



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for 11/09/2007

| 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 |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 11/09/2007 | \$ / R 2007/09/17 |        |      | Currency Future | 7.2484               | 7.1945            | (0.744)           | 7.2000       | 7.2000      | 2,113         |
| 11/09/2007 | \$ / R 2007/12/14 |        |      | Currency Future | 7.3422               | 7.2861            | (0.764)           | 7.3100       | 7.3100      | 23,660        |
| 11/09/2007 | \$ / R 2008/03/17 |        |      | Currency Future | 7.4502               | 7.3910            | (0.795)           | 0.0000       | 0.0000      | 7,600         |
| 11/09/2007 | ALBI 2007/11/01   |        |      | Index Future    | 253.4450             | 253.2040          | (0.095)           | 0.0000       | 0.0000      | 0             |
| 11/09/2007 | ALBI 2007/11/01   | 254.00 | Put  | Index Future    | 22,006.0000          | 23,155.0000       | 5.221             | 0            | 0           | 0             |
| 11/09/2007 | ALBI 2007/11/01   | 254.00 | Call | Index Future    | 16,456.0000          | 15,195.0000       | (7.663)           | 0            | 0           | 0             |
| 11/09/2007 | ALBI 2008/02/07   |        |      | Index Future    | 260.5580             | 260.2530          | (0.117)           | 0.0000       | 0.0000      | 8             |
| 11/09/2007 | ALBI 2008/02/07   | 254.00 | Put  | Index Future    | 9,994.0000           | 10,564.0000       | 5.703             | 0            | 0           | 0             |
| 11/09/2007 | ALBI 2008/02/07   | 254.00 | Call | Index Future    | 75,574.0000          | 73,094.0000       | (3.282)           | 0            | 0           | 0             |
| 11/09/2007 | CRD1 2007/11/01   |        |      | Index Future    | 109.1550             | 109.0840          | (0.065)           | 0.0000       | 0.0000      | 8             |
| 11/09/2007 | CRD1 2008/02/07   |        |      | Index Future    | 112.1160             | 112.0430          | (0.065)           | 0.0000       | 0.0000      | 0             |
| 11/09/2007 | GOVI 2007/11/01   |        |      | jGovi           | 254.4010             | 254.1735          | (0.089)           | 0.0000       | 0.0000      | 60            |
| 11/09/2007 | GOVI 2007/11/01   | 265.00 | Call | jGovi           | 31.0000              | 23.0000           | (25.806)          | 0            | 0           | 0             |
| 11/09/2007 | GOVI 2007/11/01   | 265.00 | Put  | jGovi           | 106,021.0000         | 108,288.0000      | 2.138             | 0            | 0           | 0             |
| 11/09/2007 | GOVI 2008/02/07   |        |      | jGovi           | 261.3040             | 261.0680          | (0.090)           | 0.0000       | 0.0000      | 12            |
| 11/09/2007 | GOVI 2008/02/07   | 265.00 | Call | jGovi           | 11,745.0000          | 11,000.0000       | (6.343)           | 0            | 0           | 0             |
| 11/09/2007 | GOVI 2008/02/07   | 265.00 | Put  | jGovi           | 48,705.0000          | 50,320.0000       | 3.316             | 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 |
|------------|------------------|------------|--------|------|----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 11/09/2007 | GOVI             | 2008/05/02 |        |      | jGovi          | 267.8920             | 267.6515          | (0.090)           | 0.0000       | 0.0000      | 0             |
| 11/09/2007 | GOVI             | 2008/05/02 | 264.00 | Put  | jGovi          | 25,903.0000          | 26,670.0000       | 2.961             | 0            | 0           | 0             |
| 11/09/2007 | GOVI             | 2008/05/02 | 264.00 | Call | jGovi          | 64,823.0000          | 63,185.0000       | (2.527)           | 0            | 0           | 0             |
| 11/09/2007 | ILBI             | 2007/11/01 |        |      | Index Future   | 280.5460             | 280.5760          | 0.011             | 0.0000       | 0.0000      | 0             |
| 11/09/2007 | ILBI             | 2008/02/07 |        |      | Index Future   | 288.4190             | 288.3870          | (0.011)           | 0.0000       | 0.0000      | 0             |
| 11/09/2007 | J153             | 2010/08/31 |        |      | jSwap          | 10.1410              | 10.1560           | 0.148             | 0.0000       | 0.0000      | 0             |
| 11/09/2007 | J157             | 2015/09/15 |        |      | jSwap          | 9.6470               | 9.6500            | 0.031             | 0.0000       | 0.0000      | 0             |
| 11/09/2007 | J186             | 2026/12/21 |        |      | jSwap          | 8.6940               | 8.6850            | (0.104)           | 0.0000       | 0.0000      | 0             |
| 11/09/2007 | J201             | 2014/12/22 |        |      | jSwap          | 9.7250               | 9.7280            | 0.031             | 0.0000       | 0.0000      | 0             |
| 11/09/2007 | J203             | 2017/09/15 |        |      | jSwap          | 9.4890               | 9.4950            | 0.063             | 0.0000       | 0.0000      | 0             |
| 11/09/2007 | J204             | 2018/12/21 |        |      | jSwap          | 9.3810               | 9.3870            | 0.064             | 0.0000       | 0.0000      | 0             |
| 11/09/2007 | J207             | 2020/01/15 |        |      | jSwap          | 9.2780               | 9.2830            | 0.054             | 0.0000       | 0.0000      | 0             |
| 11/09/2007 | JBAR             | 2005/12/21 |        |      | jBar           | 10.1710              | 10.1710           | -                 | 0.0000       | 0.0000      | 0             |
| 11/09/2007 | JFRA             | 2007/11/01 |        |      | jFra           | 10.4270              | 10.3680           | (0.566)           | 0.0000       | 0.0000      | 0             |
| 11/09/2007 | JFRA             | 2007/11/01 | 7.50   | Call | Option on jFra | 7,645.0000           | 7,492.0000        | (2.001)           | 0            | 0           | 0             |
| 11/09/2007 | JFRA             | 2007/11/01 | 7.50   | Put  | Option on jFra | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 11/09/2007 | JFRA             | 2008/02/07 |        |      | jFra           | 10.5000              | 10.4700           | (0.286)           | 0.0000       | 0.0000      | 0             |
| 11/09/2007 | JFRA             | 2008/02/07 | 7.50   | Call | Option on jFra | 16,723.0000          | 16,653.0000       | (0.419)           | 0            | 0           | 0             |
| 11/09/2007 | JFRA             | 2008/02/07 | 7.50   | Put  | Option on jFra | 9,420.0000           | 9,399.0000        | (0.223)           | 0            | 0           | 0             |
| 11/09/2007 | JFRA             | 2008/05/02 |        |      | jFra           | 10.5070              | 10.4670           | (0.381)           | 0.0000       | 0.0000      | 0             |
| 11/09/2007 | JFRA             | 2008/05/02 | 10.25  | Call | Option on jFra | 16,332.0000          | 16,245.0000       | (0.533)           | 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 |
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| 11/09/2007 | JFRA             | 2008/05/02 | 10.25  | Put  | Option on jFra  | 15,670.0000          | 15,690.0000       | 0.128             | 0            | 0           | 0             |
| 11/09/2007 | JFRA             | 2008/08/07 |        |      | jFra            | 10.3170              | 10.3390           | 0.213             | 0.0000       | 0.0000      | 0             |
| 11/09/2007 | JFRA             | 2008/08/07 | 10.25  | Put  | Option on jFra  | 18,939.0000          | 18,884.0000       | (0.290)           | 0            | 0           | 0             |
| 11/09/2007 | JFRA             | 2008/08/07 | 10.25  | Call | Option on jFra  | 19,102.0000          | 19,100.0000       | (0.010)           | 0            | 0           | 0             |
| 11/09/2007 | JFRA             | 2008/11/06 |        |      | jFra            | 10.1510              | 10.1230           | (0.276)           | 0.0000       | 0.0000      | 0             |
| 11/09/2007 | JFRA             | 2008/11/06 | 10.25  | Call | Option on jFra  | 21,353.0000          | 21,295.0000       | (0.272)           | 0            | 0           | 0             |
| 11/09/2007 | JFRA             | 2008/11/06 | 10.25  | Put  | Option on jFra  | 21,594.0000          | 21,604.0000       | 0.046             | 0            | 0           | 0             |
| 11/09/2007 | JN02             | 2007/11/01 |        |      | jNote           | 10.1910              | 10.1790           | (0.118)           | 0.0000       | 0.0000      | 0             |
| 11/09/2007 | JN02             | 2007/11/01 | 9.00   | Call | Option on jNote | 22,570.0000          | 22,350.0000       | (0.975)           | 0            | 0           | 0             |
| 11/09/2007 | JN02             | 2007/11/01 | 9.00   | Put  | Option on jNote | 1,168.0000           | 1,157.0000        | (0.942)           | 0            | 0           | 0             |
| 11/09/2007 | JN02             | 2008/02/07 |        |      | jNote           | 10.0820              | 10.0910           | 0.089             | 0.0000       | 0.0000      | 0             |
| 11/09/2007 | JN02             | 2008/02/07 | 9.00   | Put  | Option on jNote | 5,286.0000           | 5,206.0000        | (1.513)           | 0            | 0           | 0             |
| 11/09/2007 | JN02             | 2008/02/07 | 9.00   | Call | Option on jNote | 24,581.0000          | 24,663.0000       | 0.334             | 0            | 0           | 0             |
| 11/09/2007 | JN02             | 2008/05/02 |        |      | jNote           | 9.9680               | 9.9880            | 0.201             | 0.0000       | 0.0000      | 0             |
| 11/09/2007 | JN02             | 2008/05/02 | 10.00  | Call | Option on jNote | 16,505.0000          | 16,651.0000       | 0.885             | 0            | 0           | 0             |
| 11/09/2007 | JN02             | 2008/05/02 | 10.00  | Put  | Option on jNote | 15,498.0000          | 15,287.0000       | (1.361)           | 0            | 0           | 0             |
| 11/09/2007 | JN05             | 2007/11/01 |        |      | jNote           | 9.7820               | 9.7800            | (0.020)           | 0.0000       | 0.0000      | 0             |
| 11/09/2007 | JN05             | 2007/11/01 | 9.00   | Call | Option on jNote | 30,913.0000          | 30,822.0000       | (0.294)           | 0            | 0           | 0             |
| 11/09/2007 | JN05             | 2007/11/01 | 9.00   | Put  | Option on jNote | 390.0000             | 376.0000          | (3.590)           | 0            | 0           | 0             |
| 11/09/2007 | JN05             | 2008/02/07 |        |      | jNote           | 9.7110               | 9.7130            | 0.021             | 0.0000       | 0.0000      | 0             |
| 11/09/2007 | JN05             | 2008/02/07 | 9.00   | Put  | Option on jNote | 3,294.0000           | 3,251.0000        | (1.305)           | 0            | 0           | 0             |
| 11/09/2007 | JN05             | 2008/02/07 | 9.00   | Call | Option on jNote | 31,097.0000          | 31,129.0000       | 0.103             | 0            | 0           | 0             |
| 11/09/2007 | JN05             | 2008/05/02 |        |      | jNote           | 9.6420               | 9.6460            | 0.041             | 0.0000       | 0.0000      | 0             |
| 11/09/2007 | JN05             | 2008/05/02 | 9.50   | Put  | Option on jNote | 12,668.0000          | 12,568.0000       | (0.789)           | 0            | 0           | 0             |
| 11/09/2007 | JN05             | 2008/05/02 | 9.50   | Call | Option on jNote | 19,723.0000          | 19,776.0000       | 0.269             | 0            | 0           | 0             |
| 11/09/2007 | JN10             | 2007/11/01 |        |      | jNote           | 9.3530               | 9.3580            | 0.053             | 0.0000       | 0.0000      | 0             |
| 11/09/2007 | JN10             | 2007/11/01 | 9.00   | Put  | Option on jNote | 1,032.0000           | 962.0000          | (6.783)           | 0            | 0           | 0             |

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| 11/09/2007 | JN10             | 2007/11/01 | 9.00   | Call | Option on jNote       | 23,555.0000          | 23,803.0000       | 1.053             | 0            | 0           | 0             |
| 11/09/2007 | JN10             | 2008/02/07 |        |      | jNote                 | 9.2830               | 9.2920            | 0.097             | 0.0000       | 0.0000      | 0             |
| 11/09/2007 | JN10             | 2008/02/07 | 9.00   | Put  | Option on jNote       | 5,628.0000           | 5,428.0000        | (3.554)           | 0            | 0           | 0             |
| 11/09/2007 | JN10             | 2008/02/07 | 9.00   | Call | Option on jNote       | 23,716.0000          | 24,089.0000       | 1.573             | 0            | 0           | 0             |
| 11/09/2007 | JN10             | 2008/05/02 |        |      | jNote                 | 9.2150               | 9.2250            | 0.109             | 0.0000       | 0.0000      | 0             |
| 11/09/2007 | JN10             | 2008/05/02 | 9.00   | Call | Option on jNote       | 24,627.0000          | 25,005.0000       | 1.535             | 0            | 0           | 0             |
| 11/09/2007 | JN10             | 2008/05/02 | 9.00   | Put  | Option on jNote       | 9,426.0000           | 9,169.0000        | (2.727)           | 0            | 0           | 0             |
| 11/09/2007 | JROD             | 2007/09/28 |        |      | jRod                  | 9.4230               | 9.4210            | (0.021)           | 0.0000       | 0.0000      | 0             |
| 11/09/2007 | JROD             | 2007/10/31 |        |      | jRod                  | 9.7510               | 9.7440            | (0.072)           | 0.0000       | 0.0000      | 0             |
| 11/09/2007 | JROD             | 2007/11/30 |        |      | jRod                  | 10.0790              | 10.0700           | (0.089)           | 0.0000       | 0.0000      | 0             |
| 11/09/2007 | JROD             | 2007/12/31 |        |      | jRod                  | 9.8820               | 9.8770            | (0.051)           | 0.0000       | 0.0000      | 0             |
| 11/09/2007 | JROD             | 2008/01/31 |        |      | jRod                  | 10.1330              | 10.1280           | (0.049)           | 0.0000       | 0.0000      | 0             |
| 11/09/2007 | JROD             | 2008/02/29 |        |      | jRod                  | 10.3470              | 10.3410           | (0.058)           | 0.0000       | 0.0000      | 0             |
| 11/09/2007 | JROD             | 2008/03/31 |        |      | jRod                  | 10.1380              | 10.1330           | (0.049)           | 0.0000       | 0.0000      | 0             |
| 11/09/2007 | OTH1             | 2007/11/01 |        |      | Index Future          | 248.5210             | 248.2090          | (0.126)           | 0.0000       | 0.0000      | 12            |
| 11/09/2007 | OTH1             | 2008/02/07 |        |      | Index Future          | 255.2640             | 254.9420          | (0.126)           | 0.0000       | 0.0000      | 0             |
| 11/09/2007 | R153             | 2007/11/01 |        |      | Bond Future           | 9.3040               | 9.3140            | 0.107             | 0.0000       | 0.0000      | 124           |
| 11/09/2007 | R153             | 2007/11/01 | 8.25   | Put  | Option on Bond Future | 27,564.0000          | 27,814.0000       | 0.907             | 0            | 0           | 0             |
| 11/09/2007 | R153             | 2007/11/01 | 8.25   | Call | Option on Bond Future | 60.0000              | 52.0000           | (13.333)          | 0            | 0           | 0             |
| 11/09/2007 | R153             | 2007/11/01 | 8.00   | Call | Option on Bond Future | 12.0000              | 10.0000           | (16.667)          | 0            | 0           | 0             |
| 11/09/2007 | R153             | 2007/11/01 | 7.75   | Put  | Option on Bond Future | 40,865.0000          | 41,121.0000       | 0.626             | 0            | 0           | 0             |
| 11/09/2007 | R153             | 2007/11/01 | 7.75   | Call | Option on Bond Future | 2.0000               | 2.0000            | -                 | 0            | 0           | 0             |
| 11/09/2007 | R153             | 2007/11/01 | 8.00   | Put  | Option on Bond Future | 34,170.0000          | 34,425.0000       | 0.746             | 0            | 0           | 0             |

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| 11/09/2007 | R153             | 2008/02/07 |        |      | Bond Future           | 9.1890               | 9.1990            | 0.109             | 9.1800       | 9.1800      | 724           |
| 11/09/2007 | R153             | 2008/02/07 | 8.25   | Call | Option on Bond Future | 1,712.0000           | 1,660.0000        | (3.037)           | 0            | 0           | 0             |
| 11/09/2007 | R153             | 2008/02/07 | 8.25   | Put  | Option on Bond Future | 24,019.0000          | 24,200.0000       | 0.754             | 0            | 0           | 0             |
| 11/09/2007 | R153             | 2008/02/07 | 8.00   | Call | Option on Bond Future | 984.0000             | 949.0000          | (3.557)           | 0            | 0           | 0             |
| 11/09/2007 | R153             | 2008/02/07 | 8.00   | Put  | Option on Bond Future | 29,328.0000          | 29,528.0000       | 0.682             | 0            | 0           | 0             |
| 11/09/2007 | R153             | 2008/02/07 | 7.75   | Put  | Option on Bond Future | 34,958.0000          | 35,171.0000       | 0.609             | 0            | 0           | 0             |
| 11/09/2007 | R153             | 2008/02/07 | 7.75   | Call | Option on Bond Future | 533.0000             | 511.0000          | (4.128)           | 0            | 0           | 0             |
| 11/09/2007 | R153             | 2008/05/02 |        |      | Bond Future           | 9.1040               | 9.1140            | 0.110             | 0.0000       | 0.0000      | 0             |
| 11/09/2007 | R153             | 2008/05/02 | 9.00   | Call | Option on Bond Future | 8,314.0000           | 8,194.0000        | (1.443)           | 0            | 0           | 0             |
| 11/09/2007 | R153             | 2008/05/02 | 9.00   | Put  | Option on Bond Future | 10,555.0000          | 10,651.0000       | 0.910             | 0            | 0           | 0             |
| 11/09/2007 | R157             | 2007/11/01 |        |      | Bond Future           | 8.6410               | 8.6610            | 0.231             | 0.0000       | 0.0000      | 266           |
| 11/09/2007 | R157             | 2007/11/01 | 7.50   | Call | Option on Bond Future | 44.0000              | 35.0000           | (20.455)          | 0            | 0           | 0             |
| 11/09/2007 | R157             | 2007/11/01 | 7.50   | Put  | Option on Bond Future | 78,452.0000          | 79,763.0000       | 1.671             | 0            | 0           | 0             |
| 11/09/2007 | R157             | 2007/11/01 | 7.50   | Call | Option on Bond Future | 44.0000              | 35.0000           | (20.455)          | 0            | 0           | 0             |
| 11/09/2007 | R157             | 2007/11/01 | 7.50   | Put  | Option on Bond Future | 78,452.0000          | 79,763.0000       | 1.671             | 0            | 0           | 0             |
| 11/09/2007 | R157             | 2007/11/01 | 7.25   | Call | Option on Bond Future | 6.0000               | 5.0000            | (16.667)          | 0            | 0           | 0             |
| 11/09/2007 | R157             | 2007/11/01 | 8.75   | Put  | Option on Bond Future | 8,405.0000           | 8,832.0000        | 5.080             | 0            | 0           | 50            |
| 11/09/2007 | R157             | 2007/11/01 | 8.75   | Call | Option on Bond Future | 15,576.0000          | 14,683.0000       | (5.733)           | 0            | 0           | 0             |
| 11/09/2007 | R157             | 2007/11/01 | 8.50   | Put  | Option on Bond Future | 16,983.0000          | 17,708.0000       | 4.269             | 0            | 0           | 0             |
| 11/09/2007 | R157             | 2007/11/01 | 8.50   | Call | Option on Bond Future | 7,627.0000           | 7,031.0000        | (7.814)           | 0            | 0           | 5             |
| 11/09/2007 | R157             | 2007/11/01 | 7.25   | Put  | Option on Bond Future | 96,443.0000          | 97,761.0000       | 1.367             | 0            | 0           | 0             |
| 11/09/2007 | R157             | 2007/11/01 | 8.25   | Put  | Option on Bond Future | 29,220.0000          | 30,222.0000       | 3.429             | 0            | 0           | 0             |
| 11/09/2007 | R157             | 2007/11/01 | 8.25   | Call | Option on Bond Future | 3,048.0000           | 2,730.0000        | (10.433)          | 0            | 0           | 35            |
| 11/09/2007 | R157             | 2007/11/01 | 7.75   | Put  | Option on Bond Future | 60,929.0000          | 62,208.0000       | 2.099             | 0            | 0           | 0             |
| 11/09/2007 | R157             | 2007/11/01 | 7.75   | Call | Option on Bond Future | 236.0000             | 196.0000          | (16.949)          | 0            | 0           | 0             |
| 11/09/2007 | R157             | 2008/02/07 |        |      | Bond Future           | 8.5570               | 8.5770            | 0.234             | 0.0000       | 0.0000      | 358           |
| 11/09/2007 | R157             | 2008/02/07 | 7.25   | Call | Option on Bond Future | 1,032.0000           | 954.0000          | (7.558)           | 0            | 0           | 0             |
| 11/09/2007 | R157             | 2008/02/07 | 7.25   | Put  | Option on Bond Future | 89,180.0000          | 90,391.0000       | 1.358             | 0            | 0           | 0             |
| 11/09/2007 | R157             | 2008/02/07 | 7.50   | Put  | Option on Bond Future | 72,825.0000          | 73,972.0000       | 1.575             | 0            | 0           | 0             |
| 11/09/2007 | R157             | 2008/02/07 | 7.50   | Call | Option on Bond Future | 2,147.0000           | 2,005.0000        | (6.614)           | 0            | 0           | 0             |
| 11/09/2007 | R157             | 2008/02/07 | 7.75   | Call | Option on Bond Future | 4,115.0000           | 3,877.0000        | (5.784)           | 0            | 0           | 0             |
| 11/09/2007 | R157             | 2008/02/07 | 7.75   | Put  | Option on Bond Future | 57,617.0000          | 58,669.0000       | 1.826             | 0            | 0           | 0             |

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| 11/09/2007 | R157             | 2008/05/02 |        |      | Bond Future           | 8.4950               | 8.5150            | 0.235             | 0.0000       | 0.0000      | 0             |
| 11/09/2007 | R157             | 2008/05/02 | 8.75   | Call | Option on Bond Future | 30,706.0000          | 29,881.0000       | (2.687)           | 0            | 0           | 0             |
| 11/09/2007 | R157             | 2008/05/02 | 8.50   | Call | Option on Bond Future | 22,094.0000          | 21,409.0000       | (3.100)           | 0            | 0           | 0             |
| 11/09/2007 | R157             | 2008/05/02 | 8.50   | Put  | Option on Bond Future | 21,779.0000          | 22,355.0000       | 2.645             | 0            | 0           | 0             |
| 11/09/2007 | R157             | 2008/05/02 | 8.75   | Put  | Option on Bond Future | 14,745.0000          | 15,182.0000       | 2.964             | 0            | 0           | 0             |
| 11/09/2007 | R186             | 2007/11/01 |        |      | Bond Future           | 8.3070               | 8.3270            | 0.241             | 0.0000       | 0.0000      | 0             |
| 11/09/2007 | R186             | 2007/11/01 | 7.00   | Put  | Option on Bond Future | 157,589.0000         | 159,778.0000      | 1.389             | 0            | 0           | 0             |
| 11/09/2007 | R186             | 2007/11/01 | 7.25   | Call | Option on Bond Future | 141.0000             | 113.0000          | (19.858)          | 0            | 0           | 0             |
| 11/09/2007 | R186             | 2007/11/01 | 7.25   | Put  | Option on Bond Future | 125,281.0000         | 127,447.0000      | 1.729             | 0            | 0           | 0             |
| 11/09/2007 | R186             | 2007/11/01 | 7.00   | Call | Option on Bond Future | 21.0000              | 16.0000           | (23.810)          | 0            | 0           | 0             |
| 11/09/2007 | R186             | 2007/11/01 | 7.50   | Put  | Option on Bond Future | 94,536.0000          | 96,622.0000       | 2.207             | 0            | 0           | 0             |
| 11/09/2007 | R186             | 2007/11/01 | 7.50   | Call | Option on Bond Future | 693.0000             | 585.0000          | (15.584)          | 0            | 0           | 0             |
| 11/09/2007 | R186             | 2008/02/07 |        |      | Bond Future           | 8.2440               | 8.2640            | 0.243             | 0.0000       | 0.0000      | 0             |
| 11/09/2007 | R186             | 2008/02/07 | 7.25   | Put  | Option on Bond Future | 120,819.0000         | 122,770.0000      | 1.615             | 0            | 0           | 0             |
| 11/09/2007 | R186             | 2008/02/07 | 7.50   | Call | Option on Bond Future | 7,107.0000           | 6,682.0000        | (5.980)           | 0            | 0           | 0             |
| 11/09/2007 | R186             | 2008/02/07 | 7.50   | Put  | Option on Bond Future | 93,327.0000          | 95,100.0000       | 1.900             | 0            | 0           | 0             |
| 11/09/2007 | R186             | 2008/02/07 | 7.25   | Call | Option on Bond Future | 3,563.0000           | 3,316.0000        | (6.932)           | 0            | 0           | 0             |
| 11/09/2007 | R186             | 2008/02/07 | 7.75   | Put  | Option on Bond Future | 69,173.0000          | 70,709.0000       | 2.221             | 0            | 0           | 0             |
| 11/09/2007 | R186             | 2008/02/07 | 7.75   | Call | Option on Bond Future | 12,922.0000          | 12,260.0000       | (5.123)           | 0            | 0           | 0             |
| 11/09/2007 | R186             | 2008/05/02 |        |      | Bond Future           | 8.1980               | 8.2180            | 0.244             | 0.0000       | 0.0000      | 0             |
| 11/09/2007 | R186             | 2008/05/02 | 8.00   | Call | Option on Bond Future | 29,266.0000          | 28,257.0000       | (3.448)           | 0            | 0           | 0             |
| 11/09/2007 | R186             | 2008/05/02 | 8.00   | Put  | Option on Bond Future | 51,346.0000          | 52,534.0000       | 2.314             | 0            | 0           | 0             |
| 11/09/2007 | R196             | 2007/11/01 |        |      | Bond Future           | 9.5290               | 9.5420            | 0.136             | 0.0000       | 0.0000      | 0             |
| 11/09/2007 | R196             | 2007/11/01 | 8.75   | Put  | Option on Bond Future | 9,709.0000           | 9,851.0000        | 1.463             | 0            | 0           | 0             |
| 11/09/2007 | R196             | 2007/11/01 | 8.75   | Call | Option on Bond Future | 168.0000             | 151.0000          | (10.119)          | 0            | 0           | 0             |
| 11/09/2007 | R196             | 2007/11/01 | 8.50   | Call | Option on Bond Future | 49.0000              | 43.0000           | (12.245)          | 0            | 0           | 0             |
| 11/09/2007 | R196             | 2007/11/01 | 8.50   | Put  | Option on Bond Future | 12,679.0000          | 12,831.0000       | 1.199             | 0            | 0           | 0             |
| 11/09/2007 | R196             | 2007/11/01 | 8.25   | Call | Option on Bond Future | 12.0000              | 10.0000           | (16.667)          | 0            | 0           | 0             |
| 11/09/2007 | R196             | 2007/11/01 | 8.25   | Put  | Option on Bond Future | 15,744.0000          | 15,901.0000       | 0.997             | 0            | 0           | 0             |
| 11/09/2007 | R196             | 2008/02/07 |        |      | Bond Future           | 9.3550               | 9.3230            | (0.342)           | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 11/09/2007 | R196             | 2008/02/07 | 8.75   | Put  | Option on Bond Future | 7,927.0000           | 7,694.0000        | (2.939)           | 0            | 0           | 0             |
| 11/09/2007 | R196             | 2008/02/07 | 8.75   | Call | Option on Bond Future | 1,978.0000           | 2,059.0000        | 4.095             | 0            | 0           | 0             |
| 11/09/2007 | R196             | 2008/02/07 | 8.50   | Call | Option on Bond Future | 1,354.0000           | 1,414.0000        | 4.431             | 0            | 0           | 0             |
| 11/09/2007 | R196             | 2008/02/07 | 8.50   | Put  | Option on Bond Future | 9,776.0000           | 9,522.0000        | (2.598)           | 0            | 0           | 0             |
| 11/09/2007 | R196             | 2008/02/07 | 8.25   | Call | Option on Bond Future | 894.0000             | 936.0000          | 4.698             | 0            | 0           | 0             |
| 11/09/2007 | R196             | 2008/02/07 | 8.25   | Put  | Option on Bond Future | 11,798.0000          | 11,527.0000       | (2.297)           | 0            | 0           | 0             |
| 11/09/2007 | R196             | 2008/05/02 |        |      | Bond Future           | 9.2210               | 9.1460            | (0.813)           | 0.0000       | 0.0000      | 0             |
| 11/09/2007 | R196             | 2008/05/02 | 9.00   | Call | Option on Bond Future | 3,012.0000           | 3,261.0000        | 8.267             | 0            | 0           | 0             |
| 11/09/2007 | R196             | 2008/05/02 | 9.00   | Put  | Option on Bond Future | 4,724.0000           | 4,392.0000        | (7.028)           | 0            | 0           | 0             |
| 11/09/2007 | R201             | 2007/11/01 |        |      | Bond Future           | 8.6640               | 8.6840            | 0.231             | 0.0000       | 0.0000      | 91            |
| 11/09/2007 | R201             | 2007/11/01 | 7.25   | Put  | Option on Bond Future | 77,852.0000          | 78,899.0000       | 1.345             | 0            | 0           | 0             |
| 11/09/2007 | R201             | 2007/11/01 | 7.25   | Call | Option on Bond Future | 8.0000               | 6.0000            | (25.000)          | 0            | 0           | 0             |
| 11/09/2007 | R201             | 2007/11/01 | 7.50   | Call | Option on Bond Future | 49.0000              | 40.0000           | (18.367)          | 0            | 0           | 0             |
| 11/09/2007 | R201             | 2007/11/01 | 7.50   | Put  | Option on Bond Future | 63,591.0000          | 64,631.0000       | 1.635             | 0            | 0           | 0             |
| 11/09/2007 | R201             | 2007/11/01 | 7.75   | Put  | Option on Bond Future | 49,710.0000          | 50,722.0000       | 2.036             | 0            | 0           | 0             |
| 11/09/2007 | R201             | 2007/11/01 | 7.75   | Call | Option on Bond Future | 234.0000             | 196.0000          | (16.239)          | 0            | 0           | 0             |
| 11/09/2007 | R201             | 2008/02/07 |        |      | Bond Future           | 8.5700               | 8.5900            | 0.233             | 0.0000       | 0.0000      | 0             |
| 11/09/2007 | R201             | 2008/02/07 | 7.50   | Put  | Option on Bond Future | 58,634.0000          | 59,546.0000       | 1.555             | 0            | 0           | 0             |
| 11/09/2007 | R201             | 2008/02/07 | 7.50   | Call | Option on Bond Future | 1,743.0000           | 1,628.0000        | (6.598)           | 0            | 0           | 0             |
| 11/09/2007 | R201             | 2008/02/07 | 7.25   | Call | Option on Bond Future | 850.0000             | 786.0000          | (7.529)           | 0            | 0           | 0             |
| 11/09/2007 | R201             | 2008/02/07 | 7.25   | Put  | Option on Bond Future | 71,609.0000          | 72,572.0000       | 1.345             | 0            | 0           | 0             |
| 11/09/2007 | R201             | 2008/02/07 | 7.75   | Call | Option on Bond Future | 3,304.0000           | 3,115.0000        | (5.720)           | 0            | 0           | 0             |
| 11/09/2007 | R201             | 2008/02/07 | 7.75   | Put  | Option on Bond Future | 46,549.0000          | 47,387.0000       | 1.800             | 0            | 0           | 0             |
| 11/09/2007 | R201             | 2008/05/02 |        |      | Bond Future           | 8.5000               | 8.5200            | 0.235             | 0.0000       | 0.0000      | 0             |
| 11/09/2007 | R201             | 2008/05/02 | 8.50   | Put  | Option on Bond Future | 17,509.0000          | 17,970.0000       | 2.633             | 0            | 0           | 0             |
| 11/09/2007 | R201             | 2008/05/02 | 8.50   | Call | Option on Bond Future | 17,509.0000          | 16,965.0000       | (3.107)           | 0            | 0           | 0             |
| 11/09/2007 | R203             | 2007/11/01 |        |      | Bond Future           | 8.5400               | 8.5600            | 0.234             | 0.0000       | 0.0000      | 0             |
| 11/09/2007 | R203             | 2007/11/01 | 7.50   | Call | Option on Bond Future | 84.0000              | 67.0000           | (20.238)          | 0            | 0           | 0             |
| 11/09/2007 | R203             | 2007/11/01 | 7.50   | Put  | Option on Bond Future | 70,776.0000          | 72,057.0000       | 1.810             | 0            | 0           | 0             |
| 11/09/2007 | R203             | 2008/02/07 |        |      | Bond Future           | 8.4620               | 8.4820            | 0.236             | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 11/09/2007 | R203             | 2008/02/07 | 7.50   | Put  | Option on Bond Future | 66,993.0000          | 68,107.0000       | 1.663             | 0            | 0           | 0             |
| 11/09/2007 | R203             | 2008/02/07 | 7.50   | Call | Option on Bond Future | 2,608.0000           | 2,439.0000        | (6.480)           | 0            | 0           | 0             |
| 11/09/2007 | R203             | 2008/05/02 |        |      | Bond Future           | 8.4020               | 8.4220            | 0.238             | 0.0000       | 0.0000      | 0             |
| 11/09/2007 | R203             | 2008/05/02 | 8.25   | Put  | Option on Bond Future | 26,893.0000          | 27,565.0000       | 2.499             | 0            | 0           | 0             |
| 11/09/2007 | R203             | 2008/05/02 | 8.25   | Call | Option on Bond Future | 17,175.0000          | 16,577.0000       | (3.482)           | 0            | 0           | 0             |
| 11/09/2007 | R204             | 2007/11/01 |        |      | Bond Future           | 8.5020               | 8.5220            | 0.235             | 0.0000       | 0.0000      | 0             |
| 11/09/2007 | R204             | 2007/11/01 | 7.50   | Call | Option on Bond Future | 790.0000             | 691.0000          | (12.532)          | 0            | 0           | 0             |
| 11/09/2007 | R204             | 2007/11/01 | 7.50   | Put  | Option on Bond Future | 73,741.0000          | 75,027.0000       | 1.744             | 0            | 0           | 0             |
| 11/09/2007 | R204             | 2008/02/07 |        |      | Bond Future           | 8.4270               | 8.4470            | 0.237             | 8.4700       | 8.4700      | 35            |
| 11/09/2007 | R204             | 2008/02/07 | 7.50   | Put  | Option on Bond Future | 73,542.0000          | 74,605.0000       | 1.445             | 0            | 0           | 0             |
| 11/09/2007 | R204             | 2008/02/07 | 7.50   | Call | Option on Bond Future | 6,848.0000           | 6,535.0000        | (4.571)           | 0            | 0           | 0             |
| 11/09/2007 | R204             | 2008/05/02 |        |      | Bond Future           | 8.3710               | 8.3910            | 0.239             | 0.0000       | 0.0000      | 0             |
| 11/09/2007 | R204             | 2008/05/02 | 8.25   | Put  | Option on Bond Future | 27,671.0000          | 28,372.0000       | 2.533             | 0            | 0           | 0             |
| 11/09/2007 | R204             | 2008/05/02 | 8.25   | Call | Option on Bond Future | 19,360.0000          | 18,697.0000       | (3.425)           | 0            | 0           | 0             |
| 11/09/2007 | R206             | 2007/11/01 |        |      | Bond Future           | 8.6590               | 8.6790            | 0.231             | 0.0000       | 0.0000      | 0             |
| 11/09/2007 | R206             | 2007/11/01 | 7.75   | Call | Option on Bond Future | 160.0000             | 133.0000          | (16.875)          | 0            | 0           | 0             |
| 11/09/2007 | R206             | 2007/11/01 | 7.75   | Put  | Option on Bond Future | 42,718.0000          | 43,601.0000       | 2.067             | 0            | 0           | 0             |
| 11/09/2007 | R206             | 2008/02/07 |        |      | Bond Future           | 8.5540               | 8.5740            | 0.234             | 0.0000       | 0.0000      | 0             |
| 11/09/2007 | R206             | 2008/02/07 | 7.75   | Put  | Option on Bond Future | 39,184.0000          | 39,912.0000       | 1.858             | 0            | 0           | 0             |
| 11/09/2007 | R206             | 2008/02/07 | 7.75   | Call | Option on Bond Future | 2,680.0000           | 2,521.0000        | (5.933)           | 0            | 0           | 0             |
| 11/09/2007 | R206             | 2008/05/02 |        |      | Bond Future           | 8.4800               | 8.5000            | 0.236             | 0.0000       | 0.0000      | 0             |
| 11/09/2007 | R206             | 2008/05/02 | 8.25   | Call | Option on Bond Future | 10,882.0000          | 10,504.0000       | (3.474)           | 0            | 0           | 0             |
| 11/09/2007 | R206             | 2008/05/02 | 8.25   | Put  | Option on Bond Future | 20,889.0000          | 21,375.0000       | 2.327             | 0            | 0           | 0             |
| 11/09/2007 | R207             | 2007/11/01 |        |      | Bond Future           | 8.4430               | 8.4630            | 0.237             | 0.0000       | 0.0000      | 0             |
| 11/09/2007 | R207             | 2007/11/01 | 7.50   | Call | Option on Bond Future | 131.0000             | 106.0000          | (19.084)          | 0            | 0           | 0             |
| 11/09/2007 | R207             | 2007/11/01 | 7.50   | Put  | Option on Bond Future | 70,141.0000          | 71,527.0000       | 1.976             | 0            | 0           | 0             |
| 11/09/2007 | R207             | 2008/02/07 |        |      | Bond Future           | 8.3710               | 8.3910            | 0.239             | 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 |
|---------------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 11/09/2007          | R207             | 2008/02/07 | 7.50   | Put  | Option on Bond Future | 66,856.0000          | 68,070.0000       | 1.816             | 0            | 0           | 0             |
| 11/09/2007          | R207             | 2008/02/07 | 7.50   | Call | Option on Bond Future | 2,781.0000           | 2,591.0000        | (6.832)           | 0            | 0           | 0             |
| 11/09/2007          | R207             | 2008/05/02 |        |      | Bond Future           | 8.3200               | 8.3400            | 0.240             | 0.0000       | 0.0000      | 0             |
| 11/09/2007          | R207             | 2008/05/02 | 8.25   | Put  | Option on Bond Future | 26,332.0000          | 27,015.0000       | 2.594             | 0            | 0           | 0             |
| 11/09/2007          | R207             | 2008/05/02 | 8.25   | Call | Option on Bond Future | 21,420.0000          | 20,706.0000       | (3.333)           | 0            | 0           | 0             |
| 11/09/2007          | R209             | 2007/11/01 |        |      | Bond Future           | 7.9190               | 7.9390            | 0.253             | 0.0000       | 0.0000      | 0             |
| 11/09/2007          | R209             | 2007/11/01 | 7.00   | Call | Option on Bond Future | 138.0000             | 110.0000          | (20.290)          | 0            | 0           | 0             |
| 11/09/2007          | R209             | 2007/11/01 | 7.00   | Put  | Option on Bond Future | 95,725.0000          | 97,594.0000       | 1.952             | 0            | 0           | 0             |
| 11/09/2007          | R209             | 2008/02/07 |        |      | Bond Future           | 7.8620               | 7.8820            | 0.254             | 0.0000       | 0.0000      | 659           |
| 11/09/2007          | R209             | 2008/02/07 | 7.00   | Call | Option on Bond Future | 3,521.0000           | 3,272.0000        | (7.072)           | 0            | 0           | 0             |
| 11/09/2007          | R209             | 2008/02/07 | 7.00   | Put  | Option on Bond Future | 93,467.0000          | 95,133.0000       | 1.782             | 0            | 0           | 0             |
| 11/09/2007          | R209             | 2008/05/02 |        |      | Bond Future           | 7.8190               | 7.8390            | 0.256             | 0.0000       | 0.0000      | 0             |
| 11/09/2007          | R209             | 2008/05/02 | 7.75   | Call | Option on Bond Future | 31,063.0000          | 30,056.0000       | (3.242)           | 0            | 0           | 0             |
| 11/09/2007          | R209             | 2008/05/02 | 7.75   | Put  | Option on Bond Future | 37,769.0000          | 38,689.0000       | 2.436             | 0            | 0           | 0             |
| 11/09/2007          | TRT1             | 2007/11/01 |        |      | Index Future          | 251.3200             | 251.0930          | (0.090)           | 0.0000       | 0.0000      | 400           |
| 11/09/2007          | TRT1             | 2008/02/07 |        |      | Index Future          | 258.1390             | 257.9040          | (0.091)           | 0.0000       | 0.0000      | 0             |
| <b>Grand Total:</b> |                  |            |        |      |                       |                      |                   |                   |              |             | <b>36,220</b> |