

Derivatives High/Low Report

High/Low for 03/01/2008

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
03/01/2008	\$ / R 2008/03/17			Currency Future	6.9282	6.9374	0.133	6.9500	0.0000	47,022
03/01/2008	\$ / R 2008/06/13			Currency Future	7.0537	7.0653	0.164	7.1100	0.0000	15,035
03/01/2008	\$ / R 2008/09/15			Currency Future	7.1863	7.1999	0.189	7.2000	0.0000	1,530
03/01/2008	£ / R 2008/03/17			Currency Future	13.6909	13.6719	(0.139)	0.0000	0.0000	1,037
03/01/2008	£ / R 2008/06/13			Currency Future	13.8971	13.8810	(0.116)	0.0000	0.0000	1,155
03/01/2008	£ / R 2008/09/15			Currency Future	14.1093	14.0941	(0.108)	0.0000	0.0000	36
03/01/2008	€ / R 2008/03/17			Currency Future	10.1894	10.2216	0.316	0.0000	0.0000	1,752
03/01/2008	€ / R 2008/06/13			Currency Future	10.3684	10.4023	0.327	0.0000	0.0000	1,248
03/01/2008	€ / R 2008/09/15			Currency Future	10.5483	10.5837	0.336	10.5900	0.0000	92
03/01/2008	ALBI 2008/02/07			Index Future	260.1920	260.0340	(0.061)	0.0000	0.0000	594
03/01/2008	ALBI 2008/02/07	254.00	Put	Index Future	1,095.0000	1,123.0000	2.557	0	0	0
03/01/2008	ALBI 2008/02/07	254.00	Call	Index Future	63,015.0000	61,463.0000	(2.463)	0	0	0
03/01/2008	ALBI 2008/05/02			Index Future	266.9570	266.8590	(0.037)	0.0000	0.0000	0
03/01/2008	ALBI 2008/05/02	265.00	Put	Index Future	21,753.0000	22,019.0000	1.223	0	0	0
03/01/2008	ALBI 2008/05/02	265.00	Call	Index Future	41,323.0000	40,609.0000	(1.728)	0	0	0

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03/01/2008	ALBI	2008/08/07			Index Future	275.0680	274.9450	(0.045)	0.0000	0.0000	0
03/01/2008	ALBI	2008/08/07	265.00	Call	Index Future	109,966.0000	108,877.0000	(0.990)	0	0	0
03/01/2008	ALBI	2008/08/07	265.00	Put	Index Future	9,286.0000	9,427.0000	1.518	0	0	0
03/01/2008	ALBI	2008/11/06			Index Future	282.6690	282.5270	(0.050)	0.0000	0.0000	0
03/01/2008	ALBI	2008/11/06	265.00	Call	Index Future	181,275.0000	179,935.0000	(0.739)	0	0	0
03/01/2008	ALBI	2008/11/06	265.00	Put	Index Future	4,585.0000	4,665.0000	1.745	0	0	0
03/01/2008	CRD1	2008/02/07			Index Future	111.9340	111.9280	(0.005)	0.0000	0.0000	0
03/01/2008	CRD1	2008/05/02			Index Future	114.8590	114.8520	(0.006)	0.0000	0.0000	0
03/01/2008	CRD1	2008/08/07			Index Future	120.1470	120.1590	0.010	0.0000	0.0000	0
03/01/2008	CRD1	2008/11/06			Index Future	121.5490	121.5420	(0.006)	0.0000	0.0000	8
03/01/2008	GOVI	2008/02/07			jGovi	261.5675	261.4290	(0.053)	0.0000	0.0000	7
03/01/2008	GOVI	2008/02/07	265.00	Put	jGovi	36,679.0000	37,775.0000	2.988	0	0	0
03/01/2008	GOVI	2008/02/07	265.00	Call	jGovi	2,354.0000	2,065.0000	(12.277)	0	0	0
03/01/2008	GOVI	2008/05/02			jGovi	268.8780	268.7350	(0.053)	0.0000	0.0000	0
03/01/2008	GOVI	2008/05/02	264.00	Call	jGovi	60,976.0000	59,814.0000	(1.906)	0	0	0
03/01/2008	GOVI	2008/05/02	264.00	Put	jGovi	12,196.0000	12,464.0000	2.197	0	0	0
03/01/2008	GOVI	2008/08/07			jGovi	276.4595	276.3130	(0.053)	0.0000	0.0000	0
03/01/2008	GOVI	2008/08/07	274.00	Put	jGovi	31,258.0000	31,754.0000	1.587	0	0	0
03/01/2008	GOVI	2008/08/07	274.00	Call	jGovi	55,853.0000	54,884.0000	(1.735)	0	0	0
03/01/2008	GOVI	2008/11/06			jGovi	284.0355	283.8860	(0.053)	0.0000	0.0000	60
03/01/2008	GOVI	2008/11/06	274.00	Call	jGovi	116,278.0000	115,039.0000	(1.066)	0	0	0
03/01/2008	GOVI	2008/11/06	274.00	Put	jGovi	15,923.0000	16,179.0000	1.608	0	0	0
03/01/2008	ILBI	2008/02/07			Index Future	298.0670	298.2060	0.047	0.0000	0.0000	0

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03/01/2008	J153	2010/08/31			jSwap	10.5570	10.5330	(0.227)	0.0000	0.0000	0
03/01/2008	J157	2015/09/15			jSwap	9.5810	9.5840	0.031	0.0000	0.0000	0
03/01/2008	J186	2026/12/21			jSwap	8.6150	8.6630	0.557	0.0000	0.0000	0
03/01/2008	J201	2014/12/22			jSwap	9.6190	9.6160	(0.031)	0.0000	0.0000	0
03/01/2008	J203	2017/09/15			jSwap	9.4100	9.4310	0.223	0.0000	0.0000	0
03/01/2008	J204	2018/12/21			jSwap	9.2640	9.2890	0.270	0.0000	0.0000	0
03/01/2008	J207	2020/01/15			jSwap	9.2100	9.2360	0.282	0.0000	0.0000	0
03/01/2008	JBAR	2005/12/21			jBar	11.2330	11.2960	0.561	0.0000	0.0000	0
03/01/2008	JFRA	2008/02/07			jFra	11.2460	11.2410	(0.044)	0.0000	0.0000	0
03/01/2008	JFRA	2008/02/07	7.50	Call	Option on jFra	11,741.0000	11,650.0000	(0.775)	0	0	0
03/01/2008	JFRA	2008/02/07	7.50	Put	Option on jFra	2,743.0000	2,676.0000	(2.443)	0	0	0
03/01/2008	JFRA	2008/05/02			jFra	11.2690	11.2360	(0.293)	0.0000	0.0000	0
03/01/2008	JFRA	2008/05/02	10.25	Call	Option on jFra	12,839.0000	12,747.0000	(0.717)	0	0	0
03/01/2008	JFRA	2008/05/02	10.25	Put	Option on jFra	10,197.0000	10,189.0000	(0.078)	0	0	0
03/01/2008	JFRA	2008/08/07			jFra	11.1190	11.0990	(0.180)	0.0000	0.0000	0
03/01/2008	JFRA	2008/08/07	10.25	Call	Option on jFra	16,475.0000	16,415.0000	(0.364)	0	0	0
03/01/2008	JFRA	2008/08/07	10.25	Put	Option on jFra	14,367.0000	14,356.0000	(0.077)	0	0	0
03/01/2008	JFRA	2008/11/06			jFra	10.9290	10.8960	(0.302)	0.0000	0.0000	0
03/01/2008	JFRA	2008/11/06	10.25	Put	Option on jFra	17,524.0000	17,534.0000	0.057	0	0	0
03/01/2008	JFRA	2008/11/06	10.25	Call	Option on jFra	19,172.0000	19,102.0000	(0.365)	0	0	0
03/01/2008	JFRA	2009/02/05			jFra	10.5630	10.5560	(0.066)	0.0000	0.0000	0
03/01/2008	JFRA	2009/02/05	10.00	Call	Option on jFra	21,556.0000	21,521.0000	(0.162)	0	0	0
03/01/2008	JFRA	2009/02/05	10.00	Put	Option on jFra	20,188.0000	20,171.0000	(0.084)	0	0	0

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03/01/2008	JFRA	2009/05/07			jFra	10.2240	10.1970	(0.264)	0.0000	0.0000	0
03/01/2008	JFRA	2009/08/06			jFra	9.9300	9.8850	(0.453)	0.0000	0.0000	0
03/01/2008	JFRA	2009/08/06	10.00	Call	Option on jFra	25,101.0000	25,026.0000	(0.299)	0	0	0
03/01/2008	JFRA	2009/08/06	10.00	Put	Option on jFra	25,271.0000	25,306.0000	0.138	0	0	0
03/01/2008	JFRA	2009/11/05			jFra	9.6950	9.6550	(0.413)	0.0000	0.0000	0
03/01/2008	JN02	2008/02/07			jNote	10.6550	10.6290	(0.244)	0.0000	0.0000	0
03/01/2008	JN02	2008/02/07	9.00	Call	Option on jNote	29,478.0000	29,021.0000	(1.550)	0	0	0
03/01/2008	JN02	2008/02/07	9.00	Put	Option on jNote	174.0000	173.0000	(0.575)	0	0	0
03/01/2008	JN02	2008/05/02			jNote	10.4470	10.4170	(0.287)	0.0000	0.0000	0
03/01/2008	JN02	2008/05/02	10.00	Call	Option on jNote	16,849.0000	16,473.0000	(2.232)	0	0	0
03/01/2008	JN02	2008/05/02	10.00	Put	Option on jNote	7,275.0000	7,431.0000	2.144	0	0	0
03/01/2008	JN02	2008/08/07			jNote	10.1930	10.1650	(0.275)	0.0000	0.0000	0
03/01/2008	JN05	2008/02/07			jNote	9.7300	9.7120	(0.185)	0.0000	0.0000	0
03/01/2008	JN05	2008/02/07	9.00	Put	Option on jNote	203.0000	211.0000	3.941	0	0	0
03/01/2008	JN05	2008/02/07	9.00	Call	Option on jNote	28,574.0000	27,894.0000	(2.380)	0	0	0
03/01/2008	JN05	2008/05/02			jNote	9.6000	9.5780	(0.229)	0.0000	0.0000	0
03/01/2008	JN05	2008/05/02	9.50	Put	Option on jNote	8,962.0000	9,289.0000	3.649	0	0	0
03/01/2008	JN05	2008/05/02	9.50	Call	Option on jNote	14,346.0000	13,818.0000	(3.680)	0	0	0
03/01/2008	JN05	2008/08/07			jNote	9.4450	9.4230	(0.233)	0.0000	0.0000	0
03/01/2008	JN10	2008/02/07			jNote	9.1950	9.2190	0.261	0.0000	0.0000	0
03/01/2008	JN10	2008/02/07	9.00	Call	Option on jNote	14,345.0000	15,515.0000	8.156	0	0	0
03/01/2008	JN10	2008/02/07	9.00	Put	Option on jNote	1,880.0000	1,514.0000	(19.468)	0	0	0
03/01/2008	JN10	2008/05/02			jNote	9.1000	9.1260	0.286	0.0000	0.0000	0
03/01/2008	JN10	2008/05/02	9.00	Put	Option on jNote	7,951.0000	7,258.0000	(8.716)	0	0	0

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03/01/2008	JN10	2008/05/02	9.00	Call	Option on jNote	15,775.0000	16,757.0000	6.225	0	0	0
03/01/2008	JN10	2008/08/07			jNote	8.9900	9.0190	0.323	0.0000	0.0000	0
03/01/2008	JROD	2008/01/31			jRod	10.5650	10.5610	(0.038)	0.0000	0.0000	0
03/01/2008	JROD	2008/02/29			jRod	10.9380	10.9340	(0.037)	0.0000	0.0000	0
03/01/2008	JROD	2008/03/31			jRod	11.2690	11.2670	(0.018)	0.0000	0.0000	0
03/01/2008	JROD	2008/04/30			jRod	11.0140	11.0130	(0.009)	0.0000	0.0000	0
03/01/2008	JROD	2008/05/30			jRod	11.2330	11.2310	(0.018)	0.0000	0.0000	0
03/01/2008	JROD	2008/06/30			jRod	11.3830	11.3790	(0.035)	0.0000	0.0000	0
03/01/2008	JROD	2008/07/31			jRod	11.1610	11.1570	(0.036)	0.0000	0.0000	0
03/01/2008	OTH1	2008/02/07			Index Future	254.0320	253.7620	(0.106)	0.0000	0.0000	0
03/01/2008	OTH1	2008/05/02			Index Future	260.6710	260.3930	(0.107)	0.0000	0.0000	0
03/01/2008	OTH1	2008/08/07			Index Future	268.7510	268.3400	(0.153)	0.0000	0.0000	0
03/01/2008	OTH1	2008/11/06			Index Future	275.8520	275.5600	(0.106)	0.0000	0.0000	12
03/01/2008	R153	2008/02/07			Bond Future	9.2920	9.2720	(0.215)	0.0000	0.0000	8,063
03/01/2008	R153	2008/02/07	8.25	Put	Option on Bond Future	2,473.0000	2,427.0000	(1.860)	0	0	0
03/01/2008	R153	2008/02/07	8.25	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
03/01/2008	R153	2008/02/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/01/2008	R153	2008/02/07	7.75	Put	Option on Bond Future	3,684.0000	3,637.0000	(1.276)	0	0	0
03/01/2008	R153	2008/02/07	8.00	Put	Option on Bond Future	3,076.0000	3,029.0000	(1.528)	0	0	0
03/01/2008	R153	2008/02/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/01/2008	R153	2008/05/02			Bond Future	9.0450	9.0250	(0.221)	0.0000	0.0000	0

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03/01/2008	R153	2008/05/02	9.00	Call	Option on Bond Future	623.0000	641.0000	2.889	0	0	0
03/01/2008	R153	2008/05/02	9.00	Put	Option on Bond Future	720.0000	695.0000	(3.472)	0	0	0
03/01/2008	R153	2008/08/07			Bond Future	8.7680	8.7480	(0.228)	0.0000	0.0000	0
03/01/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	547.0000	561.0000	2.559	0	0	0
03/01/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	1,067.0000	1,042.0000	(2.343)	0	0	0
03/01/2008	R157	2008/02/07			Bond Future	8.4790	8.4890	0.118	0.0000	0.0000	9,138
03/01/2008	R157	2008/02/07	7.50	Put	Option on Bond Future	6,567.0000	6,631.0000	0.975	0	0	0
03/01/2008	R157	2008/02/07	7.50	Call	Option on Bond Future	4.0000	3.0000	(25.000)	0	0	0
03/01/2008	R157	2008/02/07	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/01/2008	R157	2008/02/07	7.25	Put	Option on Bond Future	8,311.0000	8,375.0000	0.770	0	0	0
03/01/2008	R157	2008/02/07	7.75	Put	Option on Bond Future	4,876.0000	4,936.0000	1.231	0	0	0
03/01/2008	R157	2008/02/07	8.25	Call	Option on Bond Future	481.0000	449.0000	(6.653)	0	0	250
03/01/2008	R157	2008/02/07	7.75	Call	Option on Bond Future	30.0000	26.0000	(13.333)	0	0	0
03/01/2008	R157	2008/02/07	8.25	Put	Option on Bond Future	1,977.0000	2,011.0000	1.720	0	0	0
03/01/2008	R157	2008/02/07	8.50	Put	Option on Bond Future	1,018.0000	1,034.0000	1.572	0	0	250
03/01/2008	R157	2008/02/07	8.50	Call	Option on Bond Future	1,154.0000	1,105.0000	(4.246)	0	0	0
03/01/2008	R157	2008/05/02			Bond Future	8.3430	8.3530	0.120	0.0000	0.0000	0
03/01/2008	R157	2008/05/02	8.75	Put	Option on Bond Future	943.0000	955.0000	1.273	0	0	0
03/01/2008	R157	2008/05/02	8.75	Call	Option on Bond Future	3,504.0000	3,452.0000	(1.484)	0	0	0
03/01/2008	R157	2008/05/02	8.50	Put	Option on Bond Future	1,474.0000	1,492.0000	1.221	0	0	2,000
03/01/2008	R157	2008/05/02	8.50	Call	Option on Bond Future	2,470.0000	2,424.0000	(1.862)	0	0	0
03/01/2008	R157	2008/08/07			Bond Future	8.2050	8.2150	0.122	0.0000	0.0000	2,500
03/01/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	1,932.0000	1,900.0000	(1.656)	0	0	0
03/01/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	3,218.0000	3,248.0000	0.932	0	0	0
03/01/2008	R186	2008/02/07			Bond Future	8.1290	8.1590	0.369	0.0000	0.0000	0
03/01/2008	R186	2008/02/07	7.75	Call	Option on Bond Future	367.0000	302.0000	(17.711)	0	0	0
03/01/2008	R186	2008/02/07	7.75	Put	Option on Bond Future	4,717.0000	4,986.0000	5.703	0	0	0
03/01/2008	R186	2008/02/07	7.25	Put	Option on Bond Future	10,460.0000	10,791.0000	3.164	0	0	0
03/01/2008	R186	2008/02/07	7.50	Call	Option on Bond Future	78.0000	59.0000	(24.359)	0	0	0
03/01/2008	R186	2008/02/07	7.50	Put	Option on Bond Future	7,425.0000	7,740.0000	4.242	0	0	0
03/01/2008	R186	2008/02/07	7.25	Call	Option on Bond Future	10.0000	7.0000	(30.000)	0	0	0

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03/01/2008	R186	2008/05/02			Bond Future	8.0460	8.0760	0.373	0.0000	0.0000	0
03/01/2008	R186	2008/05/02	8.00	Put	Option on Bond Future	3,512.0000	3,674.0000	4.613	0	0	0
03/01/2008	R186	2008/05/02	8.00	Call	Option on Bond Future	2,993.0000	2,819.0000	(5.814)	0	0	0
03/01/2008	R186	2008/08/07			Bond Future	7.9650	7.9950	0.377	0.0000	0.0000	0
03/01/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	5,812.0000	5,996.0000	3.166	0	0	0
03/01/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	3,354.0000	3,200.0000	(4.592)	0	0	0
03/01/2008	R196	2008/02/07			Bond Future	10.1720	10.1520	(0.197)	0.0000	0.0000	0
03/01/2008	R196	2008/02/07	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/01/2008	R196	2008/02/07	8.50	Put	Option on Bond Future	1,637.0000	1,618.0000	(1.161)	0	0	0
03/01/2008	R196	2008/02/07	8.25	Put	Option on Bond Future	1,885.0000	1,866.0000	(1.008)	0	0	0
03/01/2008	R196	2008/02/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/01/2008	R196	2008/02/07	8.75	Put	Option on Bond Future	1,391.0000	1,371.0000	(1.438)	0	0	0
03/01/2008	R196	2008/02/07	8.75	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
03/01/2008	R196	2008/05/02			Bond Future	9.7430	9.7150	(0.287)	0.0000	0.0000	0
03/01/2008	R196	2008/05/02	9.00	Put	Option on Bond Future	650.0000	632.0000	(2.769)	0	0	0
03/01/2008	R196	2008/05/02	9.00	Call	Option on Bond Future	77.0000	80.0000	3.896	0	0	0
03/01/2008	R196	2008/08/07			Bond Future	9.2090	9.1720	(0.402)	0.0000	0.0000	0
03/01/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	1,743.0000	1,730.0000	(0.746)	0	0	0
03/01/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	1,500.0000	1,506.0000	0.400	0	0	0
03/01/2008	R201	2008/02/07			Bond Future	8.5320	8.5420	0.117	0.0000	0.0000	0
03/01/2008	R201	2008/02/07	7.50	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
03/01/2008	R201	2008/02/07	7.75	Put	Option on Bond Future	4,144.0000	4,193.0000	1.182	0	0	0
03/01/2008	R201	2008/02/07	7.50	Put	Option on Bond Future	5,495.0000	5,546.0000	0.928	0	0	0
03/01/2008	R201	2008/02/07	7.75	Call	Option on Bond Future	15.0000	13.0000	(13.333)	0	0	0
03/01/2008	R201	2008/02/07	7.25	Put	Option on Bond Future	6,881.0000	6,932.0000	0.741	0	0	0
03/01/2008	R201	2008/02/07	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/01/2008	R201	2008/05/02			Bond Future	8.3990	8.4090	0.119	0.0000	0.0000	0
03/01/2008	R201	2008/05/02	8.50	Put	Option on Bond Future	1,273.0000	1,289.0000	1.257	0	0	0
03/01/2008	R201	2008/05/02	8.50	Call	Option on Bond Future	1,782.0000	1,748.0000	(1.908)	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
03/01/2008	R201	2008/08/07			Bond Future	8.2670	8.2770	0.121	0.0000	0.0000	0
03/01/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	1,379.0000	1,355.0000	(1.740)	0	0	0
03/01/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	2,709.0000	2,734.0000	0.923	0	0	0
03/01/2008	R203	2008/02/07			Bond Future	8.3440	8.3540	0.120	0.0000	0.0000	0
03/01/2008	R203	2008/02/07	7.50	Put	Option on Bond Future	5,688.0000	5,751.0000	1.108	0	0	0
03/01/2008	R203	2008/02/07	7.50	Call	Option on Bond Future	11.0000	9.0000	(18.182)	0	0	0
03/01/2008	R203	2008/05/02			Bond Future	8.2350	8.2450	0.121	0.0000	0.0000	0
03/01/2008	R203	2008/05/02	8.25	Call	Option on Bond Future	1,613.0000	1,574.0000	(2.418)	0	0	0
03/01/2008	R203	2008/05/02	8.25	Put	Option on Bond Future	1,517.0000	1,542.0000	1.648	0	0	0
03/01/2008	R203	2008/08/07			Bond Future	8.1250	8.1350	0.123	0.0000	0.0000	0
03/01/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	691.0000	670.0000	(3.039)	0	0	0
03/01/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	3,118.0000	3,161.0000	1.379	0	0	0
03/01/2008	R204	2008/02/07			Bond Future	8.3390	8.3490	0.120	0.0000	0.0000	3,331
03/01/2008	R204	2008/02/07	7.50	Put	Option on Bond Future	6,123.0000	6,185.0000	1.013	0	0	0
03/01/2008	R204	2008/02/07	7.50	Call	Option on Bond Future	62.0000	55.0000	(11.290)	0	0	0
03/01/2008	R204	2008/05/02			Bond Future	8.2400	8.2500	0.121	0.0000	0.0000	0
03/01/2008	R204	2008/05/02	8.25	Put	Option on Bond Future	1,644.0000	1,671.0000	1.642	0	0	0
03/01/2008	R204	2008/05/02	8.25	Call	Option on Bond Future	1,713.0000	1,671.0000	(2.452)	0	0	0
03/01/2008	R204	2008/08/07			Bond Future	8.1420	8.1520	0.123	0.0000	0.0000	0
03/01/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	3,302.0000	3,351.0000	1.484	0	0	0
03/01/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	562.0000	542.0000	(3.559)	0	0	0
03/01/2008	R206	2008/02/07			Bond Future	8.6460	8.6460	-	0.0000	0.0000	0
03/01/2008	R206	2008/02/07	7.75	Put	Option on Bond Future	4,063.0000	4,062.0000	(0.025)	0	0	0
03/01/2008	R206	2008/02/07	7.75	Call	Option on Bond Future	5.0000	4.0000	(20.000)	0	0	0
03/01/2008	R206	2008/05/02			Bond Future	8.5070	8.5070	-	0.0000	0.0000	0
03/01/2008	R206	2008/05/02	8.25	Call	Option on Bond Future	633.0000	628.0000	(0.790)	0	0	0
03/01/2008	R206	2008/05/02	8.25	Put	Option on Bond Future	1,750.0000	1,746.0000	(0.229)	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
03/01/2008	R206	2008/08/07			Bond Future	8.3640	8.3640	-	0.0000	0.0000	0
03/01/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	858.0000	855.0000	(0.350)	0	0	0
03/01/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	2,399.0000	2,396.0000	(0.125)	0	0	0
03/01/2008	R207	2008/02/07			Bond Future	8.3120	8.3220	0.120	0.0000	0.0000	0
03/01/2008	R207	2008/02/07	7.50	Call	Option on Bond Future	9.0000	7.0000	(22.222)	0	0	0
03/01/2008	R207	2008/02/07	7.50	Put	Option on Bond Future	6,000.0000	6,069.0000	1.150	0	0	0
03/01/2008	R207	2008/05/02			Bond Future	8.2210	8.2310	0.122	0.0000	0.0000	0
03/01/2008	R207	2008/05/02	8.25	Call	Option on Bond Future	1,818.0000	1,774.0000	(2.420)	0	0	0
03/01/2008	R207	2008/05/02	8.25	Put	Option on Bond Future	1,614.0000	1,640.0000	1.611	0	0	0
03/01/2008	R207	2008/08/07			Bond Future	8.1300	8.1400	0.123	0.0000	0.0000	0
03/01/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	1,043.0000	1,011.0000	(3.068)	0	0	0
03/01/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	1,963.0000	2,002.0000	1.987	0	0	0
03/01/2008	R209	2008/02/07			Bond Future	7.8350	7.8850	0.638	0.0000	0.0000	6,590
03/01/2008	R209	2008/02/07	7.00	Call	Option on Bond Future	7.0000	4.0000	(42.857)	0	0	0
03/01/2008	R209	2008/02/07	7.00	Put	Option on Bond Future	8,742.0000	9,219.0000	5.456	0	0	0
03/01/2008	R209	2008/05/02			Bond Future	7.7660	7.8160	0.644	0.0000	0.0000	0
03/01/2008	R209	2008/05/02	7.75	Put	Option on Bond Future	2,549.0000	2,787.0000	9.337	0	0	0
03/01/2008	R209	2008/05/02	7.75	Call	Option on Bond Future	2,393.0000	2,145.0000	(10.364)	0	0	0
03/01/2008	R209	2008/08/07			Bond Future	7.6970	7.7470	0.650	0.0000	0.0000	0
03/01/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	1,595.0000	1,327.0000	(16.803)	0	0	0
03/01/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	1,075.0000	1,297.0000	20.651	0	0	0
03/01/2008	TRT1	2008/02/07			Index Future	258.3490	258.2090	(0.054)	0.0000	0.0000	0
03/01/2008	TRT1	2008/05/02			Index Future	265.1000	264.9560	(0.054)	0.0000	0.0000	0
03/01/2008	TRT1	2008/08/07			Index Future	273.1290	273.0470	(0.030)	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
03/01/2008	TRT1 2008/11/06			Index Future	280.5400	280.3890	(0.054)	0.0000	0.0000	400
Grand Total:										102,110