



Derivatives High/Low Report

High/Low for 07/04/2008

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
07/04/2008	\$ / R 2008/06/13			Currency Future	7.9631	7.9143	(0.613)	7.9400	7.8900	41,697
07/04/2008	\$ / R 2008/09/15			Currency Future	8.1450	8.0947	(0.618)	8.1400	8.1400	18,053
07/04/2008	\$ / R 2008/12/12			Currency Future	8.3287	8.2779	(0.610)	8.3300	8.2900	7,597
07/04/2008	£ / R 2008/06/13			Currency Future	15.7922	15.6648	(0.807)	15.7200	15.5500	3,034
07/04/2008	£ / R 2008/09/15			Currency Future	16.0392	15.9090	(0.812)	0.0000	0.0000	591
07/04/2008	£ / R 2008/12/12			Currency Future	16.2952	16.1639	(0.806)	16.2600	16.2400	156
07/04/2008	€ / R 2008/06/13			Currency Future	12.4901	12.3940	(0.769)	12.4400	12.4400	12,673
07/04/2008	€ / R 2008/09/15			Currency Future	12.7110	12.6126	(0.774)	0.0000	0.0000	8,498
07/04/2008	€ / R 2008/12/12			Currency Future	12.9375	12.8382	(0.768)	12.9300	12.9200	4,678
07/04/2008	ALBI 2008/05/02			Index Future	259.0250	259.4150	0.151	0.0000	0.0000	594
07/04/2008	ALBI 2008/05/02	265.00	Call	Index Future	755.0000	747.0000	(1.060)	0	0	0
07/04/2008	ALBI 2008/05/02	265.00	Put	Index Future	60,505.0000	56,597.0000	(6.459)	0	0	0
07/04/2008	ALBI 2008/08/07			Index Future	266.7030	267.3230	0.232	0.0000	0.0000	0
07/04/2008	ALBI 2008/08/07	265.00	Call	Index Future	40,288.0000	43,697.0000	8.462	0	0	0
07/04/2008	ALBI 2008/08/07	265.00	Put	Index Future	23,258.0000	20,467.0000	(12.000)	0	0	0

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07/04/2008	ALBI	2008/11/06			Index Future	274.2550	274.9040	0.237	0.0000	0.0000	0
07/04/2008	ALBI	2008/11/06	265.00	Put	Index Future	10,557.0000	9,252.0000	(12.361)	0	0	0
07/04/2008	ALBI	2008/11/06	265.00	Call	Index Future	103,107.0000	108,292.0000	5.029	0	0	0
07/04/2008	CRD1	2008/05/02			Index Future	111.8370	111.9810	0.129	0.0000	0.0000	0
07/04/2008	CRD1	2008/08/07			Index Future	115.1150	115.2630	0.129	0.0000	0.0000	0
07/04/2008	CRD1	2008/11/06			Index Future	118.2700	118.4220	0.129	0.0000	0.0000	8
07/04/2008	GOVI	2008/05/02			jGovi	261.1220	261.5010	0.145	0.0000	0.0000	19
07/04/2008	GOVI	2008/05/02	264.00	Call	jGovi	4,436.0000	4,693.0000	5.794	0	0	0
07/04/2008	GOVI	2008/05/02	264.00	Put	jGovi	33,216.0000	29,683.0000	(10.636)	0	0	0
07/04/2008	GOVI	2008/08/07			jGovi	268.5960	268.9860	0.145	0.0000	0.0000	142
07/04/2008	GOVI	2008/08/07	274.00	Call	jGovi	11,715.0000	12,419.0000	6.009	0	0	0
07/04/2008	GOVI	2008/08/07	274.00	Put	jGovi	65,755.0000	62,559.0000	(4.860)	0	0	0
07/04/2008	GOVI	2008/11/06			jGovi	275.9540	276.3550	0.145	0.0000	0.0000	60
07/04/2008	GOVI	2008/11/06	274.00	Put	jGovi	33,140.0000	31,201.0000	(5.851)	0	0	0
07/04/2008	GOVI	2008/11/06	274.00	Call	jGovi	52,680.0000	54,751.0000	3.931	0	0	0
07/04/2008	ILBI	2008/05/02			Index Future	315.6570	317.6180	0.621	0.0000	0.0000	0
07/04/2008	J153	2010/08/31			jSwap	10.9060	10.9190	0.119	0.0000	0.0000	0
07/04/2008	J157	2015/09/15			jSwap	9.9200	9.9020	(0.181)	0.0000	0.0000	0
07/04/2008	J186	2026/12/21			jSwap	9.3530	9.3430	(0.107)	0.0000	0.0000	0
07/04/2008	J201	2014/12/22			jSwap	10.0550	10.0440	(0.109)	0.0000	0.0000	0
07/04/2008	J203	2017/09/15			jSwap	9.7910	9.7700	(0.214)	0.0000	0.0000	0

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07/04/2008	J204	2018/12/21			jSwap	9.7750	9.7570	(0.184)	0.0000	0.0000	0
07/04/2008	J207	2020/01/15			jSwap	9.6820	9.6650	(0.176)	0.0000	0.0000	0
07/04/2008	JBAR	2005/12/21			jBar	11.3750	11.3750	-	0.0000	0.0000	0
07/04/2008	JFRA	2008/05/02			jFra	11.2940	11.3290	0.310	0.0000	0.0000	0
07/04/2008	JFRA	2008/05/02	10.25	Call	Option on jFra	7,019.0000	6,771.0000	(3.533)	0	0	0
07/04/2008	JFRA	2008/05/02	10.25	Put	Option on jFra	4,237.0000	3,905.0000	(7.836)	0	0	0
07/04/2008	JFRA	2008/08/07			jFra	11.3530	11.3760	0.203	0.0000	0.0000	0
07/04/2008	JFRA	2008/08/07	10.25	Put	Option on jFra	10,369.0000	10,203.0000	(1.601)	0	0	0
07/04/2008	JFRA	2008/08/07	10.25	Call	Option on jFra	13,043.0000	12,932.0000	(0.851)	0	0	0
07/04/2008	JFRA	2008/11/06			jFra	11.2820	11.2910	0.080	0.0000	0.0000	0
07/04/2008	JFRA	2008/11/06	10.25	Put	Option on jFra	14,106.0000	13,989.0000	(0.829)	0	0	0
07/04/2008	JFRA	2008/11/06	10.25	Call	Option on jFra	16,608.0000	16,513.0000	(0.572)	0	0	0
07/04/2008	JFRA	2009/02/05			jFra	11.2330	11.2190	(0.125)	0.0000	0.0000	0
07/04/2008	JFRA	2009/02/05	10.00	Put	Option on jFra	16,809.0000	16,736.0000	(0.434)	0	0	0
07/04/2008	JFRA	2009/02/05	10.00	Call	Option on jFra	19,799.0000	19,692.0000	(0.540)	0	0	0
07/04/2008	JFRA	2009/05/07			jFra	10.9100	10.8940	(0.147)	0.0000	0.0000	0
07/04/2008	JFRA	2009/08/06			jFra	10.5690	10.5500	(0.180)	0.0000	0.0000	0
07/04/2008	JFRA	2009/08/06	10.00	Call	Option on jFra	23,767.0000	23,673.0000	(0.396)	0	0	0
07/04/2008	JFRA	2009/08/06	10.00	Put	Option on jFra	22,384.0000	22,337.0000	(0.210)	0	0	0
07/04/2008	JFRA	2009/11/05			jFra	10.2730	10.2710	(0.019)	0.0000	0.0000	0
07/04/2008	JN02	2008/05/02			jNote	10.8880	10.8940	0.055	0.0000	0.0000	0
07/04/2008	JN02	2008/05/02	10.00	Call	Option on jNote	18,208.0000	18,176.0000	(0.176)	0	0	0
07/04/2008	JN02	2008/05/02	10.00	Put	Option on jNote	653.0000	517.0000	(20.827)	0	0	0
07/04/2008	JN02	2008/08/07			jNote	10.6770	10.6870	0.094	0.0000	0.0000	0

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07/04/2008	JN05	2008/05/02			jNote	10.0170	9.9900	(0.270)	0.0000	0.0000	0
07/04/2008	JN05	2008/05/02	9.50	Call	Option on jNote	22,103.0000	21,041.0000	(4.805)	0	0	0
07/04/2008	JN05	2008/05/02	9.50	Put	Option on jNote	326.0000	300.0000	(7.975)	0	0	0
07/04/2008	JN05	2008/08/07			jNote	9.8970	9.8700	(0.273)	0.0000	0.0000	0
07/04/2008	JN10	2008/05/02			jNote	9.6050	9.5860	(0.198)	0.0000	0.0000	0
07/04/2008	JN10	2008/05/02	9.00	Call	Option on jNote	39,959.0000	38,793.0000	(2.918)	0	0	0
07/04/2008	JN10	2008/05/02	9.00	Put	Option on jNote	6.0000	5.0000	(16.667)	0	0	0
07/04/2008	JN10	2008/08/07			jNote	9.5190	9.4990	(0.210)	0.0000	0.0000	0
07/04/2008	JROD	2008/04/30			jRod	10.7720	10.7600	(0.111)	0.0000	0.0000	0
07/04/2008	JROD	2008/05/30			jRod	11.0030	10.9780	(0.227)	0.0000	0.0000	0
07/04/2008	JROD	2008/06/30			jRod	11.3290	11.2970	(0.282)	0.0000	0.0000	0
07/04/2008	JROD	2008/07/31			jRod	11.1810	11.1660	(0.134)	0.0000	0.0000	0
07/04/2008	OTH1	2008/05/02			Index Future	248.5710	249.0360	0.187	0.0000	0.0000	0
07/04/2008	OTH1	2008/08/07			Index Future	255.8580	256.3370	0.187	0.0000	0.0000	0
07/04/2008	OTH1	2008/11/06			Index Future	262.8690	263.3610	0.187	0.0000	0.0000	12
07/04/2008	R153	2008/05/02			Bond Future	9.4660	9.4460	(0.211)	0.0000	0.0000	10,082
07/04/2008	R153	2008/05/02	9.00	Call	Option on Bond Future	41.0000	38.0000	(7.317)	0	0	0
07/04/2008	R153	2008/05/02	9.00	Put	Option on Bond Future	1,041.0000	995.0000	(4.419)	0	0	0
07/04/2008	R153	2008/08/07			Bond Future	9.3380	9.3180	(0.214)	0.0000	0.0000	1,290
07/04/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	101.0000	103.0000	1.980	0	0	0
07/04/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	1,718.0000	1,681.0000	(2.154)	0	0	0
07/04/2008	R153	2008/08/07	8.25	Call	Option on Bond Future	45.0000	46.0000	2.222	0	0	0

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07/04/2008	R153	2008/08/07	8.25	Put	Option on Bond Future	2,150.0000	2,112.0000	(1.767)	0	0	0
07/04/2008	R153	2008/11/06			Bond Future	9.2680	9.2480	(0.216)	0.0000	0.0000	0
07/04/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	1,682.0000	1,654.0000	(1.665)	0	0	0
07/04/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	1,652.0000	1,657.0000	0.303	0	0	0
07/04/2008	R157	2008/05/02			Bond Future	8.9480	8.9280	(0.224)	0.0000	0.0000	10,614
07/04/2008	R157	2008/05/02	8.50	Call	Option on Bond Future	125.0000	115.0000	(8.000)	0	0	0
07/04/2008	R157	2008/05/02	8.50	Put	Option on Bond Future	2,911.0000	2,778.0000	(4.569)	0	0	2,000
07/04/2008	R157	2008/05/02	8.75	Put	Option on Bond Future	1,666.0000	1,536.0000	(7.803)	0	0	0
07/04/2008	R157	2008/05/02	8.75	Call	Option on Bond Future	445.0000	438.0000	(1.573)	0	0	0
07/04/2008	R157	2008/08/07			Bond Future	8.8780	8.8580	(0.225)	0.0000	0.0000	2,527
07/04/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	297.0000	301.0000	1.347	0	0	0
07/04/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	5,689.0000	5,573.0000	(2.039)	0	0	0
07/04/2008	R157	2008/08/07	9.25	Call	Option on Bond Future	3,334.0000	3,392.0000	1.740	0	0	0
07/04/2008	R157	2008/08/07	8.25	Call	Option on Bond Future	581.0000	590.0000	1.549	0	0	500
07/04/2008	R157	2008/08/07	8.25	Put	Option on Bond Future	4,407.0000	4,297.0000	(2.496)	0	0	0
07/04/2008	R157	2008/08/07	9.25	Put	Option on Bond Future	1,139.0000	1,078.0000	(5.356)	0	0	500
07/04/2008	R157	2008/08/07	8.75	Call	Option on Bond Future	1,625.0000	1,655.0000	1.846	0	0	500
07/04/2008	R157	2008/08/07	9.00	Put	Option on Bond Future	0.0000	1,601.0000	100.000	7	7	200
07/04/2008	R157	2008/08/07	9.00	Call	Option on Bond Future	0.0000	2,446.0000	100.000	0	0	0
07/04/2008	R157	2008/08/07	8.75	Put	Option on Bond Future	2,392.0000	2,303.0000	(3.721)	0	0	0
07/04/2008	R157	2008/08/07	750.00	Put	Option on Bond Future	0.0000	0.0000	-	128	128	200
07/04/2008	R157	2008/08/07	750.00	Call	Option on Bond Future	0.0000	123,134.0000	100.000	0	0	0
07/04/2008	R157	2008/08/07	8.50	Put	Option on Bond Future	0.0000	3,201.0000	100.000	0	0	0
07/04/2008	R157	2008/08/07	8.50	Call	Option on Bond Future	0.0000	1,036.0000	100.000	7	7	200
07/04/2008	R157	2008/11/06			Bond Future	8.8300	8.8100	(0.227)	0.0000	0.0000	0
07/04/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	2,174.0000	2,100.0000	(3.404)	0	0	0
07/04/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	1,708.0000	1,750.0000	2.459	0	0	0
07/04/2008	R186	2008/05/02			Bond Future	8.8090	8.7890	(0.227)	0.0000	0.0000	1,250
07/04/2008	R186	2008/05/02	8.00	Put	Option on Bond Future	8,673.0000	8,467.0000	(2.375)	0	0	0
07/04/2008	R186	2008/05/02	8.00	Call	Option on Bond Future	14.0000	11.0000	(21.429)	0	0	0

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07/04/2008	R186	2008/08/07			Bond Future	8.7500	8.7300	(0.229)	0.0000	0.0000	220
07/04/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	11,209.0000	11,009.0000	(1.784)	0	0	0
07/04/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	357.0000	361.0000	1.120	0	0	0
07/04/2008	R186	2008/11/06			Bond Future	8.7040	8.6840	(0.230)	0.0000	0.0000	0
07/04/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	3,094.0000	2,949.0000	(4.686)	0	0	0
07/04/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	999.0000	1,056.0000	5.706	0	0	0
07/04/2008	R196	2008/05/02			Bond Future	10.6560	10.6420	(0.131)	0.0000	0.0000	0
07/04/2008	R196	2008/05/02	9.00	Put	Option on Bond Future	1,271.0000	1,260.0000	(0.865)	0	0	0
07/04/2008	R196	2008/05/02	9.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/04/2008	R196	2008/08/07			Bond Future	10.1940	10.1750	(0.186)	0.0000	0.0000	0
07/04/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	1,641.0000	1,621.0000	(1.219)	0	0	0
07/04/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	879.0000	869.0000	(1.138)	0	0	0
07/04/2008	R196	2008/11/06			Bond Future	9.8600	9.8430	(0.172)	0.0000	0.0000	0
07/04/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,738.0000	1,724.0000	(0.806)	0	0	0
07/04/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	1,408.0000	1,400.0000	(0.568)	0	0	0
07/04/2008	R201	2008/05/02			Bond Future	8.9660	8.9460	(0.223)	0.0000	0.0000	0
07/04/2008	R201	2008/05/02	8.50	Call	Option on Bond Future	85.0000	78.0000	(8.235)	0	0	0
07/04/2008	R201	2008/05/02	8.50	Put	Option on Bond Future	2,394.0000	2,289.0000	(4.386)	0	0	0
07/04/2008	R201	2008/08/07			Bond Future	8.8680	8.8480	(0.226)	0.0000	0.0000	0
07/04/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	4,477.0000	4,384.0000	(2.077)	0	0	0
07/04/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	229.0000	232.0000	1.310	0	0	0
07/04/2008	R201	2008/11/06			Bond Future	8.7880	8.7680	(0.228)	0.0000	0.0000	0
07/04/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	1,498.0000	1,533.0000	2.336	0	0	0
07/04/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	1,675.0000	1,617.0000	(3.463)	0	0	0
07/04/2008	R203	2008/05/02			Bond Future	8.9130	8.8930	(0.224)	0.0000	0.0000	0
07/04/2008	R203	2008/05/02	8.25	Call	Option on Bond Future	8.0000	6.0000	(25.000)	0	0	0
07/04/2008	R203	2008/05/02	8.25	Put	Option on Bond Future	4,158.0000	4,034.0000	(2.982)	0	0	0

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07/04/2008	R203	2008/08/07			Bond Future	8.8330	8.8130	(0.226)	0.0000	0.0000	0
07/04/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	12.0000	13.0000	8.333	0	0	0
07/04/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	6,827.0000	6,706.0000	(1.772)	0	0	0
07/04/2008	R203	2008/11/06			Bond Future	8.7720	8.7520	(0.228)	0.0000	0.0000	0
07/04/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	2,473.0000	2,385.0000	(3.558)	0	0	0
07/04/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	839.0000	870.0000	3.695	0	0	0
07/04/2008	R204	2008/05/02			Bond Future	8.9050	8.8850	(0.225)	0.0000	0.0000	3,779
07/04/2008	R204	2008/05/02	8.25	Call	Option on Bond Future	9.0000	7.0000	(22.222)	0	0	0
07/04/2008	R204	2008/05/02	8.25	Put	Option on Bond Future	4,399.0000	4,267.0000	(3.001)	0	0	0
07/04/2008	R204	2008/08/07			Bond Future	8.8340	8.8140	(0.226)	0.0000	0.0000	0
07/04/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	5.0000	5.0000	-	0	0	0
07/04/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	7,350.0000	7,221.0000	(1.755)	0	0	0
07/04/2008	R204	2008/11/06			Bond Future	8.7770	8.7570	(0.228)	0.0000	0.0000	0
07/04/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	787.0000	819.0000	4.066	0	0	0
07/04/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	2,578.0000	2,483.0000	(3.685)	0	0	0
07/04/2008	R206	2008/05/02			Bond Future	9.0150	8.9950	(0.222)	0.0000	0.0000	0
07/04/2008	R206	2008/05/02	8.25	Put	Option on Bond Future	3,282.0000	3,197.0000	(2.590)	0	0	0
07/04/2008	R206	2008/05/02	8.25	Call	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
07/04/2008	R206	2008/08/07			Bond Future	8.9100	8.8900	(0.224)	0.0000	0.0000	0
07/04/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	3,914.0000	3,835.0000	(2.018)	0	0	0
07/04/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	117.0000	119.0000	1.709	0	0	0
07/04/2008	R206	2008/11/06			Bond Future	8.8190	8.7990	(0.227)	0.0000	0.0000	610
07/04/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	3,706.0000	3,636.0000	(1.889)	0	0	0
07/04/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	402.0000	410.0000	1.990	0	0	0
07/04/2008	R207	2008/05/02			Bond Future	8.9080	8.8880	(0.225)	0.0000	0.0000	0
07/04/2008	R207	2008/05/02	8.25	Call	Option on Bond Future	9.0000	7.0000	(22.222)	0	0	0
07/04/2008	R207	2008/05/02	8.25	Put	Option on Bond Future	4,493.0000	4,359.0000	(2.982)	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
07/04/2008	R207	2008/08/07			Bond Future	8.8420	8.8220	(0.226)	0.0000	0.0000	0
07/04/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	16.0000	17.0000	6.250	0	0	0
07/04/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	5,772.0000	5,642.0000	(2.252)	0	0	0
07/04/2008	R207	2008/11/06			Bond Future	8.7890	8.7690	(0.228)	0.0000	0.0000	0
07/04/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	2,573.0000	2,474.0000	(3.848)	0	0	0
07/04/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	664.0000	695.0000	4.669	0	0	0
07/04/2008	R209	2008/05/02			Bond Future	8.6520	8.6220	(0.347)	0.0000	0.0000	6,260
07/04/2008	R209	2008/05/02	7.75	Put	Option on Bond Future	8,117.0000	7,868.0000	(3.068)	0	0	0
07/04/2008	R209	2008/05/02	7.75	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
07/04/2008	R209	2008/08/07			Bond Future	8.6020	8.5720	(0.349)	0.0000	0.0000	0
07/04/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	7,689.0000	7,439.0000	(3.251)	0	0	0
07/04/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
07/04/2008	R209	2008/11/06			Bond Future	8.5620	8.5320	(0.350)	0.0000	0.0000	260
07/04/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	9.0000	11.0000	22.222	0	0	0
07/04/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	7,352.0000	7,102.0000	(3.400)	0	0	0
07/04/2008	TRT1	2008/05/02			Index Future	257.7980	258.1730	0.145	0.0000	0.0000	0
07/04/2008	TRT1	2008/08/07			Index Future	265.3550	265.7410	0.145	0.0000	0.0000	0
07/04/2008	TRT1	2008/11/06			Index Future	272.6260	273.0240	0.146	0.0000	0.0000	400
Grand Total:											139,204