



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for 08/01/2007

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
08/01/2007	CRD1 2007/02/01			Index Future	107.7450	107.7970	0.048	0.0000	0.0000	10
08/01/2007	CRD1 2007/02/01	106.00	Put	Index Future	814.0000	609.0000	(25.184)	0	0	0
08/01/2007	CRD1 2007/02/01	106.00	Call	Index Future	18,264.0000	18,579.0000	1.725	0	0	0
08/01/2007	GOVI 2007/02/01			jGovi	251.8880	251.9910	0.041	0.0000	0.0000	66
08/01/2007	GOVI 2007/02/01	230.00	Put	jGovi	0.0000	0.0000	-	0	0	0
08/01/2007	GOVI 2007/02/01	230.00	Call	jGovi	218,880.0000	219,910.0000	0.471	0	0	0
08/01/2007	GOVI 2007/05/03			jGovi	257.5160	257.6200	0.040	257.3300	257.3300	117
08/01/2007	GOVI 2007/05/03	235.00	Call	jGovi	225,160.0000	226,200.0000	0.462	0	0	0
08/01/2007	GOVI 2007/05/03	235.00	Put	jGovi	0.0000	0.0000	-	0	0	0
08/01/2007	GOVI 2007/08/02			jGovi	263.2140	263.3210	0.041	0.0000	0.0000	0
08/01/2007	GOVI 2007/08/02	240.50	Call	jGovi	227,162.0000	228,229.0000	0.470	0	0	0
08/01/2007	GOVI 2007/08/02	240.50	Put	jGovi	22.0000	19.0000	(13.636)	0	0	0
08/01/2007	ILBI 2007/02/01			Index Future	269.5710	269.5380	(0.012)	0.0000	0.0000	0
08/01/2007	ILBI 2007/02/01	265.00	Put	Index Future	1,810.0000	1,481.0000	(18.177)	0	0	0
08/01/2007	ILBI 2007/02/01	265.00	Call	Index Future	47,520.0000	46,861.0000	(1.387)	0	0	0
08/01/2007	J153 2010/08/31			jSwap	8.7090	8.7200	0.126	0.0000	0.0000	0
08/01/2007	J157 2015/09/15			jSwap	8.2840	8.2940	0.121	0.0000	0.0000	0
08/01/2007	J186 2026/12/21			jSwap	7.7010	7.2800	(5.467)	0.0000	0.0000	0

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08/01/2007	J194	2008/02/28			jSwap	9.0930	9.1020	0.099	0.0000	0.0000	0
08/01/2007	J201	2014/12/22			jSwap	8.3270	8.3370	0.120	0.0000	0.0000	0
08/01/2007	J203	2017/09/15			jSwap	8.1690	8.1810	0.147	0.0000	0.0000	0
08/01/2007	J204	2018/12/21			jSwap	8.0870	8.1000	0.161	0.0000	0.0000	0
08/01/2007	J207	2020/01/15			jSwap	8.0270	8.0140	(0.162)	0.0000	0.0000	0
08/01/2007	JBAR	2005/12/21			jBar	9.1790	9.2010	0.240	0.0000	0.0000	0
08/01/2007	JFRA	2007/02/01			jFra	9.2020	9.2180	0.174	0.0000	0.0000	0
08/01/2007	JFRA	2007/02/01	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
08/01/2007	JFRA	2007/02/01	7.50	Call	Option on jFra	4,148.0000	4,187.0000	0.940	0	0	0
08/01/2007	JFRA	2007/05/03			jFra	9.3140	9.3390	0.268	0.0000	0.0000	0
08/01/2007	JFRA	2007/05/03	7.50	Call	Option on jFra	4,433.0000	4,492.0000	1.331	0	0	0
08/01/2007	JFRA	2007/05/03	7.50	Put	Option on jFra	13.0000	11.0000	(15.385)	0	0	0
08/01/2007	JFRA	2007/08/02			jFra	9.2660	9.2790	0.140	0.0000	0.0000	0
08/01/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	75.0000	70.0000	(6.667)	0	0	0
08/01/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	4,378.0000	4,405.0000	0.617	0	0	0
08/01/2007	JFRA	2007/11/01			jFra	9.1170	9.1180	0.011	0.0000	0.0000	0
08/01/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	4,432.0000	4,431.0000	(0.023)	0	0	0
08/01/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	194.0000	190.0000	(2.062)	0	0	0
08/01/2007	JFRA	2008/02/07			jFra	8.9730	9.0330	0.669	0.0000	0.0000	0
08/01/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	19,045.0000	18,898.0000	(0.772)	0	0	0
08/01/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	22,633.0000	22,628.0000	(0.022)	0	0	0
08/01/2007	JN02	2007/02/01			jNote	8.9770	8.9960	0.212	0.0000	0.0000	0
08/01/2007	JN02	2007/02/01	9.00	Put	Option on jNote	5,639.0000	5,152.0000	(8.636)	0	0	0

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08/01/2007	JN02	2007/02/01	9.00	Call	Option on jNote	5,219.0000	5,078.0000	(2.702)	0	0	0
08/01/2007	JN02	2007/05/03			jNote	8.8710	8.8860	0.169	0.0000	0.0000	0
08/01/2007	JN02	2007/05/03	9.25	Put	Option on jNote	15,167.0000	14,860.0000	(2.024)	0	0	0
08/01/2007	JN02	2007/05/03	9.25	Call	Option on jNote	8,258.0000	8,227.0000	(0.375)	0	0	0
08/01/2007	JN02	2007/08/02			jNote	8.7350	8.7440	0.103	0.0000	0.0000	0
08/01/2007	JN02	2007/08/02	9.25	Call	Option on jNote	10,925.0000	10,885.0000	(0.366)	0	0	0
08/01/2007	JN02	2007/08/02	9.25	Put	Option on jNote	20,325.0000	20,119.0000	(1.014)	0	0	0
08/01/2007	JN05	2007/02/01			jNote	8.4660	8.4740	0.094	0.0000	0.0000	0
08/01/2007	JN05	2007/02/01	9.25	Put	Option on jNote	31,597.0000	31,250.0000	(1.098)	0	0	0
08/01/2007	JN05	2007/02/01	9.25	Call	Option on jNote	53.0000	36.0000	(32.075)	0	0	0
08/01/2007	JN05	2007/05/03			jNote	8.3940	8.4020	0.095	0.0000	0.0000	0
08/01/2007	JN05	2007/05/03	9.25	Put	Option on jNote	36,153.0000	35,788.0000	(1.010)	0	0	0
08/01/2007	JN05	2007/05/03	9.25	Call	Option on jNote	1,644.0000	1,609.0000	(2.129)	0	0	0
08/01/2007	JN05	2007/08/02			jNote	8.3120	8.3180	0.072	0.0000	0.0000	0
08/01/2007	JN05	2007/08/02	9.25	Put	Option on jNote	41,221.0000	40,943.0000	(0.674)	0	0	0
08/01/2007	JN05	2007/08/02	9.25	Call	Option on jNote	3,314.0000	3,285.0000	(0.875)	0	0	0
08/01/2007	JN10	2007/02/01			jNote	8.0970	8.1070	0.124	0.0000	0.0000	0
08/01/2007	JN10	2007/02/01	9.00	Put	Option on jNote	60,906.0000	60,210.0000	(1.143)	0	0	0
08/01/2007	JN10	2007/02/01	9.00	Call	Option on jNote	0.0000	0.0000	-	0	0	0
08/01/2007	JN10	2007/05/03			jNote	8.0400	8.0510	0.137	0.0000	0.0000	0
08/01/2007	JN10	2007/05/03	9.00	Put	Option on jNote	65,072.0000	64,304.0000	(1.180)	0	0	0
08/01/2007	JN10	2007/05/03	9.00	Call	Option on jNote	138.0000	135.0000	(2.174)	0	0	0
08/01/2007	JN10	2007/08/02			jNote	7.9780	7.9890	0.138	0.0000	0.0000	0
08/01/2007	JN10	2007/08/02	9.00	Put	Option on jNote	69,952.0000	69,190.0000	(1.089)	0	0	0
08/01/2007	JN10	2007/08/02	9.00	Call	Option on jNote	599.0000	603.0000	0.668	0	0	0
08/01/2007	JROD	2007/01/31			jRod	8.4760	8.4670	(0.106)	0.0000	0.0000	0

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08/01/2007	JROD	2007/02/28			jRod	8.8230	8.8110	(0.136)	0.0000	0.0000	0
08/01/2007	JROD	2007/03/30			jRod	9.1230	9.1160	(0.077)	0.0000	0.0000	0
08/01/2007	JROD	2007/04/30			jRod	8.8950	8.8920	(0.034)	0.0000	0.0000	0
08/01/2007	JROD	2007/05/31			jRod	9.1080	9.1010	(0.077)	0.0000	0.0000	0
08/01/2007	OTH1	2007/02/01			Index Future	247.7120	247.8820	0.069	0.0000	0.0000	15
08/01/2007	OTH1	2007/02/01	243.58	Call	Index Future	43,056.0000	44,266.0000	2.810	0	0	0
08/01/2007	OTH1	2007/02/01	243.58	Put	Index Future	1,736.0000	1,246.0000	(28.226)	0	0	0
08/01/2007	R153	2007/02/01			Bond Future	8.1000	8.1000	-	0.0000	0.0000	62
08/01/2007	R153	2007/02/01	8.00	Put	Option on Bond Future	6,831.0000	6,556.0000	(4.026)	0	0	0
08/01/2007	R153	2007/02/01	8.00	Call	Option on Bond Future	3,504.0000	3,229.0000	(7.848)	0	0	0
08/01/2007	R153	2007/02/01	8.25	Call	Option on Bond Future	7,982.0000	7,711.0000	(3.395)	0	0	0
08/01/2007	R153	2007/02/01	8.25	Put	Option on Bond Future	3,014.0000	2,743.0000	(8.991)	0	0	0
08/01/2007	R153	2007/02/01	8.55	Call	Option on Bond Future	15,697.0000	15,541.0000	(0.994)	0	0	0
08/01/2007	R153	2007/02/01	7.75	Put	Option on Bond Future	12,796.0000	12,625.0000	(1.336)	0	0	0
08/01/2007	R153	2007/02/01	8.50	Put	Option on Bond Future	1,096.0000	920.0000	(16.058)	0	0	0
08/01/2007	R153	2007/02/01	9.00	Call	Option on Bond Future	29,488.0000	29,458.0000	(0.102)	0	0	0
08/01/2007	R153	2007/02/01	7.50	Put	Option on Bond Future	20,403.0000	20,336.0000	(0.328)	0	0	0
08/01/2007	R153	2007/02/01	8.55	Put	Option on Bond Future	874.0000	719.0000	(17.735)	0	0	0
08/01/2007	R153	2007/02/01	7.75	Call	Option on Bond Future	1,097.0000	926.0000	(15.588)	0	0	0
08/01/2007	R153	2007/02/01	8.45	Call	Option on Bond Future	12,913.0000	12,714.0000	(1.541)	0	0	0
08/01/2007	R153	2007/02/01	7.50	Call	Option on Bond Future	255.0000	188.0000	(26.275)	0	0	0
08/01/2007	R153	2007/02/01	8.50	Call	Option on Bond Future	14,284.0000	14,107.0000	(1.239)	0	0	0
08/01/2007	R153	2007/02/01	8.45	Put	Option on Bond Future	1,363.0000	1,165.0000	(14.527)	0	0	0
08/01/2007	R153	2007/02/01	9.00	Put	Option on Bond Future	85.0000	55.0000	(35.294)	0	0	0
08/01/2007	R153	2007/02/01	8.75	Put	Option on Bond Future	328.0000	246.0000	(25.000)	0	0	0
08/01/2007	R153	2007/02/01	7.25	Put	Option on Bond Future	28,716.0000	28,700.0000	(0.056)	0	0	0
08/01/2007	R153	2007/02/01	8.75	Call	Option on Bond Future	21,660.0000	21,578.0000	(0.379)	0	0	0
08/01/2007	R153	2007/02/01	7.25	Call	Option on Bond Future	41.0000	25.0000	(39.024)	0	0	0
08/01/2007	R153	2007/02/01	7.00	Call	Option on Bond Future	4.0000	2.0000	(50.000)	0	0	0
08/01/2007	R153	2007/02/01	7.00	Put	Option on Bond Future	37,286.0000	37,284.0000	(0.005)	0	0	0
08/01/2007	R153	2007/02/01	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0

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08/01/2007	R153	2007/02/01	9.25	Call	Option on Bond Future	37,420.0000	37,412.0000	(0.021)	0	0	0
08/01/2007	R153	2007/02/01	6.75	Put	Option on Bond Future	45,968.0000	45,968.0000	-	0	0	0
08/01/2007	R153	2007/02/01	9.25	Put	Option on Bond Future	20.0000	11.0000	(45.000)	0	0	0
08/01/2007	R153	2007/02/01	6.50	Put	Option on Bond Future	54,734.0000	54,734.0000	-	0	0	0
08/01/2007	R153	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
08/01/2007	R153	2007/05/03			Bond Future	8.0200	8.0200	-	0.0000	0.0000	1
08/01/2007	R153	2007/05/03	8.50	Put	Option on Bond Future	5,063.0000	4,942.0000	(2.390)	0	0	0
08/01/2007	R153	2007/05/03	8.50	Call	Option on Bond Future	19,888.0000	19,768.0000	(0.603)	0	0	0
08/01/2007	R153	2007/05/03	8.70	Call	Option on Bond Future	24,402.0000	24,299.0000	(0.422)	0	0	0
08/01/2007	R153	2007/05/03	8.75	Put	Option on Bond Future	3,142.0000	3,044.0000	(3.119)	0	0	0
08/01/2007	R153	2007/05/03	8.80	Put	Option on Bond Future	2,838.0000	2,744.0000	(3.312)	0	0	0
08/01/2007	R153	2007/05/03	8.70	Put	Option on Bond Future	3,472.0000	3,368.0000	(2.995)	0	0	0
08/01/2007	R153	2007/05/03	8.80	Call	Option on Bond Future	26,805.0000	26,711.0000	(0.351)	0	0	0
08/01/2007	R153	2007/05/03	8.75	Call	Option on Bond Future	25,592.0000	25,494.0000	(0.383)	0	0	0
08/01/2007	R153	2007/05/03	9.00	Call	Option on Bond Future	31,857.0000	31,782.0000	(0.235)	0	0	0
08/01/2007	R153	2007/05/03	9.00	Put	Option on Bond Future	1,847.0000	1,773.0000	(4.006)	0	0	0
08/01/2007	R153	2007/08/02			Bond Future	7.8650	7.8670	0.025	0.0000	0.0000	0
08/01/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	25,733.0000	25,597.0000	(0.529)	0	0	0
08/01/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	7,461.0000	7,384.0000	(1.032)	0	0	0
08/01/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	29,761.0000	29,631.0000	(0.437)	0	0	0
08/01/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	5,099.0000	5,030.0000	(1.353)	0	0	0
08/01/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	5,446.0000	5,376.0000	(1.285)	0	0	0
08/01/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	30,809.0000	30,681.0000	(0.415)	0	0	0
08/01/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	5,811.0000	5,739.0000	(1.239)	0	0	0
08/01/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	31,873.0000	31,747.0000	(0.395)	0	0	0
08/01/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	3,879.0000	3,818.0000	(1.573)	0	0	0
08/01/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	36,276.0000	36,156.0000	(0.331)	0	0	0
08/01/2007	R157	2007/02/01			Bond Future	7.7000	7.7000	-	0.0000	0.0000	0
08/01/2007	R157	2007/02/01	8.75	Put	Option on Bond Future	50.0000	29.0000	(42.000)	0	0	0
08/01/2007	R157	2007/02/01	9.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
08/01/2007	R157	2007/02/01	8.60	Call	Option on Bond Future	66,520.0000	66,471.0000	(0.074)	0	0	0
08/01/2007	R157	2007/02/01	8.50	Call	Option on Bond Future	59,473.0000	59,394.0000	(0.133)	0	0	0
08/01/2007	R157	2007/02/01	9.00	Put	Option on Bond Future	10.0000	5.0000	(50.000)	0	0	0

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08/01/2007	R157	2007/02/01	9.75	Call	Option on Bond Future	145,013.0000	145,013.0000	-	0	0	0
08/01/2007	R157	2007/02/01	8.60	Put	Option on Bond Future	132.0000	84.0000	(36.364)	0	0	0
08/01/2007	R157	2007/02/01	9.00	Call	Option on Bond Future	94,506.0000	94,501.0000	(0.005)	0	0	0
08/01/2007	R157	2007/02/01	9.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
08/01/2007	R157	2007/02/01	8.75	Call	Option on Bond Future	77,076.0000	77,055.0000	(0.027)	0	0	0
08/01/2007	R157	2007/02/01	7.25	Put	Option on Bond Future	36,360.0000	36,076.0000	(0.781)	0	0	0
08/01/2007	R157	2007/02/01	9.25	Put	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
08/01/2007	R157	2007/02/01	9.55	Put	Option on Bond Future	0.0000	0.0000	-	0	0	150
08/01/2007	R157	2007/02/01	7.25	Call	Option on Bond Future	1,451.0000	1,167.0000	(19.573)	0	0	0
08/01/2007	R157	2007/02/01	8.50	Put	Option on Bond Future	243.0000	164.0000	(32.510)	0	0	0
08/01/2007	R157	2007/02/01	7.00	Call	Option on Bond Future	286.0000	197.0000	(31.119)	0	0	0
08/01/2007	R157	2007/02/01	9.55	Call	Option on Bond Future	131,814.0000	131,814.0000	-	0	0	0
08/01/2007	R157	2007/02/01	9.50	Call	Option on Bond Future	128,484.0000	128,483.0000	(0.001)	0	0	0
08/01/2007	R157	2007/02/01	8.55	Put	Option on Bond Future	180.0000	118.0000	(34.444)	0	0	0
08/01/2007	R157	2007/02/01	9.25	Call	Option on Bond Future	111,648.0000	111,647.0000	(0.001)	0	0	0
08/01/2007	R157	2007/02/01	7.00	Put	Option on Bond Future	55,105.0000	55,016.0000	(0.162)	0	0	0
08/01/2007	R157	2007/02/01	8.55	Call	Option on Bond Future	62,995.0000	62,933.0000	(0.098)	0	0	0
08/01/2007	R157	2007/02/01	8.65	Put	Option on Bond Future	96.0000	59.0000	(38.542)	0	0	0
08/01/2007	R157	2007/02/01	8.65	Call	Option on Bond Future	70,043.0000	70,006.0000	(0.053)	0	0	0
08/01/2007	R157	2007/02/01	8.25	Put	Option on Bond Future	1,004.0000	779.0000	(22.410)	0	0	0
08/01/2007	R157	2007/02/01	8.40	Call	Option on Bond Future	52,456.0000	52,332.0000	(0.236)	0	0	150
08/01/2007	R157	2007/02/01	7.75	Call	Option on Bond Future	13,081.0000	12,454.0000	(4.793)	0	0	0
08/01/2007	R157	2007/02/01	8.00	Put	Option on Bond Future	3,426.0000	2,964.0000	(13.485)	0	0	0
08/01/2007	R157	2007/02/01	8.00	Call	Option on Bond Future	26,052.0000	25,590.0000	(1.773)	0	0	0
08/01/2007	R157	2007/02/01	7.75	Put	Option on Bond Future	9,274.0000	8,647.0000	(6.761)	0	0	0
08/01/2007	R157	2007/02/01	8.40	Put	Option on Bond Future	439.0000	314.0000	(28.474)	0	0	0
08/01/2007	R157	2007/02/01	7.50	Put	Option on Bond Future	20,478.0000	19,935.0000	(2.652)	0	0	0
08/01/2007	R157	2007/02/01	8.25	Call	Option on Bond Future	42,103.0000	41,878.0000	(0.534)	0	0	0
08/01/2007	R157	2007/02/01	7.50	Call	Option on Bond Future	5,109.0000	4,566.0000	(10.628)	0	0	0
08/01/2007	R157	2007/02/01	7.90	Put	Option on Bond Future	5,238.0000	4,688.0000	(10.500)	0	0	0
08/01/2007	R157	2007/02/01	7.90	Call	Option on Bond Future	20,379.0000	19,829.0000	(2.699)	0	0	250
08/01/2007	R157	2007/05/03			Bond Future	7.6500	7.6500	-	0.0000	0.0000	504
08/01/2007	R157	2007/05/03	8.80	Put	Option on Bond Future	2,507.0000	2,383.0000	(4.946)	0	0	0
08/01/2007	R157	2007/05/03	8.80	Call	Option on Bond Future	84,836.0000	84,712.0000	(0.146)	0	0	0
08/01/2007	R157	2007/05/03	8.70	Put	Option on Bond Future	3,214.0000	3,069.0000	(4.512)	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
08/01/2007	R157	2007/05/03	8.70	Call	Option on Bond Future	78,655.0000	78,510.0000	(0.184)	0	0	0
08/01/2007	R157	2007/05/03	8.75	Call	Option on Bond Future	81,733.0000	81,599.0000	(0.164)	0	0	0
08/01/2007	R157	2007/05/03	8.75	Put	Option on Bond Future	2,842.0000	2,707.0000	(4.750)	0	0	0
08/01/2007	R157	2007/05/03	8.50	Call	Option on Bond Future	66,646.0000	66,456.0000	(0.285)	0	0	0
08/01/2007	R157	2007/05/03	9.00	Call	Option on Bond Future	97,440.0000	97,352.0000	(0.090)	0	0	0
08/01/2007	R157	2007/05/03	9.00	Put	Option on Bond Future	1,481.0000	1,393.0000	(5.942)	0	0	0
08/01/2007	R157	2007/05/03	8.50	Put	Option on Bond Future	5,134.0000	4,944.0000	(3.701)	0	0	0
08/01/2007	R157	2007/08/02			Bond Future	7.5560	7.5490	(0.093)	0.0000	0.0000	0
08/01/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	972.0000	915.0000	(5.864)	0	0	0
08/01/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	4,502.0000	4,335.0000	(3.709)	0	0	0
08/01/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	104,930.0000	105,276.0000	0.330	0	0	0
08/01/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	90,612.0000	90,906.0000	0.324	0	0	0
08/01/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	88,097.0000	88,553.0000	0.518	0	0	0
08/01/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	6,843.0000	6,624.0000	(3.200)	0	0	0
08/01/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	87,817.0000	88,099.0000	0.321	0	0	0
08/01/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	7,414.0000	7,184.0000	(3.102)	0	0	0
08/01/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	76,915.0000	77,149.0000	0.304	0	0	0
08/01/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	10,101.0000	9,823.0000	(2.752)	0	0	0
08/01/2007	R186	2007/02/01			Bond Future	7.2710	7.2670	(0.055)	0.0000	0.0000	2
08/01/2007	R186	2007/02/01	8.20	Put	Option on Bond Future	69.0000	38.0000	(44.928)	0	0	0
08/01/2007	R186	2007/02/01	7.25	Put	Option on Bond Future	18,367.0000	17,129.0000	(6.740)	0	0	0
08/01/2007	R186	2007/02/01	7.50	Call	Option on Bond Future	35,314.0000	34,977.0000	(0.954)	0	0	0
08/01/2007	R186	2007/02/01	8.30	Call	Option on Bond Future	124,324.0000	124,828.0000	0.405	0	0	0
08/01/2007	R186	2007/02/01	7.50	Put	Option on Bond Future	6,037.0000	5,179.0000	(14.212)	0	0	0
08/01/2007	R186	2007/02/01	8.30	Put	Option on Bond Future	33.0000	17.0000	(48.485)	0	0	0
08/01/2007	R186	2007/02/01	7.75	Put	Option on Bond Future	1,538.0000	1,164.0000	(24.317)	0	0	0
08/01/2007	R186	2007/02/01	8.00	Put	Option on Bond Future	299.0000	192.0000	(35.786)	0	0	0
08/01/2007	R186	2007/02/01	8.20	Call	Option on Bond Future	113,070.0000	113,558.0000	0.432	0	0	0
08/01/2007	R186	2007/02/01	7.25	Call	Option on Bond Future	15,633.0000	14,915.0000	(4.593)	0	0	0
08/01/2007	R186	2007/02/01	7.75	Call	Option on Bond Future	61,687.0000	61,833.0000	0.237	0	0	0
08/01/2007	R186	2007/02/01	8.00	Call	Option on Bond Future	90,230.0000	90,643.0000	0.458	0	0	0
08/01/2007	R186	2007/02/01	8.50	Put	Option on Bond Future	8.0000	3.0000	(62.500)	0	0	0
08/01/2007	R186	2007/02/01	8.50	Call	Option on Bond Future	146,406.0000	146,922.0000	0.352	0	0	0
08/01/2007	R186	2007/02/01	9.00	Put	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
08/01/2007	R186	2007/02/01	6.50	Put	Option on Bond Future	106,226.0000	105,661.0000	(0.532)	0	0	0
08/01/2007	R186	2007/02/01	8.25	Call	Option on Bond Future	118,713.0000	119,211.0000	0.419	0	0	0
08/01/2007	R186	2007/02/01	6.50	Call	Option on Bond Future	118.0000	74.0000	(37.288)	0	0	0
08/01/2007	R186	2007/02/01	8.75	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
08/01/2007	R186	2007/02/01	9.00	Call	Option on Bond Future	199,018.0000	199,538.0000	0.261	0	0	0
08/01/2007	R186	2007/02/01	8.75	Call	Option on Bond Future	173,170.0000	173,689.0000	0.300	0	0	0
08/01/2007	R186	2007/02/01	8.25	Put	Option on Bond Future	47.0000	25.0000	(46.809)	0	0	0
08/01/2007	R186	2007/02/01	7.00	Put	Option on Bond Future	40,798.0000	39,700.0000	(2.691)	0	0	0
08/01/2007	R186	2007/02/01	6.75	Call	Option on Bond Future	978.0000	752.0000	(23.108)	0	0	0
08/01/2007	R186	2007/02/01	6.75	Put	Option on Bond Future	71,351.0000	70,605.0000	(1.046)	0	0	0
08/01/2007	R186	2007/02/01	7.00	Call	Option on Bond Future	4,864.0000	4,286.0000	(11.883)	0	0	0
08/01/2007	R186	2007/05/03			Bond Future	7.2200	7.2150	(0.069)	0.0000	0.0000	0
08/01/2007	R186	2007/05/03	8.45	Call	Option on Bond Future	149,384.0000	149,839.0000	0.305	0	0	0
08/01/2007	R186	2007/05/03	8.25	Call	Option on Bond Future	129,229.0000	129,597.0000	0.285	0	0	0
08/01/2007	R186	2007/05/03	8.25	Put	Option on Bond Future	4,778.0000	4,496.0000	(5.902)	0	0	0
08/01/2007	R186	2007/05/03	8.45	Put	Option on Bond Future	2,807.0000	2,612.0000	(6.947)	0	0	0
08/01/2007	R186	2007/05/03	8.50	Call	Option on Bond Future	154,455.0000	154,928.0000	0.306	0	0	0
08/01/2007	R186	2007/05/03	8.50	Put	Option on Bond Future	2,443.0000	2,266.0000	(7.245)	0	0	0
08/01/2007	R186	2007/05/03	8.55	Call	Option on Bond Future	159,530.0000	160,021.0000	0.308	0	0	0
08/01/2007	R186	2007/05/03	8.75	Call	Option on Bond Future	179,803.0000	180,350.0000	0.304	0	0	0
08/01/2007	R186	2007/05/03	8.75	Put	Option on Bond Future	1,177.0000	1,074.0000	(8.751)	0	0	0
08/01/2007	R186	2007/05/03	8.55	Put	Option on Bond Future	2,121.0000	1,961.0000	(7.544)	0	0	0
08/01/2007	R186	2007/08/02			Bond Future	7.1760	7.1700	(0.084)	0.0000	0.0000	0
08/01/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	10,485.0000	10,153.0000	(3.166)	0	0	0
08/01/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	139,750.0000	140,198.0000	0.321	0	0	0
08/01/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	7,248.0000	6,988.0000	(3.587)	0	0	0
08/01/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	158,501.0000	159,019.0000	0.327	0	0	0
08/01/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	5,980.0000	5,752.0000	(3.813)	0	0	0
08/01/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	4,008.0000	3,836.0000	(4.291)	0	0	0
08/01/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	187,116.0000	187,723.0000	0.324	0	0	0
08/01/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	163,242.0000	163,777.0000	0.328	0	0	0
08/01/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	6,588.0000	6,344.0000	(3.704)	0	0	0
08/01/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	167,999.0000	168,549.0000	0.327	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
08/01/2007	R194	2007/02/01			Bond Future	8.7090	8.7250	0.184	0.0000	0.0000	0
08/01/2007	R194	2007/02/01	6.50	Put	Option on Bond Future	22,537.0000	22,697.0000	0.710	0	0	0
08/01/2007	R194	2007/02/01	6.75	Put	Option on Bond Future	19,949.0000	20,109.0000	0.802	0	0	0
08/01/2007	R194	2007/02/01	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
08/01/2007	R194	2007/02/01	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
08/01/2007	R194	2007/02/01	6.00	Put	Option on Bond Future	27,742.0000	27,902.0000	0.577	0	0	0
08/01/2007	R194	2007/02/01	8.25	Call	Option on Bond Future	315.0000	241.0000	(23.492)	0	0	0
08/01/2007	R194	2007/02/01	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
08/01/2007	R194	2007/02/01	7.25	Put	Option on Bond Future	14,802.0000	14,962.0000	1.081	0	0	0
08/01/2007	R194	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
08/01/2007	R194	2007/02/01	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
08/01/2007	R194	2007/02/01	6.25	Put	Option on Bond Future	25,134.0000	25,295.0000	0.641	0	0	0
08/01/2007	R194	2007/02/01	7.50	Put	Option on Bond Future	12,244.0000	12,404.0000	1.307	0	0	0
08/01/2007	R194	2007/02/01	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
08/01/2007	R194	2007/02/01	7.00	Put	Option on Bond Future	17,370.0000	17,531.0000	0.927	0	0	0
08/01/2007	R194	2007/02/01	7.75	Put	Option on Bond Future	9,704.0000	9,859.0000	1.597	0	0	0
08/01/2007	R194	2007/02/01	8.00	Put	Option on Bond Future	7,227.0000	7,362.0000	1.868	0	0	0
08/01/2007	R194	2007/02/01	8.25	Put	Option on Bond Future	4,937.0000	5,023.0000	1.742	0	0	0
08/01/2007	R194	2007/02/01	8.00	Call	Option on Bond Future	74.0000	49.0000	(33.784)	0	0	0
08/01/2007	R194	2007/02/01	7.75	Call	Option on Bond Future	11.0000	6.0000	(45.455)	0	0	0
08/01/2007	R194	2007/02/01	7.50	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
08/01/2007	R194	2007/02/01	8.75	Call	Option on Bond Future	2,047.0000	1,857.0000	(9.282)	0	0	0
08/01/2007	R194	2007/02/01	8.75	Put	Option on Bond Future	1,636.0000	1,606.0000	(1.834)	0	0	0
08/01/2007	R194	2007/02/01	8.70	Put	Option on Bond Future	1,868.0000	1,847.0000	(1.124)	0	0	0
08/01/2007	R194	2007/02/01	8.70	Call	Option on Bond Future	1,778.0000	1,596.0000	(10.236)	0	0	0
08/01/2007	R194	2007/02/01	8.50	Call	Option on Bond Future	922.0000	783.0000	(15.076)	0	0	0
08/01/2007	R194	2007/02/01	8.65	Put	Option on Bond Future	2,124.0000	2,111.0000	(0.612)	0	0	0
08/01/2007	R194	2007/02/01	8.50	Put	Option on Bond Future	3,023.0000	3,044.0000	0.695	0	0	0
08/01/2007	R194	2007/02/01	8.65	Call	Option on Bond Future	1,531.0000	1,358.0000	(11.300)	0	0	0
08/01/2007	R194	2007/05/03			Bond Future	8.5190	8.5240	0.059	0.0000	0.0000	0
08/01/2007	R194	2007/05/03	9.25	Call	Option on Bond Future	7,229.0000	7,161.0000	(0.941)	0	0	0
08/01/2007	R194	2007/05/03	9.25	Put	Option on Bond Future	1,558.0000	1,529.0000	(1.861)	0	0	0
08/01/2007	R194	2007/05/03	9.05	Call	Option on Bond Future	6,149.0000	6,080.0000	(1.122)	0	0	0
08/01/2007	R194	2007/05/03	9.05	Put	Option on Bond Future	2,025.0000	1,995.0000	(1.481)	0	0	0
08/01/2007	R194	2007/05/03	8.95	Call	Option on Bond Future	5,643.0000	5,573.0000	(1.240)	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
08/01/2007	R194	2007/05/03	8.75	Call	Option on Bond Future	4,702.0000	4,632.0000	(1.489)	0	0	0
08/01/2007	R194	2007/05/03	9.00	Call	Option on Bond Future	5,893.0000	5,824.0000	(1.171)	0	0	0
08/01/2007	R194	2007/05/03	8.75	Put	Option on Bond Future	2,904.0000	2,874.0000	(1.033)	0	0	0
08/01/2007	R194	2007/05/03	8.95	Put	Option on Bond Future	2,294.0000	2,263.0000	(1.351)	0	0	0
08/01/2007	R194	2007/05/03	9.00	Put	Option on Bond Future	2,157.0000	2,126.0000	(1.437)	0	0	0
08/01/2007	R194	2007/08/02			Bond Future	8.2940	8.2930	(0.012)	0.0000	0.0000	0
08/01/2007	R194	2007/08/02	9.25	Call	Option on Bond Future	8,095.0000	8,065.0000	(0.371)	0	0	0
08/01/2007	R194	2007/08/02	9.25	Put	Option on Bond Future	2,887.0000	2,852.0000	(1.212)	0	0	0
08/01/2007	R194	2007/08/02	9.05	Put	Option on Bond Future	3,277.0000	3,241.0000	(1.099)	0	0	0
08/01/2007	R194	2007/08/02	9.05	Call	Option on Bond Future	7,400.0000	7,368.0000	(0.432)	0	0	0
08/01/2007	R194	2007/08/02	8.75	Call	Option on Bond Future	6,420.0000	6,387.0000	(0.514)	0	0	0
08/01/2007	R194	2007/08/02	9.00	Call	Option on Bond Future	7,231.0000	7,199.0000	(0.443)	0	0	0
08/01/2007	R194	2007/08/02	8.75	Put	Option on Bond Future	3,930.0000	3,892.0000	(0.967)	0	0	0
08/01/2007	R194	2007/08/02	8.95	Put	Option on Bond Future	3,486.0000	3,448.0000	(1.090)	0	0	0
08/01/2007	R194	2007/08/02	8.95	Call	Option on Bond Future	7,064.0000	7,033.0000	(0.439)	0	0	0
08/01/2007	R194	2007/08/02	9.00	Put	Option on Bond Future	3,380.0000	3,343.0000	(1.095)	0	0	0
08/01/2007	R201	2007/02/01			Bond Future	7.6910	7.6870	(0.052)	0.0000	0.0000	0
08/01/2007	R201	2007/02/01	8.75	Call	Option on Bond Future	61,720.0000	61,949.0000	0.371	0	0	0
08/01/2007	R201	2007/02/01	8.75	Put	Option on Bond Future	28.0000	15.0000	(46.429)	0	0	0
08/01/2007	R201	2007/02/01	8.00	Put	Option on Bond Future	2,456.0000	2,068.0000	(15.798)	0	0	0
08/01/2007	R201	2007/02/01	8.60	Put	Option on Bond Future	80.0000	48.0000	(40.000)	0	0	0
08/01/2007	R201	2007/02/01	7.50	Put	Option on Bond Future	15,705.0000	15,107.0000	(3.808)	0	0	0
08/01/2007	R201	2007/02/01	7.75	Put	Option on Bond Future	6,947.0000	6,359.0000	(8.464)	0	0	0
08/01/2007	R201	2007/02/01	7.75	Call	Option on Bond Future	10,509.0000	10,163.0000	(3.292)	0	0	0
08/01/2007	R201	2007/02/01	7.50	Call	Option on Bond Future	4,067.0000	3,711.0000	(8.753)	0	0	0
08/01/2007	R201	2007/02/01	7.25	Call	Option on Bond Future	1,134.0000	936.0000	(17.460)	0	0	0
08/01/2007	R201	2007/02/01	8.55	Call	Option on Bond Future	50,510.0000	50,710.0000	0.396	0	0	0
08/01/2007	R201	2007/02/01	7.25	Put	Option on Bond Future	28,251.0000	27,811.0000	(1.557)	0	0	0
08/01/2007	R201	2007/02/01	8.55	Put	Option on Bond Future	111.0000	69.0000	(37.838)	0	0	0
08/01/2007	R201	2007/02/01	8.60	Call	Option on Bond Future	53,317.0000	53,527.0000	0.394	0	0	0
08/01/2007	R201	2007/02/01	9.00	Call	Option on Bond Future	75,588.0000	75,827.0000	0.316	0	0	0
08/01/2007	R201	2007/02/01	8.50	Call	Option on Bond Future	47,703.0000	47,890.0000	0.392	0	0	0
08/01/2007	R201	2007/02/01	8.00	Call	Option on Bond Future	20,947.0000	20,800.0000	(0.702)	0	0	0
08/01/2007	R201	2007/02/01	6.75	Put	Option on Bond Future	58,960.0000	58,706.0000	(0.431)	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
08/01/2007	R201	2007/02/01	8.65	Call	Option on Bond Future	56,123.0000	56,341.0000	0.388	0	0	0
08/01/2007	R201	2007/02/01	7.00	Put	Option on Bond Future	43,097.0000	42,792.0000	(0.708)	0	0	0
08/01/2007	R201	2007/02/01	8.50	Put	Option on Bond Future	153.0000	98.0000	(35.948)	0	0	0
08/01/2007	R201	2007/02/01	8.25	Call	Option on Bond Future	33,839.0000	33,907.0000	0.201	0	0	0
08/01/2007	R201	2007/02/01	6.75	Call	Option on Bond Future	27.0000	16.0000	(40.741)	0	0	0
08/01/2007	R201	2007/02/01	8.65	Put	Option on Bond Future	57.0000	33.0000	(42.105)	0	0	0
08/01/2007	R201	2007/02/01	7.00	Call	Option on Bond Future	217.0000	154.0000	(29.032)	0	0	0
08/01/2007	R201	2007/02/01	8.25	Put	Option on Bond Future	688.0000	514.0000	(25.291)	0	0	0
08/01/2007	R201	2007/02/01	9.25	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
08/01/2007	R201	2007/02/01	9.25	Call	Option on Bond Future	89,227.0000	89,469.0000	0.271	0	0	0
08/01/2007	R201	2007/02/01	9.00	Put	Option on Bond Future	5.0000	2.0000	(60.000)	0	0	0
08/01/2007	R201	2007/05/03			Bond Future	7.6220	7.6160	(0.079)	0.0000	0.0000	0
08/01/2007	R201	2007/05/03	8.50	Put	Option on Bond Future	4,079.0000	3,875.0000	(5.001)	0	0	0
08/01/2007	R201	2007/05/03	8.50	Call	Option on Bond Future	54,585.0000	54,737.0000	0.278	0	0	0
08/01/2007	R201	2007/05/03	8.70	Put	Option on Bond Future	2,574.0000	2,421.0000	(5.944)	0	0	0
08/01/2007	R201	2007/05/03	8.70	Call	Option on Bond Future	64,155.0000	64,359.0000	0.318	0	0	0
08/01/2007	R201	2007/05/03	9.00	Put	Option on Bond Future	1,202.0000	1,113.0000	(7.404)	0	0	0
08/01/2007	R201	2007/05/03	9.00	Call	Option on Bond Future	79,110.0000	79,377.0000	0.338	0	0	0
08/01/2007	R201	2007/05/03	8.80	Call	Option on Bond Future	69,078.0000	69,305.0000	0.329	0	0	0
08/01/2007	R201	2007/05/03	8.80	Put	Option on Bond Future	2,016.0000	1,887.0000	(6.399)	0	0	0
08/01/2007	R201	2007/05/03	8.75	Put	Option on Bond Future	2,280.0000	2,140.0000	(6.140)	0	0	0
08/01/2007	R201	2007/05/03	8.75	Call	Option on Bond Future	66,607.0000	66,823.0000	0.324	0	0	0
08/01/2007	R201	2007/08/02			Bond Future	7.5630	7.5550	(0.106)	0.0000	0.0000	0
08/01/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	60,400.0000	60,637.0000	0.392	0	0	0
08/01/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	5,620.0000	5,434.0000	(3.310)	0	0	0
08/01/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	7,724.0000	7,497.0000	(2.939)	0	0	0
08/01/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	69,109.0000	69,387.0000	0.402	0	0	0
08/01/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	4,759.0000	4,591.0000	(3.530)	0	0	0
08/01/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	82,796.0000	83,128.0000	0.401	0	0	0
08/01/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	3,360.0000	3,227.0000	(3.958)	0	0	0
08/01/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	73,599.0000	73,897.0000	0.405	0	0	0
08/01/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	71,344.0000	71,632.0000	0.404	0	0	0
08/01/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	5,175.0000	4,998.0000	(3.420)	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
08/01/2007	R203	2007/02/01			Bond Future	7.5790	7.5750	(0.053)	0.0000	0.0000	0
08/01/2007	R203	2007/02/01	8.50	Call	Option on Bond Future	65,562.0000	65,857.0000	0.450	0	0	0
08/01/2007	R203	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
08/01/2007	R203	2007/02/01	8.25	Call	Option on Bond Future	48,370.0000	48,642.0000	0.562	0	0	0
08/01/2007	R203	2007/02/01	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
08/01/2007	R203	2007/02/01	8.55	Call	Option on Bond Future	68,963.0000	69,259.0000	0.429	0	0	0
08/01/2007	R203	2007/02/01	6.50	Put	Option on Bond Future	84,303.0000	84,006.0000	(0.352)	0	0	0
08/01/2007	R203	2007/02/01	8.55	Put	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
08/01/2007	R203	2007/02/01	6.75	Put	Option on Bond Future	64,014.0000	63,713.0000	(0.470)	0	0	0
08/01/2007	R203	2007/02/01	8.50	Put	Option on Bond Future	3.0000	1.0000	(66.667)	0	0	0
08/01/2007	R203	2007/02/01	6.75	Call	Option on Bond Future	8.0000	4.0000	(50.000)	0	0	0
08/01/2007	R203	2007/02/01	8.25	Put	Option on Bond Future	58.0000	34.0000	(41.379)	0	0	0
08/01/2007	R203	2007/02/01	8.60	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
08/01/2007	R203	2007/02/01	7.00	Put	Option on Bond Future	44,320.0000	43,979.0000	(0.769)	0	0	0
08/01/2007	R203	2007/02/01	9.00	Call	Option on Bond Future	98,888.0000	99,185.0000	0.300	0	0	0
08/01/2007	R203	2007/02/01	8.75	Call	Option on Bond Future	82,415.0000	82,712.0000	0.360	0	0	0
08/01/2007	R203	2007/02/01	7.00	Call	Option on Bond Future	142.0000	98.0000	(30.986)	0	0	0
08/01/2007	R203	2007/02/01	8.60	Call	Option on Bond Future	72,349.0000	72,645.0000	0.409	0	0	0
08/01/2007	R203	2007/02/01	7.25	Put	Option on Bond Future	26,029.0000	25,536.0000	(1.894)	0	0	0
08/01/2007	R203	2007/02/01	8.00	Call	Option on Bond Future	31,261.0000	31,400.0000	0.445	0	0	0
08/01/2007	R203	2007/02/01	7.25	Call	Option on Bond Future	1,219.0000	1,023.0000	(16.079)	0	0	0
08/01/2007	R203	2007/02/01	8.00	Put	Option on Bond Future	599.0000	442.0000	(26.210)	0	0	0
08/01/2007	R203	2007/02/01	8.65	Call	Option on Bond Future	75,719.0000	76,016.0000	0.392	0	0	0
08/01/2007	R203	2007/02/01	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
08/01/2007	R203	2007/02/01	8.65	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
08/01/2007	R203	2007/02/01	7.75	Call	Option on Bond Future	16,014.0000	15,850.0000	(1.024)	0	0	0
08/01/2007	R203	2007/02/01	7.75	Put	Option on Bond Future	3,416.0000	2,955.0000	(13.495)	0	0	0
08/01/2007	R203	2007/02/01	7.50	Call	Option on Bond Future	5,682.0000	5,343.0000	(5.966)	0	0	0
08/01/2007	R203	2007/02/01	7.50	Put	Option on Bond Future	11,571.0000	10,934.0000	(5.505)	0	0	0
08/01/2007	R203	2007/05/03			Bond Future	7.5190	7.5130	(0.080)	0.0000	0.0000	0
08/01/2007	R203	2007/05/03	8.80	Put	Option on Bond Future	215.0000	190.0000	(11.628)	0	0	0
08/01/2007	R203	2007/05/03	8.80	Call	Option on Bond Future	89,060.0000	89,476.0000	0.467	0	0	0
08/01/2007	R203	2007/05/03	8.75	Call	Option on Bond Future	85,838.0000	86,250.0000	0.480	0	0	0
08/01/2007	R203	2007/05/03	8.70	Put	Option on Bond Future	342.0000	306.0000	(10.526)	0	0	0
08/01/2007	R203	2007/05/03	9.00	Put	Option on Bond Future	79.0000	68.0000	(13.924)	0	0	0

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08/01/2007	R203	2007/05/03	8.75	Put	Option on Bond Future	272.0000	242.0000	(11.029)	0	0	0
08/01/2007	R203	2007/05/03	8.70	Call	Option on Bond Future	82,616.0000	83,021.0000	0.490	0	0	0
08/01/2007	R203	2007/05/03	9.00	Call	Option on Bond Future	101,891.0000	102,321.0000	0.422	0	0	0
08/01/2007	R203	2007/05/03	8.50	Call	Option on Bond Future	69,762.0000	70,133.0000	0.532	0	0	0
08/01/2007	R203	2007/05/03	8.50	Put	Option on Bond Future	810.0000	740.0000	(8.642)	0	0	0
08/01/2007	R203	2007/08/02			Bond Future	7.4660	7.4590	(0.094)	0.0000	0.0000	0
08/01/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	1,344.0000	1,273.0000	(5.283)	0	0	0
08/01/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	632.0000	592.0000	(6.329)	0	0	0
08/01/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	104,705.0000	105,173.0000	0.447	0	0	0
08/01/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	1,550.0000	1,471.0000	(5.097)	0	0	0
08/01/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	86,368.0000	86,796.0000	0.496	0	0	0
08/01/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	89,406.0000	89,843.0000	0.489	0	0	0
08/01/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	92,455.0000	92,899.0000	0.480	0	0	0
08/01/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	1,162.0000	1,098.0000	(5.508)	0	0	0
08/01/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	74,364.0000	74,754.0000	0.524	0	0	0
08/01/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	2,670.0000	2,552.0000	(4.419)	0	0	0
08/01/2007	R204	2007/02/01			Bond Future	7.5290	7.5200	(0.120)	0.0000	0.0000	0
08/01/2007	R204	2007/02/01	7.75	Call	Option on Bond Future	21,948.0000	21,965.0000	0.077	0	0	0
08/01/2007	R204	2007/02/01	7.75	Put	Option on Bond Future	4,580.0000	3,881.0000	(15.262)	0	0	0
08/01/2007	R204	2007/02/01	7.50	Put	Option on Bond Future	12,482.0000	11,463.0000	(8.164)	0	0	0
08/01/2007	R204	2007/02/01	7.50	Call	Option on Bond Future	10,173.0000	9,871.0000	(2.969)	0	0	0
08/01/2007	R204	2007/02/01	8.60	Call	Option on Bond Future	80,681.0000	81,381.0000	0.868	0	0	0
08/01/2007	R204	2007/02/01	8.50	Call	Option on Bond Future	73,545.0000	74,233.0000	0.935	0	0	0
08/01/2007	R204	2007/02/01	8.75	Put	Option on Bond Future	10.0000	4.0000	(60.000)	0	0	0
08/01/2007	R204	2007/02/01	8.65	Call	Option on Bond Future	84,228.0000	84,932.0000	0.836	0	0	0
08/01/2007	R204	2007/02/01	8.60	Put	Option on Bond Future	30.0000	15.0000	(50.000)	0	0	0
08/01/2007	R204	2007/02/01	8.55	Call	Option on Bond Future	77,119.0000	77,815.0000	0.903	0	0	0
08/01/2007	R204	2007/02/01	7.25	Put	Option on Bond Future	26,006.0000	24,971.0000	(3.980)	0	0	0
08/01/2007	R204	2007/02/01	8.25	Put	Option on Bond Future	317.0000	206.0000	(35.016)	0	0	0
08/01/2007	R204	2007/02/01	7.25	Call	Option on Bond Future	3,512.0000	3,193.0000	(9.083)	0	0	0
08/01/2007	R204	2007/02/01	8.00	Call	Option on Bond Future	37,901.0000	38,285.0000	1.013	0	0	0
08/01/2007	R204	2007/02/01	8.00	Put	Option on Bond Future	1,352.0000	1,019.0000	(24.630)	0	0	0
08/01/2007	R204	2007/02/01	9.00	Call	Option on Bond Future	108,606.0000	109,320.0000	0.657	0	0	0
08/01/2007	R204	2007/02/01	8.75	Call	Option on Bond Future	91,275.0000	91,985.0000	0.778	0	0	0

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08/01/2007	R204	2007/02/01	6.50	Call	Option on Bond Future	14.0000	8.0000	(42.857)	0	0	0
08/01/2007	R204	2007/02/01	9.00	Put	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
08/01/2007	R204	2007/02/01	8.25	Call	Option on Bond Future	55,568.0000	56,172.0000	1.087	0	0	0
08/01/2007	R204	2007/02/01	7.00	Call	Option on Bond Future	850.0000	692.0000	(18.588)	0	0	0
08/01/2007	R204	2007/02/01	8.50	Put	Option on Bond Future	60.0000	32.0000	(46.667)	0	0	0
08/01/2007	R204	2007/02/01	6.75	Call	Option on Bond Future	137.0000	95.0000	(30.657)	0	0	0
08/01/2007	R204	2007/02/01	8.55	Put	Option on Bond Future	43.0000	22.0000	(48.837)	0	0	0
08/01/2007	R204	2007/02/01	6.75	Put	Option on Bond Future	64,587.0000	63,829.0000	(1.174)	0	0	0
08/01/2007	R204	2007/02/01	8.65	Put	Option on Bond Future	21.0000	10.0000	(52.381)	0	0	0
08/01/2007	R204	2007/02/01	6.50	Put	Option on Bond Future	86,266.0000	85,544.0000	(0.837)	0	0	0
08/01/2007	R204	2007/02/01	7.00	Put	Option on Bond Future	44,052.0000	43,178.0000	(1.984)	0	0	0
08/01/2007	R204	2007/05/03			Bond Future	7.4740	7.4630	(0.147)	0.0000	0.0000	0
08/01/2007	R204	2007/05/03	8.50	Put	Option on Bond Future	3,741.0000	3,486.0000	(6.816)	0	0	0
08/01/2007	R204	2007/05/03	8.50	Call	Option on Bond Future	80,604.0000	81,215.0000	0.758	0	0	0
08/01/2007	R204	2007/05/03	8.70	Call	Option on Bond Future	93,243.0000	93,930.0000	0.737	0	0	0
08/01/2007	R204	2007/05/03	8.80	Put	Option on Bond Future	1,769.0000	1,619.0000	(8.479)	0	0	0
08/01/2007	R204	2007/05/03	8.80	Call	Option on Bond Future	99,662.0000	100,380.0000	0.720	0	0	0
08/01/2007	R204	2007/05/03	8.70	Put	Option on Bond Future	2,291.0000	2,110.0000	(7.900)	0	0	0
08/01/2007	R204	2007/05/03	9.00	Put	Option on Bond Future	1,025.0000	926.0000	(9.659)	0	0	0
08/01/2007	R204	2007/05/03	9.00	Call	Option on Bond Future	112,597.0000	113,365.0000	0.682	0	0	0
08/01/2007	R204	2007/05/03	8.75	Put	Option on Bond Future	2,015.0000	1,851.0000	(8.139)	0	0	0
08/01/2007	R204	2007/05/03	8.75	Call	Option on Bond Future	96,447.0000	97,150.0000	0.729	0	0	0
08/01/2007	R204	2007/08/02			Bond Future	7.4250	7.4130	(0.162)	0.0000	0.0000	0
08/01/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	7,897.0000	7,591.0000	(3.875)	0	0	0
08/01/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	87,555.0000	88,186.0000	0.721	0	0	0
08/01/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	5,159.0000	4,929.0000	(4.458)	0	0	0
08/01/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	105,152.0000	105,874.0000	0.687	0	0	0
08/01/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	4,720.0000	4,505.0000	(4.555)	0	0	0
08/01/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	99,206.0000	99,900.0000	0.700	0	0	0
08/01/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	117,216.0000	117,988.0000	0.659	0	0	0
08/01/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	3,266.0000	3,101.0000	(5.052)	0	0	0
08/01/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	5,631.0000	5,388.0000	(4.315)	0	0	0
08/01/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	102,170.0000	102,879.0000	0.694	0	0	0

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08/01/2007	R206	2007/02/01			Bond Future	7.7150	7.7120	(0.039)	0.0000	0.0000	0
08/01/2007	R206	2007/02/01	8.25	Put	Option on Bond Future	227.0000	158.0000	(30.396)	0	0	0
08/01/2007	R206	2007/02/01	8.25	Call	Option on Bond Future	27,877.0000	27,966.0000	0.319	0	0	0
08/01/2007	R206	2007/02/01	7.75	Call	Option on Bond Future	7,210.0000	6,942.0000	(3.717)	0	0	0
08/01/2007	R206	2007/02/01	8.00	Call	Option on Bond Future	16,263.0000	16,178.0000	(0.523)	0	0	0
08/01/2007	R206	2007/02/01	8.00	Put	Option on Bond Future	1,412.0000	1,169.0000	(17.210)	0	0	0
08/01/2007	R206	2007/02/01	7.75	Put	Option on Bond Future	5,371.0000	4,946.0000	(7.913)	0	0	0
08/01/2007	R206	2007/05/03			Bond Future	7.6450	7.6390	(0.078)	0.0000	0.0000	0
08/01/2007	R206	2007/05/03	8.00	Put	Option on Bond Future	5,808.0000	5,581.0000	(3.908)	0	0	0
08/01/2007	R206	2007/05/03	8.25	Call	Option on Bond Future	33,422.0000	33,577.0000	0.464	0	0	0
08/01/2007	R206	2007/05/03	7.75	Call	Option on Bond Future	15,812.0000	15,826.0000	0.089	0	0	0
08/01/2007	R206	2007/05/03	8.25	Put	Option on Bond Future	2,925.0000	2,772.0000	(5.231)	0	0	0
08/01/2007	R206	2007/05/03	7.75	Put	Option on Bond Future	10,435.0000	10,140.0000	(2.827)	0	0	0
08/01/2007	R206	2007/05/03	8.00	Call	Option on Bond Future	23,846.0000	23,928.0000	0.344	0	0	0
08/01/2007	R206	2007/08/02			Bond Future	7.5830	7.5760	(0.092)	0.0000	0.0000	0
08/01/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	29,008.0000	29,146.0000	0.476	0	0	0
08/01/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	8,391.0000	8,179.0000	(2.527)	0	0	0
08/01/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	21,307.0000	21,394.0000	0.408	0	0	0
08/01/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	5,132.0000	4,971.0000	(3.137)	0	0	0
08/01/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	12,986.0000	12,723.0000	(2.025)	0	0	0
08/01/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	37,856.0000	38,047.0000	0.505	0	0	0
08/01/2007	R207	2007/02/01			Bond Future	7.4550	7.4510	(0.054)	0.0000	0.0000	0
08/01/2007	R207	2007/02/01	7.25	Put	Option on Bond Future	19,997.0000	19,346.0000	(3.255)	0	0	0
08/01/2007	R207	2007/02/01	7.50	Put	Option on Bond Future	7,439.0000	6,785.0000	(8.792)	0	0	0
08/01/2007	R207	2007/02/01	7.50	Call	Option on Bond Future	11,084.0000	10,754.0000	(2.977)	0	0	0
08/01/2007	R207	2007/02/01	7.25	Call	Option on Bond Future	3,162.0000	2,836.0000	(10.310)	0	0	0
08/01/2007	R207	2007/02/01	7.75	Call	Option on Bond Future	25,322.0000	25,312.0000	(0.039)	0	0	0
08/01/2007	R207	2007/02/01	7.75	Put	Option on Bond Future	1,756.0000	1,421.0000	(19.077)	0	0	0
08/01/2007	R207	2007/02/01	8.55	Call	Option on Bond Future	83,761.0000	84,086.0000	0.388	0	0	0
08/01/2007	R207	2007/02/01	6.75	Put	Option on Bond Future	59,581.0000	59,238.0000	(0.576)	0	0	0
08/01/2007	R207	2007/02/01	8.65	Call	Option on Bond Future	90,922.0000	91,247.0000	0.357	0	0	0
08/01/2007	R207	2007/02/01	9.00	Call	Option on Bond Future	115,383.0000	115,707.0000	0.281	0	0	0
08/01/2007	R207	2007/02/01	8.65	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0

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08/01/2007	R207	2007/02/01	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
08/01/2007	R207	2007/02/01	8.00	Call	Option on Bond Future	43,187.0000	43,432.0000	0.567	0	0	0
08/01/2007	R207	2007/02/01	6.50	Put	Option on Bond Future	81,797.0000	81,471.0000	(0.399)	0	0	0
08/01/2007	R207	2007/02/01	8.45	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
08/01/2007	R207	2007/02/01	6.75	Call	Option on Bond Future	45.0000	27.0000	(40.000)	0	0	0
08/01/2007	R207	2007/02/01	8.45	Call	Option on Bond Future	76,522.0000	76,846.0000	0.423	0	0	0
08/01/2007	R207	2007/02/01	7.00	Call	Option on Bond Future	520.0000	402.0000	(22.692)	0	0	0
08/01/2007	R207	2007/02/01	8.25	Call	Option on Bond Future	61,821.0000	62,137.0000	0.511	0	0	0
08/01/2007	R207	2007/02/01	8.25	Put	Option on Bond Future	18.0000	9.0000	(50.000)	0	0	0
08/01/2007	R207	2007/02/01	8.50	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
08/01/2007	R207	2007/02/01	8.00	Put	Option on Bond Future	241.0000	160.0000	(33.610)	0	0	0
08/01/2007	R207	2007/02/01	6.50	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
08/01/2007	R207	2007/02/01	8.50	Call	Option on Bond Future	80,151.0000	80,476.0000	0.405	0	0	0
08/01/2007	R207	2007/02/01	8.55	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
08/01/2007	R207	2007/02/01	8.60	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
08/01/2007	R207	2007/02/01	8.75	Call	Option on Bond Future	98,006.0000	98,331.0000	0.332	0	0	0
08/01/2007	R207	2007/02/01	8.60	Call	Option on Bond Future	87,351.0000	87,676.0000	0.372	0	0	0
08/01/2007	R207	2007/02/01	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
08/01/2007	R207	2007/02/01	7.00	Put	Option on Bond Future	38,409.0000	37,965.0000	(1.156)	0	0	0
08/01/2007	R207	2007/05/03			Bond Future	7.4030	7.3970	(0.081)	0.0000	0.0000	0
08/01/2007	R207	2007/05/03	8.50	Put	Option on Bond Future	716.0000	651.0000	(9.078)	0	0	0
08/01/2007	R207	2007/05/03	8.50	Call	Option on Bond Future	84,203.0000	84,622.0000	0.498	0	0	0
08/01/2007	R207	2007/05/03	8.70	Call	Option on Bond Future	97,982.0000	98,432.0000	0.459	0	0	0
08/01/2007	R207	2007/05/03	8.70	Put	Option on Bond Future	309.0000	275.0000	(11.003)	0	0	0
08/01/2007	R207	2007/05/03	9.00	Call	Option on Bond Future	118,466.0000	118,940.0000	0.400	0	0	0
08/01/2007	R207	2007/05/03	9.00	Put	Option on Bond Future	76.0000	65.0000	(14.474)	0	0	0
08/01/2007	R207	2007/05/03	8.80	Call	Option on Bond Future	104,850.0000	105,311.0000	0.440	0	0	0
08/01/2007	R207	2007/05/03	8.80	Put	Option on Bond Future	197.0000	174.0000	(11.675)	0	0	0
08/01/2007	R207	2007/05/03	8.75	Put	Option on Bond Future	247.0000	219.0000	(11.336)	0	0	0
08/01/2007	R207	2007/05/03	8.75	Call	Option on Bond Future	101,419.0000	101,876.0000	0.451	0	0	0
08/01/2007	R207	2007/08/02			Bond Future	7.3570	7.3500	(0.095)	0.0000	0.0000	0
08/01/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	2,260.0000	2,153.0000	(4.735)	0	0	0
08/01/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	88,486.0000	88,939.0000	0.512	0	0	0
08/01/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	121,298.0000	121,825.0000	0.434	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
08/01/2007	R207 2007/08/02	8.70	Put	Option on Bond Future	1,292.0000	1,221.0000	(5.495)	0	0	0
08/01/2007	R207 2007/08/02	9.00	Put	Option on Bond Future	515.0000	481.0000	(6.602)	0	0	0
08/01/2007	R207 2007/08/02	8.75	Call	Option on Bond Future	104,847.0000	105,345.0000	0.475	0	0	0
08/01/2007	R207 2007/08/02	8.80	Call	Option on Bond Future	108,139.0000	108,644.0000	0.467	0	0	0
08/01/2007	R207 2007/08/02	8.75	Put	Option on Bond Future	1,116.0000	1,052.0000	(5.735)	0	0	0
08/01/2007	R207 2007/08/02	8.70	Call	Option on Bond Future	101,559.0000	102,049.0000	0.482	0	0	0
08/01/2007	R207 2007/08/02	8.80	Put	Option on Bond Future	961.0000	905.0000	(5.827)	0	0	0
08/01/2007	TRT1 2007/02/01			Index Future	248.8620	248.9650	0.041	0.0000	0.0000	500
08/01/2007	TRT1 2007/02/01	243.60	Put	Index Future	832.0000	579.0000	(30.409)	0	0	0
08/01/2007	TRT1 2007/02/01	243.60	Call	Index Future	53,452.0000	54,229.0000	1.454	0	0	0

**Grand Total:** **1,827**