



Derivatives High/Low Report

High/Low for 11/04/2008

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
11/04/2008	\$ / R 2008/06/13			Currency Future	7.9427	7.9425	(0.003)	7.9700	7.9400	45,367
11/04/2008	\$ / R 2008/09/15			Currency Future	8.1263	8.1275	0.015	0.0000	0.0000	18,053
11/04/2008	\$ / R 2008/12/12			Currency Future	8.3162	8.3195	0.040	8.3400	8.3400	7,653
11/04/2008	£ / R 2008/06/13			Currency Future	15.6384	15.5807	(0.369)	0.0000	0.0000	2,459
11/04/2008	£ / R 2008/09/15			Currency Future	15.8853	15.8292	(0.353)	0.0000	0.0000	611
11/04/2008	£ / R 2008/12/12			Currency Future	16.1475	16.0917	(0.346)	16.2200	16.1400	187
11/04/2008	€ / R 2008/06/13			Currency Future	12.5040	12.5274	0.187	12.7500	12.6100	16,636
11/04/2008	€ / R 2008/09/15			Currency Future	12.7292	12.7553	0.205	0.0000	0.0000	8,513
11/04/2008	€ / R 2008/12/12			Currency Future	12.9640	12.9930	0.224	13.0800	13.0300	4,708
11/04/2008	ALBI 2008/05/02			Index Future	256.5210	255.0790	(0.562)	0.0000	0.0000	594
11/04/2008	ALBI 2008/05/02	265.00	Call	Index Future	40.0000	6.0000	(85.000)	0	0	0
11/04/2008	ALBI 2008/05/02	265.00	Put	Index Future	84,830.0000	99,216.0000	16.959	0	0	0
11/04/2008	ALBI 2008/08/07			Index Future	264.5070	263.0730	(0.542)	0.0000	0.0000	0
11/04/2008	ALBI 2008/08/07	265.00	Call	Index Future	27,752.0000	21,291.0000	(23.281)	0	0	0
11/04/2008	ALBI 2008/08/07	265.00	Put	Index Future	32,682.0000	40,561.0000	24.108	0	0	0

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11/04/2008	ALBI	2008/11/06			Index Future	272.1910	270.8060	(0.509)	0.0000	0.0000	0
11/04/2008	ALBI	2008/11/06	265.00	Call	Index Future	86,315.0000	75,922.0000	(12.041)	0	0	0
11/04/2008	ALBI	2008/11/06	265.00	Put	Index Future	14,405.0000	17,862.0000	23.999	0	0	0
11/04/2008	CRD1	2008/05/02			Index Future	111.0600	110.5620	(0.448)	0.0000	0.0000	0
11/04/2008	CRD1	2008/08/07			Index Future	114.3580	113.8450	(0.449)	0.0000	0.0000	0
11/04/2008	CRD1	2008/11/06			Index Future	117.5020	116.9760	(0.448)	0.0000	0.0000	8
11/04/2008	GOVI	2008/05/02			jGovi	258.7335	257.3255	(0.544)	0.0000	0.0000	19
11/04/2008	GOVI	2008/05/02	264.00	Call	jGovi	676.0000	183.0000	(72.929)	0	0	0
11/04/2008	GOVI	2008/05/02	264.00	Put	jGovi	53,341.0000	66,928.0000	25.472	0	0	0
11/04/2008	GOVI	2008/08/07			jGovi	266.2795	264.8310	(0.544)	265.3300	265.3300	142
11/04/2008	GOVI	2008/08/07	274.00	Call	jGovi	6,411.0000	4,321.0000	(32.600)	0	0	0
11/04/2008	GOVI	2008/08/07	274.00	Put	jGovi	83,616.0000	96,011.0000	14.824	0	0	0
11/04/2008	GOVI	2008/11/06			jGovi	273.6255	272.1375	(0.544)	0.0000	0.0000	60
11/04/2008	GOVI	2008/11/06	274.00	Put	jGovi	43,325.0000	51,195.0000	18.165	0	0	0
11/04/2008	GOVI	2008/11/06	274.00	Call	jGovi	39,580.0000	32,570.0000	(17.711)	0	0	0
11/04/2008	ILBI	2008/05/02			Index Future	318.2690	318.0670	(0.063)	0.0000	0.0000	0
11/04/2008	J153	2010/08/31			jSwap	11.2030	11.3520	1.330	0.0000	0.0000	0
11/04/2008	J157	2015/09/15			jSwap	10.1190	10.1970	0.771	0.0000	0.0000	0
11/04/2008	J186	2026/12/21			jSwap	9.5550	9.6130	0.607	0.0000	0.0000	0
11/04/2008	J201	2014/12/22			jSwap	10.2450	10.3580	1.103	0.0000	0.0000	0
11/04/2008	J203	2017/09/15			jSwap	9.9950	10.0630	0.680	0.0000	0.0000	0

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11/04/2008	J204	2018/12/21			jSwap	9.9750	10.0290	0.541	0.0000	0.0000	0
11/04/2008	J207	2020/01/15			jSwap	9.8840	9.9380	0.546	0.0000	0.0000	0
11/04/2008	JBAR	2005/12/21			jBar	11.3750	11.3750	-	0.0000	0.0000	0
11/04/2008	JFRA	2008/05/02			jFra	11.5740	11.6750	0.873	0.0000	0.0000	0
11/04/2008	JFRA	2008/05/02	10.25	Call	Option on jFra	6,812.0000	6,870.0000	0.851	0	0	0
11/04/2008	JFRA	2008/05/02	10.25	Put	Option on jFra	3,352.0000	3,141.0000	(6.295)	0	0	0
11/04/2008	JFRA	2008/08/07			jFra	11.6960	11.8000	0.889	0.0000	0.0000	0
11/04/2008	JFRA	2008/08/07	10.25	Put	Option on jFra	9,703.0000	9,542.0000	(1.659)	0	0	0
11/04/2008	JFRA	2008/08/07	10.25	Call	Option on jFra	13,206.0000	13,296.0000	0.682	0	0	0
11/04/2008	JFRA	2008/11/06			jFra	11.6230	11.7710	1.273	0.0000	0.0000	0
11/04/2008	JFRA	2008/11/06	10.25	Put	Option on jFra	13,499.0000	13,295.0000	(1.511)	0	0	0
11/04/2008	JFRA	2008/11/06	10.25	Call	Option on jFra	16,826.0000	16,979.0000	0.909	0	0	0
11/04/2008	JFRA	2009/02/05			jFra	11.5030	11.7010	1.721	0.0000	0.0000	0
11/04/2008	JFRA	2009/02/05	10.00	Put	Option on jFra	16,317.0000	16,060.0000	(1.575)	0	0	0
11/04/2008	JFRA	2009/02/05	10.00	Call	Option on jFra	19,959.0000	20,180.0000	1.107	0	0	0
11/04/2008	JFRA	2009/05/07			jFra	11.1740	11.4130	2.139	0.0000	0.0000	0
11/04/2008	JFRA	2009/08/06			jFra	10.9170	11.0800	1.493	0.0000	0.0000	0
11/04/2008	JFRA	2009/08/06	10.00	Call	Option on jFra	24,047.0000	24,223.0000	0.732	0	0	0
11/04/2008	JFRA	2009/08/06	10.00	Put	Option on jFra	21,822.0000	21,603.0000	(1.004)	0	0	0
11/04/2008	JFRA	2009/11/05			jFra	10.5830	10.7540	1.616	0.0000	0.0000	0
11/04/2008	JN02	2008/05/02			jNote	11.1980	11.3560	1.411	0.0000	0.0000	0
11/04/2008	JN02	2008/05/02	10.00	Put	Option on jNote	137.0000	63.0000	(54.015)	0	0	0
11/04/2008	JN02	2008/05/02	10.00	Call	Option on jNote	23,093.0000	25,783.0000	11.649	0	0	0
11/04/2008	JN02	2008/08/07			jNote	10.9950	11.1690	1.583	0.0000	0.0000	0

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11/04/2008	JN05	2008/05/02			jNote	10.2590	10.3810	1.189	0.0000	0.0000	0
11/04/2008	JN05	2008/05/02	9.50	Put	Option on jNote	20.0000	4.0000	(80.000)	0	0	0
11/04/2008	JN05	2008/05/02	9.50	Call	Option on jNote	30,917.0000	35,477.0000	14.749	0	0	0
11/04/2008	JN05	2008/08/07			jNote	10.1300	10.2560	1.244	0.0000	0.0000	0
11/04/2008	JN10	2008/05/02			jNote	9.8120	9.8730	0.622	0.0000	0.0000	0
11/04/2008	JN10	2008/05/02	9.00	Put	Option on jNote	0.0000	0.0000	-	0	0	0
11/04/2008	JN10	2008/05/02	9.00	Call	Option on jNote	52,496.0000	56,101.0000	6.867	0	0	0
11/04/2008	JN10	2008/08/07			jNote	9.7230	9.7800	0.586	0.0000	0.0000	0
11/04/2008	JROD	2008/04/30			jRod	10.7470	10.8300	0.772	0.0000	0.0000	0
11/04/2008	JROD	2008/05/30			jRod	10.9530	11.1240	1.561	0.0000	0.0000	0
11/04/2008	JROD	2008/06/30			jRod	11.2660	11.4900	1.988	0.0000	0.0000	0
11/04/2008	JROD	2008/07/31			jRod	11.1500	11.2800	1.166	0.0000	0.0000	0
11/04/2008	OTH1	2008/05/02			Index Future	245.6750	244.0410	(0.665)	0.0000	0.0000	0
11/04/2008	OTH1	2008/08/07			Index Future	252.9690	251.2870	(0.665)	0.0000	0.0000	0
11/04/2008	OTH1	2008/11/06			Index Future	259.9240	258.1970	(0.664)	0.0000	0.0000	12
11/04/2008	R153	2008/05/02			Bond Future	9.6560	9.8420	1.926	0.0000	0.0000	10,082
11/04/2008	R153	2008/05/02	9.00	Call	Option on Bond Future	7.0000	1.0000	(85.714)	0	0	0
11/04/2008	R153	2008/05/02	9.00	Put	Option on Bond Future	1,410.0000	1,799.0000	27.589	0	0	0
11/04/2008	R153	2008/08/07			Bond Future	9.5280	9.6690	1.480	0.0000	0.0000	1,290
11/04/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	2,033.0000	2,281.0000	12.199	0	0	0
11/04/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	55.0000	35.0000	(36.364)	0	0	0
11/04/2008	R153	2008/08/07	8.25	Call	Option on Bond Future	22.0000	13.0000	(40.909)	0	0	0

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11/04/2008	R153	2008/08/07	8.25	Put	Option on Bond Future	2,488.0000	2,747.0000	10.410	0	0	0
11/04/2008	R153	2008/11/06			Bond Future	9.4580	9.5460	0.930	0.0000	0.0000	0
11/04/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	1,471.0000	1,398.0000	(4.963)	0	0	0
11/04/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	1,823.0000	1,898.0000	4.114	0	0	0
11/04/2008	R157	2008/05/02			Bond Future	9.1280	9.2320	1.139	9.2200	9.2100	10,634
11/04/2008	R157	2008/05/02	8.50	Call	Option on Bond Future	21.0000	8.0000	(61.905)	0	0	0
11/04/2008	R157	2008/05/02	8.50	Put	Option on Bond Future	3,903.0000	4,517.0000	15.731	0	0	2,000
11/04/2008	R157	2008/05/02	8.75	Call	Option on Bond Future	134.0000	63.0000	(52.985)	0	0	0
11/04/2008	R157	2008/05/02	8.75	Put	Option on Bond Future	2,452.0000	3,008.0000	22.675	0	0	0
11/04/2008	R157	2008/08/07			Bond Future	9.0580	9.1380	0.883	9.1500	9.1500	2,547
11/04/2008	R157	2008/08/07	750.00	Call	Option on Bond Future	121,946.0000	121,475.0000	(0.386)	0	0	0
11/04/2008	R157	2008/08/07	750.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/04/2008	R157	2008/08/07	8.25	Put	Option on Bond Future	5,249.0000	5,650.0000	7.640	0	0	0
11/04/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	164.0000	127.0000	(22.561)	0	0	0
11/04/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	6,625.0000	7,059.0000	6.551	0	0	0
11/04/2008	R157	2008/08/07	8.75	Put	Option on Bond Future	2,984.0000	3,287.0000	10.154	0	0	0
11/04/2008	R157	2008/08/07	9.25	Put	Option on Bond Future	1,481.0000	1,671.0000	12.829	0	0	500
11/04/2008	R157	2008/08/07	8.25	Call	Option on Bond Future	354.0000	284.0000	(19.774)	0	0	500
11/04/2008	R157	2008/08/07	8.50	Put	Option on Bond Future	4,025.0000	4,382.0000	8.870	0	0	0
11/04/2008	R157	2008/08/07	9.50	Call	Option on Bond Future	3,529.0000	3,197.0000	(9.408)	0	0	0
11/04/2008	R157	2008/08/07	9.50	Put	Option on Bond Future	956.0000	1,095.0000	14.540	0	0	200
11/04/2008	R157	2008/08/07	8.75	Call	Option on Bond Future	1,148.0000	980.0000	(14.634)	0	0	500
11/04/2008	R157	2008/08/07	8.50	Call	Option on Bond Future	672.0000	558.0000	(16.964)	0	0	200
11/04/2008	R157	2008/08/07	9.25	Call	Option on Bond Future	2,608.0000	2,327.0000	(10.775)	0	0	0
11/04/2008	R157	2008/08/07	9.00	Put	Option on Bond Future	2,138.0000	2,384.0000	11.506	0	0	200
11/04/2008	R157	2008/08/07	9.00	Call	Option on Bond Future	1,795.0000	1,570.0000	(12.535)	0	0	0
11/04/2008	R157	2008/11/06			Bond Future	9.0100	9.0670	0.633	0.0000	0.0000	0
11/04/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	2,745.0000	2,947.0000	7.359	0	0	0
11/04/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	1,238.0000	1,113.0000	(10.097)	0	0	0
11/04/2008	R186	2008/05/02			Bond Future	8.9890	9.0940	1.168	0.0000	0.0000	1,250
11/04/2008	R186	2008/05/02	8.00	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0

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11/04/2008	R186	2008/05/02	8.00	Put	Option on Bond Future	10,461.0000	11,491.0000	9.846	0	0	0
11/04/2008	R186	2008/08/07			Bond Future	8.9300	9.0200	1.008	0.0000	0.0000	220
11/04/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	12,844.0000	13,679.0000	6.501	0	0	0
11/04/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	188.0000	138.0000	(26.596)	0	0	0
11/04/2008	R186	2008/11/06			Bond Future	8.8840	8.9600	0.855	0.0000	0.0000	0
11/04/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	499.0000	362.0000	(27.455)	0	0	0
11/04/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	4,397.0000	5,009.0000	13.919	0	0	0
11/04/2008	R196	2008/05/02			Bond Future	10.7390	10.9770	2.216	0.0000	0.0000	0
11/04/2008	R196	2008/05/02	9.00	Put	Option on Bond Future	1,334.0000	1,514.0000	13.493	0	0	0
11/04/2008	R196	2008/05/02	9.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/04/2008	R196	2008/08/07			Bond Future	10.3080	10.5390	2.241	0.0000	0.0000	0
11/04/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	827.0000	775.0000	(6.288)	0	0	0
11/04/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	1,648.0000	1,717.0000	4.187	0	0	0
11/04/2008	R196	2008/11/06			Bond Future	10.0140	10.2290	2.147	0.0000	0.0000	0
11/04/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,740.0000	1,770.0000	1.724	0	0	0
11/04/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	1,365.0000	1,332.0000	(2.418)	0	0	0
11/04/2008	R201	2008/05/02			Bond Future	9.1560	9.2670	1.212	0.0000	0.0000	0
11/04/2008	R201	2008/05/02	8.50	Put	Option on Bond Future	3,244.0000	3,769.0000	16.184	0	0	0
11/04/2008	R201	2008/05/02	8.50	Call	Option on Bond Future	12.0000	4.0000	(66.667)	0	0	0
11/04/2008	R201	2008/08/07			Bond Future	9.0580	9.1540	1.060	0.0000	0.0000	0
11/04/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	122.0000	89.0000	(27.049)	0	0	0
11/04/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	5,270.0000	5,688.0000	7.932	0	0	0
11/04/2008	R201	2008/11/06			Bond Future	8.9780	9.0580	0.891	0.0000	0.0000	0
11/04/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	1,086.0000	942.0000	(13.260)	0	0	0
11/04/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	2,140.0000	2,363.0000	10.421	0	0	0
11/04/2008	R203	2008/05/02			Bond Future	9.1030	9.2090	1.164	0.0000	0.0000	0
11/04/2008	R203	2008/05/02	8.25	Put	Option on Bond Future	5,298.0000	5,931.0000	11.948	0	0	0

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11/04/2008	R203	2008/05/02	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/04/2008	R203	2008/08/07			Bond Future	9.0230	9.1090	0.953	0.0000	0.0000	0
11/04/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	7,952.0000	8,458.0000	6.363	0	0	0
11/04/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
11/04/2008	R203	2008/11/06			Bond Future	8.9620	9.0290	0.748	0.0000	0.0000	0
11/04/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	499.0000	411.0000	(17.635)	0	0	0
11/04/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	3,253.0000	3,556.0000	9.314	0	0	0
11/04/2008	R204	2008/05/02			Bond Future	9.0950	9.2010	1.165	0.0000	0.0000	3,779
11/04/2008	R204	2008/05/02	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/04/2008	R204	2008/05/02	8.25	Put	Option on Bond Future	5,615.0000	6,288.0000	11.986	0	0	0
11/04/2008	R204	2008/08/07			Bond Future	9.0240	9.1120	0.975	0.0000	0.0000	0
11/04/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	8,561.0000	9,116.0000	6.483	0	0	0
11/04/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
11/04/2008	R204	2008/11/06			Bond Future	8.9670	9.0370	0.781	0.0000	0.0000	0
11/04/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	3,440.0000	3,789.0000	10.145	0	0	0
11/04/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	445.0000	355.0000	(20.225)	0	0	0
11/04/2008	R206	2008/05/02			Bond Future	9.1950	9.3030	1.175	0.0000	0.0000	0
11/04/2008	R206	2008/05/02	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/04/2008	R206	2008/05/02	8.25	Put	Option on Bond Future	4,031.0000	4,479.0000	11.114	0	0	0
11/04/2008	R206	2008/08/07			Bond Future	9.0900	9.1700	0.880	0.0000	0.0000	0
11/04/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	57.0000	41.0000	(28.070)	0	0	0
11/04/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	4,584.0000	4,890.0000	6.675	0	0	0
11/04/2008	R206	2008/11/06			Bond Future	8.9990	9.0510	0.578	0.0000	0.0000	610
11/04/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	268.0000	238.0000	(11.194)	0	0	0
11/04/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	4,280.0000	4,454.0000	4.065	0	0	0
11/04/2008	R207	2008/05/02			Bond Future	9.0980	9.2030	1.154	0.0000	0.0000	0
11/04/2008	R207	2008/05/02	8.25	Put	Option on Bond Future	5,725.0000	6,400.0000	11.790	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
11/04/2008	R207	2008/05/02	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/04/2008	R207	2008/08/07			Bond Future	9.0320	9.1210	0.985	0.0000	0.0000	0
11/04/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	6,994.0000	7,562.0000	8.121	0	0	0
11/04/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	3.0000	1.0000	(66.667)	0	0	0
11/04/2008	R207	2008/11/06			Bond Future	8.9790	9.0510	0.802	0.0000	0.0000	0
11/04/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	350.0000	269.0000	(23.143)	0	0	0
11/04/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	3,486.0000	3,864.0000	10.843	0	0	0
11/04/2008	R209	2008/05/02			Bond Future	8.8220	8.9370	1.304	0.0000	0.0000	6,260
11/04/2008	R209	2008/05/02	7.75	Put	Option on Bond Future	9,499.0000	10,410.0000	9.590	0	0	0
11/04/2008	R209	2008/05/02	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/04/2008	R209	2008/08/07			Bond Future	8.7720	8.8740	1.163	0.0000	0.0000	2,450
11/04/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	9,083.0000	9,900.0000	8.995	0	0	0
11/04/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/04/2008	R209	2008/11/06			Bond Future	8.7320	8.8230	1.042	0.0000	0.0000	260
11/04/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
11/04/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	8,748.0000	9,481.0000	8.379	0	0	0
11/04/2008	TRT1	2008/05/02			Index Future	255.4180	254.0200	(0.547)	0.0000	0.0000	0
11/04/2008	TRT1	2008/08/07			Index Future	263.0010	261.5620	(0.547)	0.0000	0.0000	0
11/04/2008	TRT1	2008/11/06			Index Future	270.2320	268.7550	(0.547)	0.0000	0.0000	400
Grand Total:											148,904