

# Derivatives High/Low Report

High/Low for 12/06/2008

| 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 |
|------------|-------------------|--------|-----|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 12/06/2008 | \$ / R 2008/06/13 |        |     | Currency Future | 8.0338               | 8.1081            | 0.925             | 8.1100       | 7.9600      | 21,186        |
| 12/06/2008 | \$ / R 2008/09/15 |        |     | Currency Future | 8.2318               | 8.3011            | 0.842             | 8.3500       | 8.1600      | 76,143        |
| 12/06/2008 | \$ / R 2008/12/12 |        |     | Currency Future | 8.4345               | 8.4989            | 0.764             | 8.5000       | 8.3600      | 29,430        |
| 12/06/2008 | \$ / R 2009/03/16 |        |     | Currency Future | 8.6344               | 8.6929            | 0.678             | 0.0000       | 0.0000      | 0             |
| 12/06/2008 | £ / R 2008/06/13  |        |     | Currency Future | 15.7646              | 15.7726           | 0.051             | 15.6000      | 15.6000     | 1,274         |
| 12/06/2008 | £ / R 2008/09/15  |        |     | Currency Future | 16.0416              | 16.0376           | (0.025)           | 16.0500      | 15.7900     | 1,848         |
| 12/06/2008 | £ / R 2008/12/12  |        |     | Currency Future | 16.3251              | 16.3110           | (0.086)           | 16.4200      | 16.2400     | 676           |
| 12/06/2008 | £ / R 2009/03/16  |        |     | Currency Future | 16.6095              | 16.5825           | (0.163)           | 0.0000       | 0.0000      | 0             |
| 12/06/2008 | € / R 2008/06/13  |        |     | Currency Future | 12.4788              | 12.4977           | 0.151             | 12.3500      | 12.2800     | 10,692        |
| 12/06/2008 | € / R 2008/09/15  |        |     | Currency Future | 12.7268              | 12.7386           | 0.093             | 12.7500      | 12.5900     | 13,282        |
| 12/06/2008 | € / R 2008/12/12  |        |     | Currency Future | 12.9804              | 12.9869           | 0.050             | 13.0400      | 12.8900     | 5,203         |
| 12/06/2008 | € / R 2009/03/16  |        |     | Currency Future | 13.2338              | 13.2335           | (0.002)           | 0.0000       | 0.0000      | 0             |

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| 12/06/2008 | ALBI             | 2008/08/07 |        |      | Index Future | 248.0000             | 248.4540          | 0.183             | 0.0000       | 0.0000      | 0             |
| 12/06/2008 | ALBI             | 2008/08/07 | 265.00 | Call | Index Future | 5.0000               | 7.0000            | 40.000            | 0            | 0           | 0             |
| 12/06/2008 | ALBI             | 2008/08/07 | 265.00 | Put  | Index Future | 170,005.0000         | 165,467.0000      | (2.669)           | 0            | 0           | 0             |
| 12/06/2008 | ALBI             | 2008/11/06 |        |      | Index Future | 255.6780             | 256.0860          | 0.160             | 0.0000       | 0.0000      | 594           |
| 12/06/2008 | ALBI             | 2008/11/06 | 265.00 | Put  | Index Future | 98,633.0000          | 95,059.0000       | (3.624)           | 0            | 0           | 0             |
| 12/06/2008 | ALBI             | 2008/11/06 | 265.00 | Call | Index Future | 5,413.0000           | 5,919.0000        | 9.348             | 0            | 0           | 0             |
| 12/06/2008 | ALBI             | 2009/02/05 |        |      | Index Future | 264.5860             | 264.3760          | (0.079)           | 0.0000       | 0.0000      | 0             |
| 12/06/2008 | CRD1             | 2008/08/07 |        |      | Index Future | 108.2210             | 108.5360          | 0.291             | 0.0000       | 0.0000      | 0             |
| 12/06/2008 | CRD1             | 2008/11/06 |        |      | Index Future | 111.5710             | 111.8700          | 0.268             | 0.0000       | 0.0000      | 8             |
| 12/06/2008 | CRD1             | 2009/02/05 |        |      | Index Future | 115.2730             | 115.5560          | 0.246             | 0.0000       | 0.0000      | 0             |
| 12/06/2008 | GOVI             | 2008/08/07 |        |      | jGovi        | 250.6240             | 251.1170          | 0.197             | 0.0000       | 0.0000      | 366           |
| 12/06/2008 | GOVI             | 2008/08/07 | 274.00 | Put  | jGovi        | 233,760.0000         | 228,830.0000      | (2.109)           | 0            | 0           | 0             |
| 12/06/2008 | GOVI             | 2008/08/07 | 274.00 | Call | jGovi        | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 12/06/2008 | GOVI             | 2008/11/06 |        |      | jGovi        | 258.3835             | 258.8310          | 0.173             | 0.0000       | 0.0000      | 60            |
| 12/06/2008 | GOVI             | 2008/11/06 | 274.00 | Call | jGovi        | 1,084.0000           | 1,222.0000        | 12.731            | 0            | 0           | 0             |
| 12/06/2008 | GOVI             | 2008/11/06 | 274.00 | Put  | jGovi        | 157,249.0000         | 152,912.0000      | (2.758)           | 0            | 0           | 0             |
| 12/06/2008 | GOVI             | 2009/02/05 |        |      | jGovi        | 266.9555             | 267.3590          | 0.151             | 0.0000       | 0.0000      | 0             |
| 12/06/2008 | ILBI             | 2008/08/07 |        |      | Index Future | 323.7345             | 323.8230          | 0.027             | 0.0000       | 0.0000      | 1             |
| 12/06/2008 | ILBI             | 2008/11/06 |        |      | Index Future | 334.4400             | 334.2400          | (0.060)           | 0.0000       | 0.0000      | 0             |
| 12/06/2008 | ILBI             | 2009/02/05 |        |      | Index Future | 345.1950             | 344.7910          | (0.117)           | 0.0000       | 0.0000      | 0             |
| 12/06/2008 | J153             | 2010/08/31 |        |      | jSwap        | 12.5420              | 12.4050           | (1.092)           | 0.0000       | 0.0000      | 0             |
| 12/06/2008 | J157             | 2015/09/15 |        |      | jSwap        | 11.1980              | 11.1760           | (0.196)           | 0.0000       | 0.0000      | 0             |

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| 12/06/2008 | J186             | 2026/12/21 |        |     | jSwap   | 10.3090              | 10.3330           | 0.233             | 0.0000       | 0.0000      | 0             |
| 12/06/2008 | J201             | 2014/12/22 |        |     | jSwap   | 11.3280              | 11.2830           | (0.397)           | 0.0000       | 0.0000      | 0             |
| 12/06/2008 | J203             | 2017/09/15 |        |     | jSwap   | 10.9370              | 10.9510           | 0.128             | 0.0000       | 0.0000      | 0             |
| 12/06/2008 | J204             | 2018/12/21 |        |     | jSwap   | 10.8060              | 10.8480           | 0.389             | 0.0000       | 0.0000      | 0             |
| 12/06/2008 | J207             | 2020/01/15 |        |     | jSwap   | 10.6860              | 10.7410           | 0.515             | 0.0000       | 0.0000      | 0             |
| 12/06/2008 | JBAR             | 2005/12/21 |        |     | jBar    | 12.5750              | 12.5750           | -                 | 0.0000       | 0.0000      | 0             |
| 12/06/2008 | JFRA             | 2008/08/07 |        |     | jFra    | 12.7330              | 12.4040           | (2.584)           | 0.0000       | 0.0000      | 0             |
| 12/06/2008 | JFRA             | 2008/11/06 |        |     | jFra    | 12.8890              | 12.6260           | (2.040)           | 0.0000       | 0.0000      | 0             |
| 12/06/2008 | JFRA             | 2008/11/06 |        |     | jFra    | 0.0000               | 12.6260           | 100.000           | 0.0000       | 0.0000      | 0             |
| 12/06/2008 | JFRA             | 2009/02/05 |        |     | jFra    | 12.9150              | 12.6800           | (1.820)           | 0.0000       | 0.0000      | 0             |
| 12/06/2008 | JFRA             | 2009/02/05 |        |     | jFra    | 0.0000               | 12.6800           | 100.000           | 0.0000       | 0.0000      | 0             |
| 12/06/2008 | JFRA             | 2009/05/07 |        |     | jFra    | 12.8980              | 12.7180           | (1.396)           | 0.0000       | 0.0000      | 0             |
| 12/06/2008 | JFRA             | 2009/05/07 |        |     | jFra    | 0.0000               | 12.7180           | 100.000           | 0.0000       | 0.0000      | 0             |
| 12/06/2008 | JFRA             | 2009/08/06 |        |     | jFra    | 12.5900              | 12.5320           | (0.461)           | 0.0000       | 0.0000      | 0             |
| 12/06/2008 | JFRA             | 2009/11/05 |        |     | jFra    | 12.2580              | 12.1450           | (0.922)           | 0.0000       | 0.0000      | 0             |
| 12/06/2008 | JN02             | 2008/08/07 |        |     | jNote   | 12.5140              | 12.3400           | (1.390)           | 0.0000       | 0.0000      | 0             |
| 12/06/2008 | JN02             | 2008/11/06 |        |     | jNote   | 12.3620              | 12.2110           | (1.221)           | 0.0000       | 0.0000      | 0             |
| 12/06/2008 | JN02             | 2009/02/05 |        |     | jNote   | 12.1550              | 12.0210           | (1.102)           | 0.0000       | 0.0000      | 0             |
| 12/06/2008 | JN05             | 2008/08/07 |        |     | jNote   | 11.4140              | 11.3220           | (0.806)           | 0.0000       | 0.0000      | 0             |

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| 12/06/2008 | JN05             | 2008/11/07 |        |      | jNote                 | 10.8510              | 10.8330           | (0.166)           | 0.0000       | 0.0000      | 0             |
| 12/06/2008 | JN05             | 2009/02/05 |        |      | jNote                 | 11.0910              | 11.0380           | (0.478)           | 0.0000       | 0.0000      | 0             |
| 12/06/2008 | JN10             | 2008/08/07 |        |      | jNote                 | 10.6100              | 10.6440           | 0.320             | 0.0000       | 0.0000      | 0             |
| 12/06/2008 | JN10             | 2008/11/07 |        |      | jNote                 | 10.3600              | 10.3790           | 0.183             | 0.0000       | 0.0000      | 0             |
| 12/06/2008 | JN10             | 2009/02/05 |        |      | jNote                 | 10.3710              | 10.4450           | 0.714             | 0.0000       | 0.0000      | 0             |
| 12/06/2008 | JROD             | 2008/06/30 |        |      | jRod                  | 11.2620              | 11.2550           | (0.062)           | 0.0000       | 0.0000      | 0             |
| 12/06/2008 | JROD             | 2008/07/31 |        |      | jRod                  | 11.7190              | 11.7010           | (0.154)           | 0.0000       | 0.0000      | 0             |
| 12/06/2008 | JROD             | 2008/08/29 |        |      | jRod                  | 12.2960              | 12.2730           | (0.187)           | 0.0000       | 0.0000      | 0             |
| 12/06/2008 | JROD             | 2008/09/30 |        |      | jRod                  | 12.0900              | 12.0800           | (0.083)           | 0.0000       | 0.0000      | 0             |
| 12/06/2008 | JROD             | 2008/10/31 |        |      | jRod                  | 12.4720              | 12.4640           | (0.064)           | 0.0000       | 0.0000      | 0             |
| 12/06/2008 | JROD             | 2008/11/28 |        |      | jRod                  | 12.8020              | 12.7960           | (0.047)           | 0.0000       | 0.0000      | 0             |
| 12/06/2008 | JROD             | 2008/12/31 |        |      | jRod                  | 12.4940              | 12.4910           | (0.024)           | 0.0000       | 0.0000      | 0             |
| 12/06/2008 | OTH1             | 2008/08/07 |        |      | Index Future          | 234.8830             | 235.1260          | 0.103             | 0.0000       | 0.0000      | 0             |
| 12/06/2008 | OTH1             | 2008/11/06 |        |      | Index Future          | 242.1550             | 242.3490          | 0.080             | 0.0000       | 0.0000      | 12            |
| 12/06/2008 | OTH1             | 2009/02/05 |        |      | Index Future          | 250.1880             | 250.3330          | 0.058             | 0.0000       | 0.0000      | 0             |
| 12/06/2008 | R153             | 2008/08/07 |        |      | Bond Future           | 11.6600              | 11.4600           | (1.715)           | 11.4400      | 11.6900     | 7,454         |
| 12/06/2008 | R153             | 2008/08/07 | 8.50   | Call | Option on Bond Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 12/06/2008 | R153             | 2008/08/07 | 8.50   | Put  | Option on Bond Future | 5,931.0000           | 5,569.0000        | (6.104)           | 0            | 0           | 0             |
| 12/06/2008 | R153             | 2008/08/07 | 8.25   | Call | Option on Bond Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |

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| 12/06/2008 | R153             | 2008/08/07 | 8.25   | Put  | Option on Bond Future | 6,420.0000           | 6,057.0000        | (5.654)           | 0            | 0           | 0             |
| 12/06/2008 | R153             | 2008/11/06 |        |      | Bond Future           | 11.5100              | 11.3300           | (1.564)           | 0.0000       | 0.0000      | 0             |
| 12/06/2008 | R153             | 2008/11/06 | 9.25   | Call | Option on Bond Future | 27.0000              | 38.0000           | 40.741            | 0            | 0           | 0             |
| 12/06/2008 | R153             | 2008/11/06 | 9.25   | Put  | Option on Bond Future | 3,765.0000           | 3,485.0000        | (7.437)           | 0            | 0           | 0             |
| 12/06/2008 | R153             | 2009/02/05 |        |      | Bond Future           | 11.1600              | 10.9900           | (1.523)           | 0.0000       | 0.0000      | 0             |
| 12/06/2008 | R153             | 2009/02/05 | 10.00  | Put  | Option on Bond Future | 2,715.0000           | 2,560.0000        | (5.709)           | 0            | 0           | 0             |
| 12/06/2008 | R153             | 2009/02/05 | 10.00  | Call | Option on Bond Future | 1,056.0000           | 1,142.0000        | 8.144             | 0            | 0           | 0             |
| 12/06/2008 | R157             | 2008/08/07 |        |      | Bond Future           | 10.2900              | 10.2600           | (0.292)           | 0.0000       | 0.0000      | 6,773         |
| 12/06/2008 | R157             | 2008/08/07 | 9.00   | Call | Option on Bond Future | 15.0000              | 17.0000           | 13.333            | 0            | 0           | 0             |
| 12/06/2008 | R157             | 2008/08/07 | 9.00   | Put  | Option on Bond Future | 7,355.0000           | 7,192.0000        | (2.216)           | 0            | 0           | 0             |
| 12/06/2008 | R157             | 2008/08/07 | 8.75   | Put  | Option on Bond Future | 8,836.0000           | 8,672.0000        | (1.856)           | 0            | 0           | 0             |
| 12/06/2008 | R157             | 2008/08/07 | 8.75   | Call | Option on Bond Future | 3.0000               | 4.0000            | 33.333            | 0            | 0           | 1,500         |
| 12/06/2008 | R157             | 2008/08/07 | 9.50   | Put  | Option on Bond Future | 4,569.0000           | 4,416.0000        | (3.349)           | 0            | 0           | 200           |
| 12/06/2008 | R157             | 2008/08/07 | 9.75   | Call | Option on Bond Future | 333.0000             | 356.0000          | 6.907             | 0            | 0           | 0             |
| 12/06/2008 | R157             | 2008/08/07 | 9.50   | Call | Option on Bond Future | 145.0000             | 156.0000          | 7.586             | 0            | 0           | 0             |
| 12/06/2008 | R157             | 2008/08/07 | 9.25   | Call | Option on Bond Future | 55.0000              | 60.0000           | 9.091             | 0            | 0           | 0             |
| 12/06/2008 | R157             | 2008/08/07 | 9.25   | Put  | Option on Bond Future | 5,925.0000           | 5,766.0000        | (2.684)           | 0            | 0           | 500           |
| 12/06/2008 | R157             | 2008/08/07 | 8.25   | Put  | Option on Bond Future | 11,891.0000          | 11,727.0000       | (1.379)           | 0            | 0           | 0             |
| 12/06/2008 | R157             | 2008/08/07 | 8.00   | Call | Option on Bond Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 12/06/2008 | R157             | 2008/08/07 | 8.00   | Put  | Option on Bond Future | 13,457.0000          | 13,293.0000       | (1.219)           | 0            | 0           | 0             |
| 12/06/2008 | R157             | 2008/08/07 | 8.25   | Call | Option on Bond Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 500           |
| 12/06/2008 | R157             | 2008/08/07 | 8.50   | Put  | Option on Bond Future | 10,350.0000          | 10,186.0000       | (1.585)           | 0            | 0           | 0             |
| 12/06/2008 | R157             | 2008/08/07 | 8.50   | Call | Option on Bond Future | 1.0000               | 1.0000            | -                 | 0            | 0           | 200           |
| 12/06/2008 | R157             | 2008/08/07 | 9.75   | Put  | Option on Bond Future | 3,333.0000           | 3,192.0000        | (4.230)           | 0            | 0           | 0             |
| 12/06/2008 | R157             | 2008/08/07 | 750.00 | Put  | Option on Bond Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 12/06/2008 | R157             | 2008/08/07 | 750.00 | Call | Option on Bond Future | 114,950.0000         | 115,114.0000      | 0.143             | 0            | 0           | 0             |
| 12/06/2008 | R157             | 2008/08/07 | 10.25  | Put  | Option on Bond Future | 1,424.0000           | 1,329.0000        | (6.671)           | 0            | 0           | 1,000         |
| 12/06/2008 | R157             | 2008/08/07 | 10.25  | Call | Option on Bond Future | 1,205.0000           | 1,274.0000        | 5.726             | 0            | 0           | 0             |
| 12/06/2008 | R157             | 2008/11/06 |        |      | Bond Future           | 10.1800              | 10.1600           | (0.196)           | 0.0000       | 0.0000      | 2,500         |
| 12/06/2008 | R157             | 2008/11/06 | 9.50   | Put  | Option on Bond Future | 4,051.0000           | 3,959.0000        | (2.271)           | 0            | 0           | 1,000         |
| 12/06/2008 | R157             | 2008/11/06 | 8.75   | Call | Option on Bond Future | 28.0000              | 30.0000           | 7.143             | 0            | 0           | 700           |
| 12/06/2008 | R157             | 2008/11/06 | 8.75   | Put  | Option on Bond Future | 8,025.0000           | 7,920.0000        | (1.308)           | 0            | 0           | 0             |

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| 12/06/2008 | R157             | 2008/11/06 | 10.25  | Put  | Option on Bond Future | 1,319.0000           | 1,266.0000        | (4.018)           | 0            | 0           | 700           |
| 12/06/2008 | R157             | 2008/11/06 | 9.50   | Call | Option on Bond Future | 336.0000             | 351.0000          | 4.464             | 0            | 0           | 700           |
| 12/06/2008 | R157             | 2008/11/06 | 10.25  | Call | Option on Bond Future | 1,693.0000           | 1,747.0000        | 3.190             | 0            | 0           | 0             |
| 12/06/2008 | R157             | 2009/02/05 |        |      | Bond Future           | 10.0100              | 10.0100           | -                 | 0.0000       | 0.0000      | 2,500         |
| 12/06/2008 | R157             | 2009/02/05 | 9.25   | Put  | Option on Bond Future | 4,670.0000           | 4,667.0000        | (0.064)           | 0            | 0           | 0             |
| 12/06/2008 | R157             | 2009/02/05 | 9.25   | Call | Option on Bond Future | 590.0000             | 587.0000          | (0.508)           | 0            | 0           | 0             |
| 12/06/2008 | R186             | 2008/08/07 |        |      | Bond Future           | 10.0800              | 10.0900           | 0.099             | 0.0000       | 0.0000      | 2,514         |
| 12/06/2008 | R186             | 2008/08/07 | 7.75   | Put  | Option on Bond Future | 23,222.0000          | 23,307.0000       | 0.366             | 0            | 0           | 0             |
| 12/06/2008 | R186             | 2008/08/07 | 7.75   | Call | Option on Bond Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 12/06/2008 | R186             | 2008/11/06 |        |      | Bond Future           | 10.0000              | 10.0100           | 0.100             | 0.0000       | 0.0000      | 2,500         |
| 12/06/2008 | R186             | 2008/11/06 | 8.50   | Call | Option on Bond Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 12/06/2008 | R186             | 2008/11/06 | 8.50   | Put  | Option on Bond Future | 14,176.0000          | 14,261.0000       | 0.600             | 0            | 0           | 0             |
| 12/06/2008 | R186             | 2009/02/05 |        |      | Bond Future           | 9.8870               | 9.9110            | 0.243             | 0.0000       | 0.0000      | 2,500         |
| 12/06/2008 | R186             | 2009/02/05 | 9.25   | Put  | Option on Bond Future | 5,937.0000           | 6,122.0000        | 3.116             | 0            | 0           | 0             |
| 12/06/2008 | R186             | 2009/02/05 | 9.25   | Call | Option on Bond Future | 203.0000             | 182.0000          | (10.345)          | 0            | 0           | 0             |
| 12/06/2008 | R196             | 2008/08/07 |        |      | Bond Future           | 12.4770              | 12.4130           | (0.513)           | 0.0000       | 0.0000      | 0             |
| 12/06/2008 | R196             | 2008/08/07 | 8.75   | Put  | Option on Bond Future | 2,135.0000           | 2,103.0000        | (1.499)           | 0            | 0           | 0             |
| 12/06/2008 | R196             | 2008/08/07 | 8.75   | Call | Option on Bond Future | 190.0000             | 191.0000          | 0.526             | 0            | 0           | 0             |
| 12/06/2008 | R196             | 2008/11/06 |        |      | Bond Future           | 12.2460              | 12.1430           | (0.841)           | 0.0000       | 0.0000      | 0             |
| 12/06/2008 | R196             | 2008/11/06 | 8.75   | Put  | Option on Bond Future | 1,873.0000           | 1,851.0000        | (1.175)           | 0            | 0           | 0             |
| 12/06/2008 | R196             | 2008/11/06 | 8.75   | Call | Option on Bond Future | 843.0000             | 850.0000          | 0.830             | 0            | 0           | 0             |
| 12/06/2008 | R196             | 2009/02/05 |        |      | Bond Future           | 11.8470              | 11.6910           | (1.317)           | 0.0000       | 0.0000      | 0             |
| 12/06/2008 | R196             | 2009/02/05 | 10.75  | Put  | Option on Bond Future | 1,714.0000           | 1,706.0000        | (0.467)           | 0            | 0           | 0             |
| 12/06/2008 | R196             | 2009/02/05 | 10.75  | Call | Option on Bond Future | 1,657.0000           | 1,658.0000        | 0.060             | 0            | 0           | 0             |
| 12/06/2008 | R201             | 2008/08/07 |        |      | Bond Future           | 10.3700              | 10.3100           | (0.579)           | 0.0000       | 0.0000      | 0             |
| 12/06/2008 | R201             | 2008/08/07 | 8.00   | Call | Option on Bond Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 12/06/2008 | R201             | 2008/08/07 | 8.00   | Put  | Option on Bond Future | 11,094.0000          | 10,832.0000       | (2.362)           | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 12/06/2008 | R201             | 2008/11/06 |        |      | Bond Future           | 10.2400              | 10.2000           | (0.391)           | 0.0000       | 0.0000      | 1,000         |
| 12/06/2008 | R201             | 2008/11/06 | 8.75   | Call | Option on Bond Future | 21.0000              | 24.0000           | 14.286            | 0            | 0           | 0             |
| 12/06/2008 | R201             | 2008/11/06 | 8.75   | Put  | Option on Bond Future | 6,669.0000           | 6,501.0000        | (2.519)           | 0            | 0           | 0             |
| 12/06/2008 | R201             | 2009/02/05 |        |      | Bond Future           | 10.0600              | 10.0300           | (0.298)           | 0.0000       | 0.0000      | 0             |
| 12/06/2008 | R201             | 2009/02/05 | 9.25   | Put  | Option on Bond Future | 3,881.0000           | 3,778.0000        | (2.654)           | 0            | 0           | 0             |
| 12/06/2008 | R201             | 2009/02/05 | 9.25   | Call | Option on Bond Future | 407.0000             | 430.0000          | 5.651             | 0            | 0           | 0             |
| 12/06/2008 | R203             | 2008/08/07 |        |      | Bond Future           | 10.2500              | 10.2300           | (0.195)           | 0.0000       | 0.0000      | 0             |
| 12/06/2008 | R203             | 2008/08/07 | 7.75   | Call | Option on Bond Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 12/06/2008 | R203             | 2008/08/07 | 7.75   | Put  | Option on Bond Future | 14,873.0000          | 14,766.0000       | (0.719)           | 0            | 0           | 0             |
| 12/06/2008 | R203             | 2008/11/06 |        |      | Bond Future           | 10.1400              | 10.1300           | (0.099)           | 0.0000       | 0.0000      | 0             |
| 12/06/2008 | R203             | 2008/11/06 | 8.50   | Call | Option on Bond Future | 1.0000               | 1.0000            | -                 | 0            | 0           | 0             |
| 12/06/2008 | R203             | 2008/11/06 | 8.50   | Put  | Option on Bond Future | 9,338.0000           | 9,285.0000        | (0.568)           | 0            | 0           | 0             |
| 12/06/2008 | R203             | 2009/02/05 |        |      | Bond Future           | 9.9950               | 9.9960            | 0.010             | 0.0000       | 0.0000      | 0             |
| 12/06/2008 | R203             | 2009/02/05 | 9.25   | Put  | Option on Bond Future | 4,358.0000           | 4,361.0000        | 0.069             | 0            | 0           | 0             |
| 12/06/2008 | R203             | 2009/02/05 | 9.25   | Call | Option on Bond Future | 291.0000             | 288.0000          | (1.031)           | 0            | 0           | 0             |
| 12/06/2008 | R204             | 2008/08/07 |        |      | Bond Future           | 10.2000              | 10.2000           | -                 | 0.0000       | 0.0000      | 3,188         |
| 12/06/2008 | R204             | 2008/08/07 | 7.75   | Call | Option on Bond Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 12/06/2008 | R204             | 2008/08/07 | 7.75   | Put  | Option on Bond Future | 15,635.0000          | 15,635.0000       | -                 | 0            | 0           | 0             |
| 12/06/2008 | R204             | 2008/11/06 |        |      | Bond Future           | 10.1000              | 10.1100           | 0.099             | 0.0000       | 0.0000      | 0             |
| 12/06/2008 | R204             | 2008/11/06 | 8.50   | Put  | Option on Bond Future | 9,770.0000           | 9,826.0000        | 0.573             | 0            | 0           | 0             |
| 12/06/2008 | R204             | 2008/11/06 | 8.50   | Call | Option on Bond Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 12/06/2008 | R204             | 2009/02/05 |        |      | Bond Future           | 9.9660               | 9.9860            | 0.201             | 0.0000       | 0.0000      | 0             |
| 12/06/2008 | R204             | 2009/02/05 | 9.25   | Call | Option on Bond Future | 234.0000             | 218.0000          | (6.838)           | 0            | 0           | 0             |
| 12/06/2008 | R204             | 2009/02/05 | 9.25   | Put  | Option on Bond Future | 4,428.0000           | 4,525.0000        | 2.191             | 0            | 0           | 0             |
| 12/06/2008 | R206             | 2008/08/07 |        |      | Bond Future           | 10.4400              | 10.4100           | (0.287)           | 0.0000       | 0.0000      | 0             |
| 12/06/2008 | R206             | 2008/08/07 | 8.00   | Put  | Option on Bond Future | 9,782.0000           | 9,670.0000        | (1.145)           | 0            | 0           | 0             |
| 12/06/2008 | R206             | 2008/08/07 | 8.00   | Call | Option on Bond Future | 0.0000               | 0.0000            | -                 | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 12/06/2008 | R206             | 2008/11/06 |        |      | Bond Future           | 10.2900              | 10.2800           | (0.097)           | 0.0000       | 0.0000      | 610           |
| 12/06/2008 | R206             | 2008/11/06 | 8.00   | Put  | Option on Bond Future | 8,905.0000           | 8,869.0000        | (0.404)           | 0            | 0           | 0             |
| 12/06/2008 | R206             | 2008/11/06 | 8.00   | Call | Option on Bond Future | 2.0000               | 2.0000            | -                 | 0            | 0           | 0             |
| 12/06/2008 | R206             | 2009/02/05 |        |      | Bond Future           | 10.0700              | 10.0800           | 0.099             | 0.0000       | 0.0000      | 0             |
| 12/06/2008 | R206             | 2009/02/05 | 9.25   | Put  | Option on Bond Future | 3,440.0000           | 3,466.0000        | 0.756             | 0            | 0           | 0             |
| 12/06/2008 | R206             | 2009/02/05 | 9.25   | Call | Option on Bond Future | 447.0000             | 437.0000          | (2.237)           | 0            | 0           | 0             |
| 12/06/2008 | R207             | 2008/08/07 |        |      | Bond Future           | 10.2100              | 10.1900           | (0.196)           | 0.0000       | 0.0000      | 0             |
| 12/06/2008 | R207             | 2008/08/07 | 8.00   | Call | Option on Bond Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 12/06/2008 | R207             | 2008/08/07 | 8.00   | Put  | Option on Bond Future | 14,151.0000          | 14,036.0000       | (0.813)           | 0            | 0           | 0             |
| 12/06/2008 | R207             | 2008/11/06 |        |      | Bond Future           | 10.1100              | 10.1100           | -                 | 0.0000       | 0.0000      | 0             |
| 12/06/2008 | R207             | 2008/11/06 | 8.50   | Put  | Option on Bond Future | 9,992.0000           | 9,992.0000        | -                 | 0            | 0           | 0             |
| 12/06/2008 | R207             | 2008/11/06 | 8.50   | Call | Option on Bond Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 12/06/2008 | R207             | 2009/02/05 |        |      | Bond Future           | 9.9850               | 9.9920            | 0.070             | 0.0000       | 0.0000      | 0             |
| 12/06/2008 | R207             | 2009/02/05 | 9.25   | Call | Option on Bond Future | 164.0000             | 159.0000          | (3.049)           | 0            | 0           | 0             |
| 12/06/2008 | R207             | 2009/02/05 | 9.25   | Put  | Option on Bond Future | 4,539.0000           | 4,574.0000        | 0.771             | 0            | 0           | 0             |
| 12/06/2008 | R209             | 2008/08/07 |        |      | Bond Future           | 9.8600               | 9.8850            | 0.254             | 0.0000       | 0.0000      | 6,986         |
| 12/06/2008 | R209             | 2008/08/07 | 7.75   | Call | Option on Bond Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 12/06/2008 | R209             | 2008/08/07 | 7.75   | Put  | Option on Bond Future | 17,066.0000          | 17,232.0000       | 0.973             | 0            | 0           | 0             |
| 12/06/2008 | R209             | 2008/11/06 |        |      | Bond Future           | 9.7860               | 9.8200            | 0.347             | 0.0000       | 0.0000      | 260           |
| 12/06/2008 | R209             | 2008/11/06 | 7.75   | Put  | Option on Bond Future | 16,554.0000          | 16,782.0000       | 1.377             | 0            | 0           | 0             |
| 12/06/2008 | R209             | 2008/11/06 | 7.75   | Call | Option on Bond Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 12/06/2008 | R209             | 2009/02/05 |        |      | Bond Future           | 9.6900               | 9.7310            | 0.423             | 0.0000       | 0.0000      | 0             |
| 12/06/2008 | R209             | 2009/02/05 | 9.00   | Put  | Option on Bond Future | 5,076.0000           | 5,344.0000        | 5.280             | 0            | 0           | 0             |
| 12/06/2008 | R209             | 2009/02/05 | 9.00   | Call | Option on Bond Future | 50.0000              | 38.0000           | (24.000)          | 0            | 0           | 0             |
| 12/06/2008 | TRT1             | 2008/08/07 |        |      | Index Future          | 247.3040             | 247.7860          | 0.195             | 0.0000       | 0.0000      | 0             |
| 12/06/2008 | TRT1             | 2008/11/06 |        |      | Index Future          | 254.9600             | 255.3970          | 0.171             | 0.0000       | 0.0000      | 400           |



| 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  |
|---------------------|------------------|--------|-----|-----------------|----------------------|-------------------|-------------------|--------------|-------------|----------------|
| 12/06/2008          | TRT1 2009/02/05  |        |     | Index Future    | 263.4190             | 263.8120          | 0.149             | 0.0000       | 0.0000      | 0              |
| 12/06/2008          | ZAAD 2008/06/13  |        |     | Currency Future | 7.5988               | 7.5628            | (0.474)           | 0.0000       | 0.0000      | 10             |
| 12/06/2008          | ZAAD 2008/09/15  |        |     | Currency Future | 7.6948               | 7.6513            | (0.565)           | 0.0000       | 0.0000      | 0              |
| 12/06/2008          | ZAAD 2008/12/12  |        |     | Currency Future | 7.7901               | 7.7426            | (0.610)           | 0.0000       | 0.0000      | 640            |
| 12/06/2008          | ZAAD 2009/03/16  |        |     | Currency Future | 7.8816               | 7.8300            | (0.655)           | 0.0000       | 0.0000      | 0              |
| <b>Grand Total:</b> |                  |        |     |                 |                      |                   |                   |              |             | <b>207,610</b> |