



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 04/02/2008

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
04/02/2008	\$ / R 2008/03/17			Currency Future	7.4700	7.4962	0.351	7.5100	0.0000	79,214
04/02/2008	\$ / R 2008/06/13			Currency Future	7.6301	7.6654	0.463	7.6400	0.0000	33,021
04/02/2008	\$ / R 2008/09/15			Currency Future	7.7949	7.8266	0.407	0.0000	0.0000	9,300
04/02/2008	£ / R 2008/03/17			Currency Future	14.6865	14.7652	0.536	0.0000	0.0000	1,197
04/02/2008	£ / R 2008/06/13			Currency Future	14.9122	15.0105	0.659	14.8900	0.0000	1,400
04/02/2008	£ / R 2008/09/15			Currency Future	15.1409	15.2357	0.626	0.0000	0.0000	319
04/02/2008	€ / R 2008/03/17			Currency Future	11.0727	11.0953	0.204	0.0000	0.0000	3,752
04/02/2008	€ / R 2008/06/13			Currency Future	11.2724	11.3094	0.328	11.2400	0.0000	3,891
04/02/2008	€ / R 2008/09/15			Currency Future	11.4750	11.5091	0.297	0.0000	0.0000	7,945
04/02/2008	ALBI 2008/02/07			Index Future	258.1770	258.0290	(0.057)	0.0000	0.0000	594
04/02/2008	ALBI 2008/02/07	254.00	Put	Index Future	29.0000	1.0000	(96.552)	0	0	0
04/02/2008	ALBI 2008/02/07	254.00	Call	Index Future	41,799.0000	40,291.0000	(3.608)	0	0	0
04/02/2008	ALBI 2008/05/02			Index Future	264.5610	264.7260	0.062	0.0000	0.0000	0
04/02/2008	ALBI 2008/05/02	265.00	Put	Index Future	28,624.0000	27,334.0000	(4.507)	0	0	0
04/02/2008	ALBI 2008/05/02	265.00	Call	Index Future	24,234.0000	24,594.0000	1.486	0	0	0

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04/02/2008	ALBI	2008/08/07			Index Future	272.5090	272.6550	0.054	0.0000	0.0000	0
04/02/2008	ALBI	2008/08/07	265.00	Put	Index Future	12,033.0000	11,501.0000	(4.421)	0	0	0
04/02/2008	ALBI	2008/08/07	265.00	Call	Index Future	87,123.0000	88,051.0000	1.065	0	0	0
04/02/2008	ALBI	2008/11/06			Index Future	279.9510	280.1160	0.059	0.0000	0.0000	0
04/02/2008	ALBI	2008/11/06	265.00	Call	Index Future	155,463.0000	156,835.0000	0.883	0	0	0
04/02/2008	ALBI	2008/11/06	265.00	Put	Index Future	5,953.0000	5,675.0000	(4.670)	0	0	0
04/02/2008	CRD1	2008/02/07			Index Future	111.7480	111.7360	(0.011)	0.0000	0.0000	0
04/02/2008	CRD1	2008/05/02			Index Future	114.5990	114.8560	0.224	0.0000	0.0000	0
04/02/2008	CRD1	2008/08/07			Index Future	119.8180	119.9050	0.073	0.0000	0.0000	0
04/02/2008	CRD1	2008/11/06			Index Future	121.2320	121.2190	(0.011)	0.0000	0.0000	8
04/02/2008	GOVI	2008/02/07			jGovi	259.9730	259.7140	(0.100)	0.0000	0.0000	7
04/02/2008	GOVI	2008/02/07	265.00	Put	jGovi	50,270.0000	52,860.0000	5.152	0	0	0
04/02/2008	GOVI	2008/02/07	265.00	Call	jGovi	0.0000	0.0000	-	0	0	0
04/02/2008	GOVI	2008/05/02			jGovi	267.0730	266.8065	(0.100)	0.0000	0.0000	2
04/02/2008	GOVI	2008/05/02	264.00	Put	jGovi	13,873.0000	14,336.0000	3.337	0	0	0
04/02/2008	GOVI	2008/05/02	264.00	Call	jGovi	44,603.0000	42,401.0000	(4.937)	0	0	0
04/02/2008	GOVI	2008/08/07			jGovi	274.4250	274.1520	(0.099)	0.0000	0.0000	0
04/02/2008	GOVI	2008/08/07	274.00	Call	jGovi	41,415.0000	39,684.0000	(4.180)	0	0	0
04/02/2008	GOVI	2008/08/07	274.00	Put	jGovi	37,165.0000	38,164.0000	2.688	0	0	0
04/02/2008	GOVI	2008/11/06			jGovi	282.0360	281.7570	(0.099)	0.0000	0.0000	60
04/02/2008	GOVI	2008/11/06	274.00	Call	jGovi	98,888.0000	96,586.0000	(2.328)	0	0	0
04/02/2008	GOVI	2008/11/06	274.00	Put	jGovi	18,528.0000	19,016.0000	2.634	0	0	0
04/02/2008	ILBI	2008/02/07			Index Future	299.2320	299.5510	0.107	0.0000	0.0000	0

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04/02/2008	ILBI	2008/05/02			Index Future	0.0000	307.3880	100.000	0.0000	0.0000	0
04/02/2008	J153	2010/08/31			jSwap	10.3970	10.3950	(0.019)	0.0000	0.0000	0
04/02/2008	J157	2015/09/15			jSwap	9.7630	9.7110	(0.533)	0.0000	0.0000	0
04/02/2008	J186	2026/12/21			jSwap	9.0770	9.0390	(0.419)	0.0000	0.0000	0
04/02/2008	J201	2014/12/22			jSwap	9.7710	9.7290	(0.430)	0.0000	0.0000	0
04/02/2008	J203	2017/09/15			jSwap	9.6920	9.6220	(0.722)	0.0000	0.0000	0
04/02/2008	J204	2018/12/21			jSwap	9.6050	9.5270	(0.812)	0.0000	0.0000	0
04/02/2008	J207	2020/01/15			jSwap	9.5010	9.4230	(0.821)	0.0000	0.0000	0
04/02/2008	JBAR	2005/12/21			jBar	11.1750	11.1750	-	0.0000	0.0000	0
04/02/2008	JFRA	2008/02/07			jFra	11.1870	11.1980	0.098	0.0000	0.0000	0
04/02/2008	JFRA	2008/02/07	7.50	Call	Option on jFra	9,177.0000	9,008.0000	(1.842)	0	0	0
04/02/2008	JFRA	2008/02/07	7.50	Put	Option on jFra	233.0000	40.0000	(82.833)	0	0	0
04/02/2008	JFRA	2008/05/02			jFra	11.1750	11.1750	-	0.0000	0.0000	0
04/02/2008	JFRA	2008/05/02	10.25	Call	Option on jFra	11,188.0000	11,017.0000	(1.528)	0	0	0
04/02/2008	JFRA	2008/05/02	10.25	Put	Option on jFra	8,799.0000	8,640.0000	(1.807)	0	0	0
04/02/2008	JFRA	2008/08/07			jFra	10.9800	10.9860	0.055	0.0000	0.0000	0
04/02/2008	JFRA	2008/08/07	10.25	Put	Option on jFra	13,434.0000	13,312.0000	(0.908)	0	0	0
04/02/2008	JFRA	2008/08/07	10.25	Call	Option on jFra	15,205.0000	15,099.0000	(0.697)	0	0	0
04/02/2008	JFRA	2008/11/06			jFra	10.6100	10.6080	(0.019)	0.0000	0.0000	0
04/02/2008	JFRA	2008/11/06	10.25	Put	Option on jFra	16,997.0000	16,905.0000	(0.541)	0	0	0
04/02/2008	JFRA	2008/11/06	10.25	Call	Option on jFra	17,871.0000	17,775.0000	(0.537)	0	0	0
04/02/2008	JFRA	2009/02/05			jFra	10.2750	10.2770	0.019	0.0000	0.0000	0

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04/02/2008	JFRA	2009/02/05	10.00	Call	Option on jFra	20,411.0000	20,331.0000	(0.392)	0	0	0
04/02/2008	JFRA	2009/02/05	10.00	Put	Option on jFra	19,742.0000	19,658.0000	(0.425)	0	0	0
04/02/2008	JFRA	2009/05/07			jFra	9.9830	9.9830	-	0.0000	0.0000	0
04/02/2008	JFRA	2009/08/06			jFra	9.7180	9.7030	(0.154)	0.0000	0.0000	0
04/02/2008	JFRA	2009/08/06	10.00	Call	Option on jFra	24,193.0000	24,109.0000	(0.347)	0	0	0
04/02/2008	JFRA	2009/08/06	10.00	Put	Option on jFra	24,880.0000	24,832.0000	(0.193)	0	0	0
04/02/2008	JFRA	2009/11/05			jFra	9.4390	9.4210	(0.191)	0.0000	0.0000	0
04/02/2008	JN02	2008/02/07			jNote	10.4580	10.4510	(0.067)	0.0000	0.0000	0
04/02/2008	JN02	2008/02/07	9.00	Call	Option on jNote	25,857.0000	25,747.0000	(0.425)	0	0	0
04/02/2008	JN02	2008/02/07	9.00	Put	Option on jNote	0.0000	0.0000	-	0	0	0
04/02/2008	JN02	2008/05/02			jNote	10.2350	10.2320	(0.029)	0.0000	0.0000	0
04/02/2008	JN02	2008/05/02	10.00	Put	Option on jNote	7,307.0000	7,173.0000	(1.834)	0	0	0
04/02/2008	JN02	2008/05/02	10.00	Call	Option on jNote	13,088.0000	12,889.0000	(1.520)	0	0	0
04/02/2008	JN02	2008/08/07			jNote	9.9690	9.9640	(0.050)	0.0000	0.0000	0
04/02/2008	JN05	2008/02/07			jNote	9.7510	9.7190	(0.328)	0.0000	0.0000	0
04/02/2008	JN05	2008/02/07	9.00	Call	Option on jNote	29,249.0000	28,017.0000	(4.212)	0	0	0
04/02/2008	JN05	2008/02/07	9.00	Put	Option on jNote	0.0000	0.0000	-	0	0	0
04/02/2008	JN05	2008/05/02			jNote	9.6410	9.6060	(0.363)	0.0000	0.0000	0
04/02/2008	JN05	2008/05/02	9.50	Call	Option on jNote	13,807.0000	12,826.0000	(7.105)	0	0	0
04/02/2008	JN05	2008/05/02	9.50	Put	Option on jNote	6,820.0000	7,218.0000	5.836	0	0	0
04/02/2008	JN05	2008/08/07			jNote	9.5130	9.4740	(0.410)	0.0000	0.0000	0
04/02/2008	JN10	2008/02/07			jNote	9.5040	9.4290	(0.789)	0.0000	0.0000	0
04/02/2008	JN10	2008/02/07	9.00	Call	Option on jNote	32,032.0000	27,324.0000	(14.698)	0	0	0
04/02/2008	JN10	2008/02/07	9.00	Put	Option on jNote	0.0000	0.0000	-	0	0	0

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04/02/2008	JN10	2008/05/02			jNote	9.4310	9.3520	(0.838)	0.0000	0.0000	0
04/02/2008	JN10	2008/05/02	9.00	Put	Option on jNote	1,450.0000	2,075.0000	43.103	0	0	0
04/02/2008	JN10	2008/05/02	9.00	Call	Option on jNote	30,376.0000	25,990.0000	(14.439)	0	0	0
04/02/2008	JN10	2008/08/07			jNote	9.3470	9.2640	(0.888)	0.0000	0.0000	0
04/02/2008	JROD	2008/02/29			jRod	10.7110	10.7000	(0.103)	0.0000	0.0000	0
04/02/2008	JROD	2008/03/31			jRod	10.9270	10.9050	(0.201)	0.0000	0.0000	0
04/02/2008	JROD	2008/04/30			jRod	11.1650	11.1360	(0.260)	0.0000	0.0000	0
04/02/2008	JROD	2008/05/30			jRod	11.0280	11.0110	(0.154)	0.0000	0.0000	0
04/02/2008	JROD	2008/06/30			jRod	11.1680	11.1470	(0.188)	0.0000	0.0000	0
04/02/2008	JROD	2008/07/31			jRod	11.2810	11.2550	(0.230)	0.0000	0.0000	0
04/02/2008	OTH1	2008/02/07			Index Future	249.6150	249.4240	(0.077)	0.0000	0.0000	0
04/02/2008	OTH1	2008/05/02			Index Future	255.9840	255.7870	(0.077)	0.0000	0.0000	0
04/02/2008	OTH1	2008/08/07			Index Future	263.3120	263.4590	0.056	0.0000	0.0000	0
04/02/2008	OTH1	2008/11/06			Index Future	270.7990	270.5930	(0.076)	0.0000	0.0000	12
04/02/2008	R153	2008/02/07			Bond Future	9.2100	9.2200	0.109	0.0000	0.0000	8,075
04/02/2008	R153	2008/02/07	8.25	Put	Option on Bond Future	2,280.0000	2,303.0000	1.009	0	0	0
04/02/2008	R153	2008/02/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/02/2008	R153	2008/02/07	7.75	Put	Option on Bond Future	3,492.0000	3,515.0000	0.659	0	0	0
04/02/2008	R153	2008/02/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/02/2008	R153	2008/02/07	8.00	Put	Option on Bond Future	2,884.0000	2,907.0000	0.798	0	0	0
04/02/2008	R153	2008/02/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/02/2008	R153	2008/05/02			Bond Future	8.9680	8.9780	0.112	0.0000	0.0000	3,800

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04/02/2008	R153	2008/05/02	9.00	Put	Option on Bond Future	548.0000	549.0000	0.182	0	0	0
04/02/2008	R153	2008/05/02	9.00	Call	Option on Bond Future	617.0000	596.0000	(3.404)	0	0	0
04/02/2008	R153	2008/08/07			Bond Future	8.6790	8.6890	0.115	0.0000	0.0000	1,290
04/02/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	564.0000	550.0000	(2.482)	0	0	0
04/02/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	912.0000	917.0000	0.548	0	0	0
04/02/2008	R153	2008/11/06			Bond Future	0.0000	8.3180	100.000	0.0000	0.0000	0
04/02/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	0.0000	1,206.0000	100.000	0	0	0
04/02/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	0.0000	2,801.0000	100.000	0	0	0
04/02/2008	R157	2008/02/07			Bond Future	8.6170	8.6370	0.232	8.6700	0.0000	9,931
04/02/2008	R157	2008/02/07	8.50	Put	Option on Bond Future	917.0000	934.0000	1.854	0	0	250
04/02/2008	R157	2008/02/07	7.75	Put	Option on Bond Future	5,736.0000	5,865.0000	2.249	0	0	0
04/02/2008	R157	2008/02/07	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/02/2008	R157	2008/02/07	7.50	Put	Option on Bond Future	7,454.0000	7,582.0000	1.717	0	0	0
04/02/2008	R157	2008/02/07	8.50	Call	Option on Bond Future	163.0000	51.0000	(68.712)	0	0	0
04/02/2008	R157	2008/02/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/02/2008	R157	2008/02/07	7.25	Put	Option on Bond Future	9,201.0000	9,329.0000	1.391	0	0	0
04/02/2008	R157	2008/02/07	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/02/2008	R157	2008/02/07	8.25	Call	Option on Bond Future	5.0000	0.0000	(100.000)	0	0	250
04/02/2008	R157	2008/02/07	8.25	Put	Option on Bond Future	2,393.0000	2,516.0000	5.140	0	0	0
04/02/2008	R157	2008/05/02			Bond Future	8.4870	8.5070	0.236	0.0000	0.0000	620
04/02/2008	R157	2008/05/02	8.50	Call	Option on Bond Future	1,710.0000	1,618.0000	(5.380)	0	0	0
04/02/2008	R157	2008/05/02	8.75	Call	Option on Bond Future	2,646.0000	2,537.0000	(4.119)	0	0	0
04/02/2008	R157	2008/05/02	8.50	Put	Option on Bond Future	1,628.0000	1,662.0000	2.088	0	0	2,000
04/02/2008	R157	2008/05/02	8.75	Put	Option on Bond Future	999.0000	1,017.0000	1.802	0	0	0
04/02/2008	R157	2008/08/07			Bond Future	8.3490	8.3690	0.240	0.0000	0.0000	2,500
04/02/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	3,585.0000	3,647.0000	1.729	0	0	0
04/02/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	1,406.0000	1,344.0000	(4.410)	0	0	0
04/02/2008	R157	2008/11/06			Bond Future	0.0000	8.2160	100.000	0.0000	0.0000	0
04/02/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	0.0000	982.0000	100.000	0	0	0
04/02/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	0.0000	4,153.0000	100.000	0	0	0

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04/02/2008	R186	2008/02/07			Bond Future	8.4070	8.4270	0.238	0.0000	0.0000	0
04/02/2008	R186	2008/02/07	7.25	Put	Option on Bond Future	13,499.0000	13,714.0000	1.593	0	0	0
04/02/2008	R186	2008/02/07	7.75	Put	Option on Bond Future	7,399.0000	7,614.0000	2.906	0	0	0
04/02/2008	R186	2008/02/07	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/02/2008	R186	2008/02/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/02/2008	R186	2008/02/07	7.50	Put	Option on Bond Future	10,396.0000	10,611.0000	2.068	0	0	0
04/02/2008	R186	2008/02/07	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/02/2008	R186	2008/05/02			Bond Future	8.3140	8.3440	0.361	0.0000	0.0000	0
04/02/2008	R186	2008/05/02	8.00	Call	Option on Bond Future	1,384.0000	1,243.0000	(10.188)	0	0	0
04/02/2008	R186	2008/05/02	8.00	Put	Option on Bond Future	4,858.0000	5,041.0000	3.767	0	0	0
04/02/2008	R186	2008/08/07			Bond Future	8.2380	8.2580	0.243	0.0000	0.0000	220
04/02/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	7,414.0000	7,536.0000	1.646	0	0	0
04/02/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	1,936.0000	1,841.0000	(4.907)	0	0	0
04/02/2008	R186	2008/11/06			Bond Future	0.0000	8.1660	100.000	0.0000	0.0000	0
04/02/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	0.0000	827.0000	100.000	0	0	0
04/02/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	0.0000	4,383.0000	100.000	0	0	0
04/02/2008	R196	2008/02/07			Bond Future	9.7290	10.1050	3.865	0.0000	0.0000	0
04/02/2008	R196	2008/02/07	8.25	Put	Option on Bond Future	1,456.0000	1,821.0000	25.069	0	0	0
04/02/2008	R196	2008/02/07	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/02/2008	R196	2008/02/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/02/2008	R196	2008/02/07	8.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/02/2008	R196	2008/02/07	8.75	Put	Option on Bond Future	960.0000	1,325.0000	38.021	0	0	0
04/02/2008	R196	2008/02/07	8.50	Put	Option on Bond Future	1,207.0000	1,572.0000	30.240	0	0	0
04/02/2008	R196	2008/05/02			Bond Future	9.7120	9.7020	(0.103)	0.0000	0.0000	0
04/02/2008	R196	2008/05/02	9.00	Call	Option on Bond Future	57.0000	55.0000	(3.509)	0	0	0
04/02/2008	R196	2008/05/02	9.00	Put	Option on Bond Future	606.0000	597.0000	(1.485)	0	0	0
04/02/2008	R196	2008/08/07			Bond Future	9.1360	9.1360	-	0.0000	0.0000	0
04/02/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	1,608.0000	1,596.0000	(0.746)	0	0	0
04/02/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	1,403.0000	1,391.0000	(0.855)	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
04/02/2008	R196	2008/11/06			Bond Future	0.0000	8.8940	100.000	0.0000	0.0000	0
04/02/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	0.0000	1,753.0000	100.000	0	0	0
04/02/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	0.0000	1,796.0000	100.000	0	0	0
04/02/2008	R201	2008/02/07			Bond Future	8.6450	8.6650	0.231	0.0000	0.0000	0
04/02/2008	R201	2008/02/07	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/02/2008	R201	2008/02/07	7.50	Put	Option on Bond Future	6,073.0000	6,176.0000	1.696	0	0	0
04/02/2008	R201	2008/02/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/02/2008	R201	2008/02/07	7.25	Put	Option on Bond Future	7,460.0000	7,562.0000	1.367	0	0	0
04/02/2008	R201	2008/02/07	7.75	Put	Option on Bond Future	4,709.0000	4,811.0000	2.166	0	0	0
04/02/2008	R201	2008/02/07	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/02/2008	R201	2008/05/02			Bond Future	8.5090	8.5290	0.235	0.0000	0.0000	0
04/02/2008	R201	2008/05/02	8.50	Call	Option on Bond Future	1,287.0000	1,215.0000	(5.594)	0	0	0
04/02/2008	R201	2008/05/02	8.50	Put	Option on Bond Future	1,332.0000	1,361.0000	2.177	0	0	0
04/02/2008	R201	2008/08/07			Bond Future	8.3650	8.3850	0.239	0.0000	0.0000	0
04/02/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	1,063.0000	1,015.0000	(4.516)	0	0	0
04/02/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	2,876.0000	2,926.0000	1.739	0	0	0
04/02/2008	R201	2008/11/06			Bond Future	0.0000	8.2210	100.000	0.0000	0.0000	0
04/02/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	0.0000	3,334.0000	100.000	0	0	0
04/02/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	0.0000	832.0000	100.000	0	0	0
04/02/2008	R203	2008/02/07			Bond Future	8.5100	8.5300	0.235	0.0000	0.0000	0
04/02/2008	R203	2008/02/07	7.50	Put	Option on Bond Future	6,746.0000	6,874.0000	1.897	0	0	0
04/02/2008	R203	2008/02/07	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/02/2008	R203	2008/05/02			Bond Future	8.3990	8.4190	0.238	0.0000	0.0000	0
04/02/2008	R203	2008/05/02	8.25	Call	Option on Bond Future	927.0000	856.0000	(7.659)	0	0	0
04/02/2008	R203	2008/05/02	8.25	Put	Option on Bond Future	1,879.0000	1,936.0000	3.034	0	0	0
04/02/2008	R203	2008/08/07			Bond Future	8.2810	8.3010	0.242	0.0000	0.0000	0
04/02/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	3,789.0000	3,884.0000	2.507	0	0	0
04/02/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	372.0000	342.0000	(8.065)	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
04/02/2008	R203	2008/11/06			Bond Future	0.0000	8.1740	100.000	0.0000	0.0000	0
04/02/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	0.0000	2,930.0000	100.000	0	0	0
04/02/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	0.0000	925.0000	100.000	0	0	0
04/02/2008	R204	2008/02/07			Bond Future	8.5030	8.5230	0.235	0.0000	0.0000	3,331
04/02/2008	R204	2008/02/07	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/02/2008	R204	2008/02/07	7.50	Put	Option on Bond Future	7,191.0000	7,327.0000	1.891	0	0	0
04/02/2008	R204	2008/05/02			Bond Future	8.4010	8.4210	0.238	0.0000	0.0000	0
04/02/2008	R204	2008/05/02	8.25	Put	Option on Bond Future	2,024.0000	2,084.0000	2.964	0	0	0
04/02/2008	R204	2008/05/02	8.25	Call	Option on Bond Future	988.0000	913.0000	(7.591)	0	0	0
04/02/2008	R204	2008/08/07			Bond Future	8.2950	8.3150	0.241	0.0000	0.0000	0
04/02/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	4,061.0000	4,169.0000	2.659	0	0	0
04/02/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	277.0000	251.0000	(9.386)	0	0	0
04/02/2008	R204	2008/11/06			Bond Future	0.0000	8.1990	100.000	0.0000	0.0000	0
04/02/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	0.0000	928.0000	100.000	0	0	0
04/02/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	0.0000	2,925.0000	100.000	0	0	0
04/02/2008	R206	2008/02/07			Bond Future	8.6940	8.7140	0.230	0.0000	0.0000	0
04/02/2008	R206	2008/02/07	7.75	Put	Option on Bond Future	4,269.0000	4,357.0000	2.061	0	0	0
04/02/2008	R206	2008/02/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/02/2008	R206	2008/05/02			Bond Future	8.5530	8.5730	0.234	0.0000	0.0000	0
04/02/2008	R206	2008/05/02	8.25	Put	Option on Bond Future	1,753.0000	1,801.0000	2.738	0	0	0
04/02/2008	R206	2008/05/02	8.25	Call	Option on Bond Future	438.0000	400.0000	(8.676)	0	0	0
04/02/2008	R206	2008/08/07			Bond Future	8.4000	8.4200	0.238	0.0000	0.0000	0
04/02/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	2,402.0000	2,450.0000	1.998	0	0	0
04/02/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	710.0000	674.0000	(5.070)	0	0	0
04/02/2008	R206	2008/11/06			Bond Future	8.3230	8.2400	(0.997)	0.0000	0.0000	610
04/02/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	1,157.0000	1,284.0000	10.977	0	0	0
04/02/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	2,477.0000	2,267.0000	(8.478)	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
04/02/2008	R207	2008/02/07			Bond Future	8.4950	8.5150	0.235	0.0000	0.0000	0
04/02/2008	R207	2008/02/07	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/02/2008	R207	2008/02/07	7.50	Put	Option on Bond Future	7,274.0000	7,413.0000	1.911	0	0	0
04/02/2008	R207	2008/05/02			Bond Future	8.4030	8.4230	0.238	0.0000	0.0000	0
04/02/2008	R207	2008/05/02	8.25	Call	Option on Bond Future	1,003.0000	926.0000	(7.677)	0	0	0
04/02/2008	R207	2008/05/02	8.25	Put	Option on Bond Future	2,072.0000	2,134.0000	2.992	0	0	0
04/02/2008	R207	2008/08/07			Bond Future	8.3050	8.3250	0.241	0.0000	0.0000	0
04/02/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	537.0000	492.0000	(8.380)	0	0	0
04/02/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	2,677.0000	2,771.0000	3.511	0	0	0
04/02/2008	R207	2008/11/06			Bond Future	0.0000	8.2170	100.000	0.0000	0.0000	0
04/02/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	0.0000	2,775.0000	100.000	0	0	0
04/02/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	0.0000	852.0000	100.000	0	0	0
04/02/2008	R209	2008/02/07			Bond Future	8.2000	8.2100	0.122	0.0000	0.0000	6,410
04/02/2008	R209	2008/02/07	7.00	Put	Option on Bond Future	12,135.0000	12,225.0000	0.742	0	0	0
04/02/2008	R209	2008/02/07	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/02/2008	R209	2008/05/02			Bond Future	8.1310	8.1410	0.123	0.0000	0.0000	0
04/02/2008	R209	2008/05/02	7.75	Call	Option on Bond Future	772.0000	722.0000	(6.477)	0	0	0
04/02/2008	R209	2008/05/02	7.75	Put	Option on Bond Future	4,368.0000	4,409.0000	0.939	0	0	0
04/02/2008	R209	2008/08/07			Bond Future	8.0590	8.0690	0.124	0.0000	0.0000	0
04/02/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	263.0000	242.0000	(7.985)	0	0	0
04/02/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	3,194.0000	3,265.0000	2.223	0	0	0
04/02/2008	R209	2008/11/06			Bond Future	7.8850	7.9940	1.382	0.0000	0.0000	260
04/02/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	0.0000	561.0000	100.000	0	0	0
04/02/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	0.0000	2,885.0000	100.000	0	0	0
04/02/2008	TRT1	2008/02/07			Index Future	256.6970	256.4460	(0.098)	0.0000	0.0000	0
04/02/2008	TRT1	2008/05/02			Index Future	263.2470	262.9880	(0.098)	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
04/02/2008	TRT1 2008/08/07			Index Future	271.0120	271.1570	0.054	0.0000	0.0000	0
04/02/2008	TRT1 2008/11/06			Index Future	278.4830	278.2110	(0.098)	0.0000	0.0000	400
Grand Total:										180,669