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	2,777.0000	2,709.0000	(2.449)	0	0	0
02/01/2008	R203	2008/02/07			Bond Future	8.3640	8.3440	(0.239)	0.0000	0.0000	0
02/01/2008	R203	2008/02/07	7.50	Put	Option on Bond Future	5,818.0000	5,688.0000	(2.234)	0	0	0
02/01/2008	R203	2008/02/07	7.50	Call	Option on Bond Future	12.0000	11.0000	(8.333)	0	0	0
02/01/2008	R203	2008/05/02			Bond Future	8.2550	8.2350	(0.242)	0.0000	0.0000	0
02/01/2008	R203	2008/05/02	8.25	Call	Option on Bond Future	1,560.0000	1,613.0000	3.397	0	0	0
02/01/2008	R203	2008/05/02	8.25	Put	Option on Bond Future	1,593.0000	1,517.0000	(4.771)	0	0	0
02/01/2008	R203	2008/08/07			Bond Future	8.1450	8.1250	(0.246)	0.0000	0.0000	0
02/01/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	661.0000	691.0000	4.539	0	0	0
02/01/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	3,217.0000	3,118.0000	(3.077)	0	0	0
02/01/2008	R204	2008/02/07			Bond Future	8.3590	8.3390	(0.239)	0.0000	0.0000	3,331
02/01/2008	R204	2008/02/07	7.50	Call	Option on Bond Future	65.0000	62.0000	(4.615)	0	0	0
02/01/2008	R204	2008/02/07	7.50	Put	Option on Bond Future	6,264.0000	6,123.0000	(2.251)	0	0	0
02/01/2008	R204	2008/05/02			Bond Future	8.2600	8.2400	(0.242)	0.0000	0.0000	0
02/01/2008	R204	2008/05/02	8.25	Call	Option on Bond Future	1,656.0000	1,713.0000	3.442	0	0	0
02/01/2008	R204	2008/05/02	8.25	Put	Option on Bond Future	1,725.0000	1,644.0000	(4.696)	0	0	0
02/01/2008	R204	2008/08/07			Bond Future	8.1620	8.1420	(0.245)	0.0000	0.0000	0
02/01/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	534.0000	562.0000	5.243	0	0	0
02/01/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	3,411.0000	3,302.0000	(3.196)	0	0	0
02/01/2008	R206	2008/02/07			Bond Future	8.6560	8.6460	(0.116)	0.0000	0.0000	0
02/01/2008	R206	2008/02/07	7.75	Call	Option on Bond Future	6.0000	5.0000	(16.667)	0	0	0
02/01/2008	R206	2008/02/07	7.75	Put	Option on Bond Future	4,107.0000	4,063.0000	(1.071)	0	0	0
02/01/2008	R206	2008/05/02			Bond Future	8.5170	8.5070	(0.117)	0.0000	0.0000	0
02/01/2008	R206	2008/05/02	8.25	Put	Option on Bond Future	1,786.0000	1,750.0000	(2.016)	0	0	0
02/01/2008	R206	2008/05/02	8.25	Call	Option on Bond Future	626.0000	633.0000	1.118	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
02/01/2008	R206	2008/08/07			Bond Future	8.3740	8.3640	(0.119)	0.0000	0.0000	0
02/01/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	850.0000	858.0000	0.941	0	0	0
02/01/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	2,433.0000	2,399.0000	(1.397)	0	0	0
02/01/2008	R207	2008/02/07			Bond Future	8.3320	8.3120	(0.240)	0.0000	0.0000	0
02/01/2008	R207	2008/02/07	7.50	Call	Option on Bond Future	9.0000	9.0000	-	0	0	0
02/01/2008	R207	2008/02/07	7.50	Put	Option on Bond Future	6,142.0000	6,000.0000	(2.312)	0	0	0
02/01/2008	R207	2008/05/02			Bond Future	8.2410	8.2210	(0.243)	0.0000	0.0000	0
02/01/2008	R207	2008/05/02	8.25	Put	Option on Bond Future	1,695.0000	1,614.0000	(4.779)	0	0	0
02/01/2008	R207	2008/05/02	8.25	Call	Option on Bond Future	1,759.0000	1,818.0000	3.354	0	0	0
02/01/2008	R207	2008/08/07			Bond Future	8.1500	8.1300	(0.245)	0.0000	0.0000	0
02/01/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	993.0000	1,043.0000	5.035	0	0	0
02/01/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	2,054.0000	1,963.0000	(4.430)	0	0	0
02/01/2008	R209	2008/02/07			Bond Future	7.8350	7.8350	-	0.0000	0.0000	6,590
02/01/2008	R209	2008/02/07	7.00	Call	Option on Bond Future	9.0000	7.0000	(22.222)	0	0	0
02/01/2008	R209	2008/02/07	7.00	Put	Option on Bond Future	8,744.0000	8,742.0000	(0.023)	0	0	0
02/01/2008	R209	2008/05/02			Bond Future	7.7660	7.7660	-	0.0000	0.0000	0
02/01/2008	R209	2008/05/02	7.75	Call	Option on Bond Future	2,413.0000	2,393.0000	(0.829)	0	0	0
02/01/2008	R209	2008/05/02	7.75	Put	Option on Bond Future	2,570.0000	2,549.0000	(0.817)	0	0	0
02/01/2008	R209	2008/08/07			Bond Future	7.6970	7.6970	-	0.0000	0.0000	0
02/01/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	1,081.0000	1,075.0000	(0.555)	0	0	0
02/01/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	1,601.0000	1,595.0000	(0.375)	0	0	0
02/01/2008	TRT1	2008/02/07			Index Future	258.1680	258.3490	0.070	0.0000	0.0000	0
02/01/2008	TRT1	2008/05/02			Index Future	264.9210	265.1000	0.068	0.0000	0.0000	0
02/01/2008	TRT1	2008/08/07			Index Future	273.7530	273.1290	(0.228)	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
02/01/2008	TRT1 2008/11/06			Index Future	280.3400	280.5400	0.071	0.0000	0.0000	400
Grand Total:										102,045