



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for 09/01/2007

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
09/01/2007	CRD1 2007/02/01			Index Future	107.7970	107.7540	(0.040)	0.0000	0.0000	10
09/01/2007	CRD1 2007/02/01	106.00	Put	Index Future	609.0000	601.0000	(1.314)	0	0	0
09/01/2007	CRD1 2007/02/01	106.00	Call	Index Future	18,579.0000	18,141.0000	(2.358)	0	0	0
09/01/2007	GOVI 2007/02/01			jGovi	251.9910	251.7930	(0.079)	0.0000	0.0000	66
09/01/2007	GOVI 2007/02/01	230.00	Call	jGovi	219,910.0000	217,930.0000	(0.900)	0	0	0
09/01/2007	GOVI 2007/02/01	230.00	Put	jGovi	0.0000	0.0000	-	0	0	0
09/01/2007	GOVI 2007/05/03			jGovi	257.6200	257.4200	(0.078)	0.0000	0.0000	117
09/01/2007	GOVI 2007/05/03	235.00	Put	jGovi	0.0000	0.0000	-	0	0	0
09/01/2007	GOVI 2007/05/03	235.00	Call	jGovi	226,200.0000	224,200.0000	(0.884)	0	0	0
09/01/2007	GOVI 2007/08/02			jGovi	263.3210	263.1130	(0.079)	0.0000	0.0000	0
09/01/2007	GOVI 2007/08/02	240.50	Call	jGovi	228,229.0000	226,151.0000	(0.910)	0	0	0
09/01/2007	GOVI 2007/08/02	240.50	Put	jGovi	19.0000	21.0000	10.526	0	0	0
09/01/2007	ILBI 2007/02/01			Index Future	269.5380	269.5170	(0.008)	0.0000	0.0000	0
09/01/2007	ILBI 2007/02/01	265.00	Put	Index Future	1,481.0000	1,382.0000	(6.685)	0	0	0
09/01/2007	ILBI 2007/02/01	265.00	Call	Index Future	46,861.0000	46,552.0000	(0.659)	0	0	0
09/01/2007	J153 2010/08/31			jSwap	8.7200	8.7270	0.080	0.0000	0.0000	0
09/01/2007	J157 2015/09/15			jSwap	8.2940	8.2930	(0.012)	0.0000	0.0000	0
09/01/2007	J186 2026/12/21			jSwap	7.2800	7.7000	5.769	0.0000	0.0000	0

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09/01/2007	J194	2008/02/28			jSwap	9.1020	9.1160	0.154	0.0000	0.0000	0
09/01/2007	J201	2014/12/22			jSwap	8.3370	8.3320	(0.060)	0.0000	0.0000	0
09/01/2007	J203	2017/09/15			jSwap	8.1810	8.1840	0.037	0.0000	0.0000	0
09/01/2007	J204	2018/12/21			jSwap	8.1000	8.1050	0.062	0.0000	0.0000	0
09/01/2007	J207	2020/01/15			jSwap	8.0140	8.0450	0.387	0.0000	0.0000	0
09/01/2007	JBAR	2005/12/21			jBar	9.2010	9.2260	0.272	0.0000	0.0000	0
09/01/2007	JFRA	2007/02/01			jFra	9.2180	9.2580	0.434	0.0000	0.0000	0
09/01/2007	JFRA	2007/02/01	7.50	Call	Option on jFra	4,187.0000	4,284.0000	2.317	0	0	0
09/01/2007	JFRA	2007/02/01	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
09/01/2007	JFRA	2007/05/03			jFra	9.3390	9.3620	0.246	0.0000	0.0000	0
09/01/2007	JFRA	2007/05/03	7.50	Call	Option on jFra	4,492.0000	4,546.0000	1.202	0	0	0
09/01/2007	JFRA	2007/05/03	7.50	Put	Option on jFra	11.0000	10.0000	(9.091)	0	0	0
09/01/2007	JFRA	2007/08/02			jFra	9.2790	9.3130	0.366	0.0000	0.0000	0
09/01/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	70.0000	65.0000	(7.143)	0	0	0
09/01/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	4,405.0000	4,482.0000	1.748	0	0	0
09/01/2007	JFRA	2007/11/01			jFra	9.1180	9.1170	(0.011)	0.0000	0.0000	0
09/01/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	4,431.0000	4,427.0000	(0.090)	0	0	0
09/01/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	190.0000	189.0000	(0.526)	0	0	0
09/01/2007	JFRA	2008/02/07			jFra	9.0330	9.0430	0.111	0.0000	0.0000	0
09/01/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	18,898.0000	18,860.0000	(0.201)	0	0	0
09/01/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	22,628.0000	22,615.0000	(0.057)	0	0	0
09/01/2007	JN02	2007/02/01			jNote	8.9960	9.0160	0.222	0.0000	0.0000	0
09/01/2007	JN02	2007/02/01	9.00	Call	Option on jNote	5,078.0000	5,153.0000	1.477	0	0	0

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09/01/2007	JN02	2007/02/01	9.00	Put	Option on jNote	5,152.0000	4,863.0000	(5.609)	0	0	0
09/01/2007	JN02	2007/05/03			jNote	8.8860	8.9050	0.214	0.0000	0.0000	0
09/01/2007	JN02	2007/05/03	9.25	Put	Option on jNote	14,860.0000	14,605.0000	(1.716)	0	0	0
09/01/2007	JN02	2007/05/03	9.25	Call	Option on jNote	8,227.0000	8,319.0000	1.118	0	0	0
09/01/2007	JN02	2007/08/02			jNote	8.7440	8.7640	0.229	0.0000	0.0000	0
09/01/2007	JN02	2007/08/02	9.25	Put	Option on jNote	20,119.0000	19,863.0000	(1.272)	0	0	0
09/01/2007	JN02	2007/08/02	9.25	Call	Option on jNote	10,885.0000	10,995.0000	1.011	0	0	0
09/01/2007	JN05	2007/02/01			jNote	8.4740	8.4720	(0.024)	0.0000	0.0000	0
09/01/2007	JN05	2007/02/01	9.25	Call	Option on jNote	36.0000	29.0000	(19.444)	0	0	0
09/01/2007	JN05	2007/02/01	9.25	Put	Option on jNote	31,250.0000	31,317.0000	0.214	0	0	0
09/01/2007	JN05	2007/05/03			jNote	8.4020	8.3970	(0.060)	0.0000	0.0000	0
09/01/2007	JN05	2007/05/03	9.25	Call	Option on jNote	1,609.0000	1,563.0000	(2.859)	0	0	0
09/01/2007	JN05	2007/05/03	9.25	Put	Option on jNote	35,788.0000	35,939.0000	0.422	0	0	0
09/01/2007	JN05	2007/08/02			jNote	8.3180	8.3120	(0.072)	0.0000	0.0000	0
09/01/2007	JN05	2007/08/02	9.25	Call	Option on jNote	3,285.0000	3,225.0000	(1.826)	0	0	0
09/01/2007	JN05	2007/08/02	9.25	Put	Option on jNote	40,943.0000	41,123.0000	0.440	0	0	0
09/01/2007	JN10	2007/02/01			jNote	8.1070	8.1110	0.049	0.0000	0.0000	0
09/01/2007	JN10	2007/02/01	9.00	Put	Option on jNote	60,210.0000	59,931.0000	(0.463)	0	0	0
09/01/2007	JN10	2007/02/01	9.00	Call	Option on jNote	0.0000	0.0000	-	0	0	0
09/01/2007	JN10	2007/05/03			jNote	8.0510	8.0530	0.025	0.0000	0.0000	0
09/01/2007	JN10	2007/05/03	9.00	Put	Option on jNote	64,304.0000	64,162.0000	(0.221)	0	0	0
09/01/2007	JN10	2007/05/03	9.00	Call	Option on jNote	135.0000	133.0000	(1.481)	0	0	0
09/01/2007	JN10	2007/08/02			jNote	7.9890	7.9910	0.025	0.0000	0.0000	0
09/01/2007	JN10	2007/08/02	9.00	Put	Option on jNote	69,190.0000	69,050.0000	(0.202)	0	0	0
09/01/2007	JN10	2007/08/02	9.00	Call	Option on jNote	603.0000	601.0000	(0.332)	0	0	0
09/01/2007	JROD	2007/01/31			jRod	8.4670	8.4660	(0.012)	0.0000	0.0000	0

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09/01/2007	JROD	2007/02/28			jRod	8.8110	8.8180	0.079	0.0000	0.0000	0
09/01/2007	JROD	2007/03/30			jRod	9.1160	9.1330	0.186	0.0000	0.0000	0
09/01/2007	JROD	2007/04/30			jRod	8.8920	8.9030	0.124	0.0000	0.0000	0
09/01/2007	JROD	2007/05/31			jRod	9.1010	9.1090	0.088	0.0000	0.0000	0
09/01/2007	OTH1	2007/02/01			Index Future	247.8820	247.7000	(0.073)	0.0000	0.0000	15
09/01/2007	OTH1	2007/02/01	243.58	Put	Index Future	1,246.0000	1,299.0000	4.254	0	0	0
09/01/2007	OTH1	2007/02/01	243.58	Call	Index Future	44,266.0000	42,499.0000	(3.992)	0	0	0
09/01/2007	R153	2007/02/01			Bond Future	8.1000	8.1100	0.123	0.0000	0.0000	62
09/01/2007	R153	2007/02/01	8.25	Put	Option on Bond Future	2,743.0000	2,763.0000	0.729	0	0	0
09/01/2007	R153	2007/02/01	8.00	Put	Option on Bond Future	6,556.0000	6,666.0000	1.678	0	0	0
09/01/2007	R153	2007/02/01	8.25	Call	Option on Bond Future	7,711.0000	7,399.0000	(4.046)	0	0	0
09/01/2007	R153	2007/02/01	8.00	Call	Option on Bond Future	3,229.0000	3,007.0000	(6.875)	0	0	0
09/01/2007	R153	2007/02/01	8.50	Call	Option on Bond Future	14,107.0000	13,763.0000	(2.439)	0	0	0
09/01/2007	R153	2007/02/01	9.00	Call	Option on Bond Future	29,458.0000	29,122.0000	(1.141)	0	0	0
09/01/2007	R153	2007/02/01	8.45	Call	Option on Bond Future	12,714.0000	12,373.0000	(2.682)	0	0	0
09/01/2007	R153	2007/02/01	8.75	Call	Option on Bond Future	21,578.0000	21,236.0000	(1.585)	0	0	0
09/01/2007	R153	2007/02/01	7.25	Call	Option on Bond Future	25.0000	19.0000	(24.000)	0	0	0
09/01/2007	R153	2007/02/01	7.25	Put	Option on Bond Future	28,700.0000	29,026.0000	1.136	0	0	0
09/01/2007	R153	2007/02/01	8.75	Put	Option on Bond Future	246.0000	235.0000	(4.472)	0	0	0
09/01/2007	R153	2007/02/01	9.00	Put	Option on Bond Future	55.0000	51.0000	(7.273)	0	0	0
09/01/2007	R153	2007/02/01	7.75	Call	Option on Bond Future	926.0000	821.0000	(11.339)	0	0	0
09/01/2007	R153	2007/02/01	8.45	Put	Option on Bond Future	1,165.0000	1,155.0000	(0.858)	0	0	0
09/01/2007	R153	2007/02/01	7.50	Call	Option on Bond Future	188.0000	156.0000	(17.021)	0	0	0
09/01/2007	R153	2007/02/01	8.55	Call	Option on Bond Future	15,541.0000	15,196.0000	(2.220)	0	0	0
09/01/2007	R153	2007/02/01	8.55	Put	Option on Bond Future	719.0000	706.0000	(1.808)	0	0	0
09/01/2007	R153	2007/02/01	8.50	Put	Option on Bond Future	920.0000	908.0000	(1.304)	0	0	0
09/01/2007	R153	2007/02/01	7.00	Put	Option on Bond Future	37,284.0000	37,615.0000	0.888	0	0	0
09/01/2007	R153	2007/02/01	7.00	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
09/01/2007	R153	2007/02/01	7.50	Put	Option on Bond Future	20,336.0000	20,636.0000	1.475	0	0	0
09/01/2007	R153	2007/02/01	7.75	Put	Option on Bond Future	12,625.0000	12,852.0000	1.798	0	0	0
09/01/2007	R153	2007/02/01	9.25	Put	Option on Bond Future	11.0000	10.0000	(9.091)	0	0	0

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09/01/2007	R153	2007/02/01	9.25	Call	Option on Bond Future	37,412.0000	37,078.0000	(0.893)	0	0	0
09/01/2007	R153	2007/02/01	6.75	Put	Option on Bond Future	45,968.0000	46,300.0000	0.722	0	0	0
09/01/2007	R153	2007/02/01	6.50	Put	Option on Bond Future	54,734.0000	55,066.0000	0.607	0	0	0
09/01/2007	R153	2007/02/01	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/01/2007	R153	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/01/2007	R153	2007/05/03			Bond Future	8.0200	8.0300	0.125	0.0000	0.0000	1
09/01/2007	R153	2007/05/03	8.50	Put	Option on Bond Future	4,942.0000	4,992.0000	1.012	0	0	0
09/01/2007	R153	2007/05/03	8.50	Call	Option on Bond Future	19,768.0000	19,506.0000	(1.325)	0	0	0
09/01/2007	R153	2007/05/03	8.70	Put	Option on Bond Future	3,368.0000	3,401.0000	0.980	0	0	0
09/01/2007	R153	2007/05/03	8.75	Put	Option on Bond Future	3,044.0000	3,073.0000	0.953	0	0	0
09/01/2007	R153	2007/05/03	8.80	Put	Option on Bond Future	2,744.0000	2,770.0000	0.948	0	0	0
09/01/2007	R153	2007/05/03	8.75	Call	Option on Bond Future	25,494.0000	25,211.0000	(1.110)	0	0	0
09/01/2007	R153	2007/05/03	8.80	Call	Option on Bond Future	26,711.0000	26,426.0000	(1.067)	0	0	0
09/01/2007	R153	2007/05/03	8.70	Call	Option on Bond Future	24,299.0000	24,020.0000	(1.148)	0	0	0
09/01/2007	R153	2007/05/03	9.00	Put	Option on Bond Future	1,773.0000	1,788.0000	0.846	0	0	0
09/01/2007	R153	2007/05/03	9.00	Call	Option on Bond Future	31,782.0000	31,486.0000	(0.931)	0	0	0
09/01/2007	R153	2007/08/02			Bond Future	7.8670	7.8760	0.114	0.0000	0.0000	0
09/01/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	25,597.0000	25,384.0000	(0.832)	0	0	0
09/01/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	7,384.0000	7,432.0000	0.650	0	0	0
09/01/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	5,030.0000	5,063.0000	0.656	0	0	0
09/01/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	29,631.0000	29,407.0000	(0.756)	0	0	0
09/01/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	5,739.0000	5,777.0000	0.662	0	0	0
09/01/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	31,747.0000	31,518.0000	(0.721)	0	0	0
09/01/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	5,376.0000	5,411.0000	0.651	0	0	0
09/01/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	30,681.0000	30,454.0000	(0.740)	0	0	0
09/01/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	36,156.0000	35,919.0000	(0.655)	0	0	0
09/01/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	3,818.0000	3,842.0000	0.629	0	0	0
09/01/2007	R157	2007/02/01			Bond Future	7.7000	7.7100	0.130	0.0000	0.0000	0
09/01/2007	R157	2007/02/01	8.50	Call	Option on Bond Future	59,394.0000	58,620.0000	(1.303)	0	0	0
09/01/2007	R157	2007/02/01	7.00	Call	Option on Bond Future	197.0000	157.0000	(20.305)	0	0	0
09/01/2007	R157	2007/02/01	8.40	Call	Option on Bond Future	52,332.0000	51,553.0000	(1.489)	0	0	150
09/01/2007	R157	2007/02/01	8.40	Put	Option on Bond Future	314.0000	298.0000	(5.096)	0	0	0
09/01/2007	R157	2007/02/01	9.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0

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09/01/2007	R157	2007/02/01	9.75	Call	Option on Bond Future	145,013.0000	144,251.0000	(0.525)	0	0	0
09/01/2007	R157	2007/02/01	8.55	Put	Option on Bond Future	118.0000	108.0000	(8.475)	0	0	0
09/01/2007	R157	2007/02/01	9.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/01/2007	R157	2007/02/01	8.55	Call	Option on Bond Future	62,933.0000	62,161.0000	(1.227)	0	0	0
09/01/2007	R157	2007/02/01	9.00	Put	Option on Bond Future	5.0000	4.0000	(20.000)	0	0	0
09/01/2007	R157	2007/02/01	9.50	Call	Option on Bond Future	128,483.0000	127,721.0000	(0.593)	0	0	0
09/01/2007	R157	2007/02/01	7.00	Put	Option on Bond Future	55,016.0000	55,739.0000	1.314	0	0	0
09/01/2007	R157	2007/02/01	9.00	Call	Option on Bond Future	94,501.0000	93,738.0000	(0.807)	0	0	0
09/01/2007	R157	2007/02/01	9.25	Call	Option on Bond Future	111,647.0000	110,885.0000	(0.683)	0	0	0
09/01/2007	R157	2007/02/01	8.65	Call	Option on Bond Future	70,006.0000	69,238.0000	(1.097)	0	0	0
09/01/2007	R157	2007/02/01	7.25	Put	Option on Bond Future	36,076.0000	36,679.0000	1.671	0	0	0
09/01/2007	R157	2007/02/01	9.25	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
09/01/2007	R157	2007/02/01	7.25	Call	Option on Bond Future	1,167.0000	1,008.0000	(13.625)	0	0	0
09/01/2007	R157	2007/02/01	8.25	Put	Option on Bond Future	779.0000	755.0000	(3.081)	0	0	0
09/01/2007	R157	2007/02/01	8.75	Call	Option on Bond Future	77,055.0000	76,289.0000	(0.994)	0	0	0
09/01/2007	R157	2007/02/01	8.75	Put	Option on Bond Future	29.0000	25.0000	(13.793)	0	0	0
09/01/2007	R157	2007/02/01	8.00	Put	Option on Bond Future	2,964.0000	2,957.0000	(0.236)	0	0	0
09/01/2007	R157	2007/02/01	8.00	Call	Option on Bond Future	25,590.0000	24,821.0000	(3.005)	0	0	0
09/01/2007	R157	2007/02/01	8.50	Put	Option on Bond Future	164.0000	153.0000	(6.707)	0	0	0
09/01/2007	R157	2007/02/01	8.65	Put	Option on Bond Future	59.0000	53.0000	(10.169)	0	0	0
09/01/2007	R157	2007/02/01	9.55	Put	Option on Bond Future	0.0000	0.0000	-	0	0	150
09/01/2007	R157	2007/02/01	8.60	Call	Option on Bond Future	66,471.0000	65,702.0000	(1.157)	0	0	0
09/01/2007	R157	2007/02/01	7.75	Call	Option on Bond Future	12,454.0000	11,812.0000	(5.155)	0	0	0
09/01/2007	R157	2007/02/01	9.55	Call	Option on Bond Future	131,814.0000	131,051.0000	(0.579)	0	0	0
09/01/2007	R157	2007/02/01	7.90	Put	Option on Bond Future	4,688.0000	4,714.0000	0.555	0	0	0
09/01/2007	R157	2007/02/01	7.90	Call	Option on Bond Future	19,829.0000	19,093.0000	(3.712)	0	0	250
09/01/2007	R157	2007/02/01	7.75	Put	Option on Bond Future	8,647.0000	8,768.0000	1.399	0	0	0
09/01/2007	R157	2007/02/01	7.50	Put	Option on Bond Future	19,935.0000	20,303.0000	1.846	0	0	0
09/01/2007	R157	2007/02/01	7.50	Call	Option on Bond Future	4,566.0000	4,171.0000	(8.651)	0	0	0
09/01/2007	R157	2007/02/01	8.25	Call	Option on Bond Future	41,878.0000	41,091.0000	(1.879)	0	0	0
09/01/2007	R157	2007/02/01	8.60	Put	Option on Bond Future	84.0000	76.0000	(9.524)	0	0	0
09/01/2007	R157	2007/05/03			Bond Future	7.6500	7.6600	0.131	0.0000	0.0000	504
09/01/2007	R157	2007/05/03	8.80	Call	Option on Bond Future	84,712.0000	83,987.0000	(0.856)	0	0	0
09/01/2007	R157	2007/05/03	8.80	Put	Option on Bond Future	2,383.0000	2,403.0000	0.839	0	0	0
09/01/2007	R157	2007/05/03	8.70	Put	Option on Bond Future	3,069.0000	3,097.0000	0.912	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
09/01/2007	R157	2007/05/03	8.70	Call	Option on Bond Future	78,510.0000	77,792.0000	(0.915)	0	0	0
09/01/2007	R157	2007/05/03	8.75	Put	Option on Bond Future	2,707.0000	2,732.0000	0.924	0	0	0
09/01/2007	R157	2007/05/03	8.75	Call	Option on Bond Future	81,599.0000	80,877.0000	(0.885)	0	0	0
09/01/2007	R157	2007/05/03	9.00	Put	Option on Bond Future	1,393.0000	1,403.0000	0.718	0	0	0
09/01/2007	R157	2007/05/03	9.00	Call	Option on Bond Future	97,352.0000	96,616.0000	(0.756)	0	0	0
09/01/2007	R157	2007/05/03	8.50	Call	Option on Bond Future	66,456.0000	65,760.0000	(1.047)	0	0	0
09/01/2007	R157	2007/05/03	8.50	Put	Option on Bond Future	4,944.0000	4,994.0000	1.011	0	0	0
09/01/2007	R157	2007/08/02			Bond Future	7.5490	7.5640	0.199	0.0000	0.0000	0
09/01/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	4,335.0000	4,413.0000	1.799	0	0	0
09/01/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	88,553.0000	87,490.0000	(1.200)	0	0	0
09/01/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	915.0000	951.0000	3.934	0	0	0
09/01/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	6,624.0000	6,739.0000	1.736	0	0	0
09/01/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	90,906.0000	89,923.0000	(1.081)	0	0	0
09/01/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	88,099.0000	87,124.0000	(1.107)	0	0	0
09/01/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	105,276.0000	104,256.0000	(0.969)	0	0	0
09/01/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	9,823.0000	9,987.0000	1.670	0	0	0
09/01/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	77,149.0000	76,215.0000	(1.211)	0	0	0
09/01/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	7,184.0000	7,307.0000	1.712	0	0	0
09/01/2007	R186	2007/02/01			Bond Future	7.2670	7.2920	0.344	0.0000	0.0000	2
09/01/2007	R186	2007/02/01	7.25	Call	Option on Bond Future	14,915.0000	13,064.0000	(12.410)	0	0	0
09/01/2007	R186	2007/02/01	8.50	Put	Option on Bond Future	3.0000	3.0000	-	0	0	0
09/01/2007	R186	2007/02/01	7.25	Put	Option on Bond Future	17,129.0000	18,523.0000	8.138	0	0	0
09/01/2007	R186	2007/02/01	8.30	Call	Option on Bond Future	124,828.0000	121,582.0000	(2.600)	0	0	0
09/01/2007	R186	2007/02/01	7.50	Call	Option on Bond Future	34,977.0000	32,226.0000	(7.865)	0	0	0
09/01/2007	R186	2007/02/01	8.30	Put	Option on Bond Future	17.0000	17.0000	-	0	0	0
09/01/2007	R186	2007/02/01	7.50	Put	Option on Bond Future	5,179.0000	5,674.0000	9.558	0	0	0
09/01/2007	R186	2007/02/01	8.50	Call	Option on Bond Future	146,922.0000	143,676.0000	(2.209)	0	0	0
09/01/2007	R186	2007/02/01	8.00	Put	Option on Bond Future	192.0000	205.0000	6.771	0	0	0
09/01/2007	R186	2007/02/01	7.75	Put	Option on Bond Future	1,164.0000	1,269.0000	9.021	0	0	0
09/01/2007	R186	2007/02/01	8.20	Put	Option on Bond Future	38.0000	39.0000	2.632	0	0	0
09/01/2007	R186	2007/02/01	7.75	Call	Option on Bond Future	61,833.0000	58,693.0000	(5.078)	0	0	0
09/01/2007	R186	2007/02/01	8.00	Call	Option on Bond Future	90,643.0000	87,410.0000	(3.567)	0	0	0
09/01/2007	R186	2007/02/01	8.20	Call	Option on Bond Future	113,558.0000	110,314.0000	(2.857)	0	0	0
09/01/2007	R186	2007/02/01	6.50	Put	Option on Bond Future	105,661.0000	108,880.0000	3.047	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
09/01/2007	R186	2007/02/01	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/01/2007	R186	2007/02/01	6.50	Call	Option on Bond Future	74.0000	47.0000	(36.486)	0	0	0
09/01/2007	R186	2007/02/01	9.00	Call	Option on Bond Future	199,538.0000	196,292.0000	(1.627)	0	0	0
09/01/2007	R186	2007/02/01	8.25	Call	Option on Bond Future	119,211.0000	115,966.0000	(2.722)	0	0	0
09/01/2007	R186	2007/02/01	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/01/2007	R186	2007/02/01	8.75	Call	Option on Bond Future	173,689.0000	170,443.0000	(1.869)	0	0	0
09/01/2007	R186	2007/02/01	8.25	Put	Option on Bond Future	25.0000	25.0000	-	0	0	0
09/01/2007	R186	2007/02/01	6.75	Put	Option on Bond Future	70,605.0000	73,645.0000	4.306	0	0	0
09/01/2007	R186	2007/02/01	6.75	Call	Option on Bond Future	752.0000	546.0000	(27.394)	0	0	0
09/01/2007	R186	2007/02/01	7.00	Call	Option on Bond Future	4,286.0000	3,473.0000	(18.969)	0	0	0
09/01/2007	R186	2007/02/01	7.00	Put	Option on Bond Future	39,700.0000	42,132.0000	6.126	0	0	0
09/01/2007	R186	2007/05/03			Bond Future	7.2150	7.2410	0.360	0.0000	0.0000	0
09/01/2007	R186	2007/05/03	8.25	Put	Option on Bond Future	4,496.0000	4,741.0000	5.449	0	0	0
09/01/2007	R186	2007/05/03	8.45	Call	Option on Bond Future	149,839.0000	146,613.0000	(2.153)	0	0	0
09/01/2007	R186	2007/05/03	8.25	Call	Option on Bond Future	129,597.0000	126,466.0000	(2.416)	0	0	0
09/01/2007	R186	2007/05/03	8.45	Put	Option on Bond Future	2,612.0000	2,761.0000	5.704	0	0	0
09/01/2007	R186	2007/05/03	8.55	Call	Option on Bond Future	160,021.0000	156,761.0000	(2.037)	0	0	0
09/01/2007	R186	2007/05/03	8.50	Call	Option on Bond Future	154,928.0000	151,684.0000	(2.094)	0	0	0
09/01/2007	R186	2007/05/03	8.50	Put	Option on Bond Future	2,266.0000	2,397.0000	5.781	0	0	0
09/01/2007	R186	2007/05/03	8.55	Put	Option on Bond Future	1,961.0000	2,076.0000	5.864	0	0	0
09/01/2007	R186	2007/05/03	8.75	Put	Option on Bond Future	1,074.0000	1,140.0000	6.145	0	0	0
09/01/2007	R186	2007/05/03	8.75	Call	Option on Bond Future	180,350.0000	177,040.0000	(1.835)	0	0	0
09/01/2007	R186	2007/08/02			Bond Future	7.1700	7.1960	0.363	0.0000	0.0000	0
09/01/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	10,153.0000	10,567.0000	4.078	0	0	0
09/01/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	6,988.0000	7,289.0000	4.307	0	0	0
09/01/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	159,019.0000	155,949.0000	(1.931)	0	0	0
09/01/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	140,198.0000	137,240.0000	(2.110)	0	0	0
09/01/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	5,752.0000	6,005.0000	4.398	0	0	0
09/01/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	187,723.0000	184,529.0000	(1.701)	0	0	0
09/01/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	3,836.0000	4,013.0000	4.614	0	0	0
09/01/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	6,344.0000	6,620.0000	4.351	0	0	0
09/01/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	168,549.0000	165,432.0000	(1.849)	0	0	0
09/01/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	163,777.0000	160,682.0000	(1.890)	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
09/01/2007	R194	2007/02/01			Bond Future	8.7250	8.7440	0.218	0.0000	0.0000	0
09/01/2007	R194	2007/02/01	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/01/2007	R194	2007/02/01	7.50	Put	Option on Bond Future	12,404.0000	12,594.0000	1.532	0	0	0
09/01/2007	R194	2007/02/01	6.50	Put	Option on Bond Future	22,697.0000	22,888.0000	0.842	0	0	0
09/01/2007	R194	2007/02/01	7.50	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
09/01/2007	R194	2007/02/01	6.25	Put	Option on Bond Future	25,295.0000	25,486.0000	0.755	0	0	0
09/01/2007	R194	2007/02/01	6.00	Put	Option on Bond Future	27,902.0000	28,093.0000	0.685	0	0	0
09/01/2007	R194	2007/02/01	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/01/2007	R194	2007/02/01	7.25	Put	Option on Bond Future	14,962.0000	15,153.0000	1.277	0	0	0
09/01/2007	R194	2007/02/01	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/01/2007	R194	2007/02/01	8.00	Put	Option on Bond Future	7,362.0000	7,542.0000	2.445	0	0	0
09/01/2007	R194	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/01/2007	R194	2007/02/01	8.00	Call	Option on Bond Future	49.0000	38.0000	(22.449)	0	0	0
09/01/2007	R194	2007/02/01	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/01/2007	R194	2007/02/01	6.75	Put	Option on Bond Future	20,109.0000	20,300.0000	0.950	0	0	0
09/01/2007	R194	2007/02/01	7.00	Put	Option on Bond Future	17,531.0000	17,722.0000	1.089	0	0	0
09/01/2007	R194	2007/02/01	7.75	Call	Option on Bond Future	6.0000	4.0000	(33.333)	0	0	0
09/01/2007	R194	2007/02/01	7.75	Put	Option on Bond Future	9,859.0000	10,048.0000	1.917	0	0	0
09/01/2007	R194	2007/02/01	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/01/2007	R194	2007/02/01	8.25	Put	Option on Bond Future	5,023.0000	5,176.0000	3.046	0	0	0
09/01/2007	R194	2007/02/01	8.25	Call	Option on Bond Future	241.0000	203.0000	(15.768)	0	0	0
09/01/2007	R194	2007/02/01	8.50	Put	Option on Bond Future	3,044.0000	3,151.0000	3.515	0	0	0
09/01/2007	R194	2007/02/01	8.70	Put	Option on Bond Future	1,847.0000	1,912.0000	3.519	0	0	0
09/01/2007	R194	2007/02/01	8.75	Put	Option on Bond Future	1,606.0000	1,663.0000	3.549	0	0	0
09/01/2007	R194	2007/02/01	8.75	Call	Option on Bond Future	1,857.0000	1,723.0000	(7.216)	0	0	0
09/01/2007	R194	2007/02/01	8.50	Call	Option on Bond Future	783.0000	699.0000	(10.728)	0	0	0
09/01/2007	R194	2007/02/01	8.65	Call	Option on Bond Future	1,358.0000	1,242.0000	(8.542)	0	0	0
09/01/2007	R194	2007/02/01	8.65	Put	Option on Bond Future	2,111.0000	2,186.0000	3.553	0	0	0
09/01/2007	R194	2007/02/01	8.70	Call	Option on Bond Future	1,596.0000	1,471.0000	(7.832)	0	0	0
09/01/2007	R194	2007/05/03			Bond Future	8.5240	8.5450	0.246	0.0000	0.0000	0
09/01/2007	R194	2007/05/03	9.25	Put	Option on Bond Future	1,529.0000	1,560.0000	2.027	0	0	0
09/01/2007	R194	2007/05/03	9.25	Call	Option on Bond Future	7,161.0000	7,028.0000	(1.857)	0	0	0
09/01/2007	R194	2007/05/03	9.05	Call	Option on Bond Future	6,080.0000	5,956.0000	(2.039)	0	0	0
09/01/2007	R194	2007/05/03	9.05	Put	Option on Bond Future	1,995.0000	2,034.0000	1.955	0	0	0
09/01/2007	R194	2007/05/03	9.00	Call	Option on Bond Future	5,824.0000	5,702.0000	(2.095)	0	0	0

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09/01/2007	R194	2007/05/03	8.95	Call	Option on Bond Future	5,573.0000	5,454.0000	(2.135)	0	0	0
09/01/2007	R194	2007/05/03	8.95	Put	Option on Bond Future	2,263.0000	2,307.0000	1.944	0	0	0
09/01/2007	R194	2007/05/03	9.00	Put	Option on Bond Future	2,126.0000	2,168.0000	1.976	0	0	0
09/01/2007	R194	2007/05/03	8.75	Put	Option on Bond Future	2,874.0000	2,928.0000	1.879	0	0	0
09/01/2007	R194	2007/05/03	8.75	Call	Option on Bond Future	4,632.0000	4,523.0000	(2.353)	0	0	0
09/01/2007	R194	2007/08/02			Bond Future	8.2930	8.3150	0.265	0.0000	0.0000	0
09/01/2007	R194	2007/08/02	9.25	Call	Option on Bond Future	8,065.0000	7,974.0000	(1.128)	0	0	0
09/01/2007	R194	2007/08/02	9.25	Put	Option on Bond Future	2,852.0000	2,882.0000	1.052	0	0	0
09/01/2007	R194	2007/08/02	9.00	Put	Option on Bond Future	3,343.0000	3,377.0000	1.017	0	0	0
09/01/2007	R194	2007/08/02	9.05	Put	Option on Bond Future	3,241.0000	3,274.0000	1.018	0	0	0
09/01/2007	R194	2007/08/02	9.00	Call	Option on Bond Future	7,199.0000	7,113.0000	(1.195)	0	0	0
09/01/2007	R194	2007/08/02	9.05	Call	Option on Bond Future	7,368.0000	7,281.0000	(1.181)	0	0	0
09/01/2007	R194	2007/08/02	8.95	Call	Option on Bond Future	7,033.0000	6,947.0000	(1.223)	0	0	0
09/01/2007	R194	2007/08/02	8.95	Put	Option on Bond Future	3,448.0000	3,483.0000	1.015	0	0	0
09/01/2007	R194	2007/08/02	8.75	Call	Option on Bond Future	6,387.0000	6,306.0000	(1.268)	0	0	0
09/01/2007	R194	2007/08/02	8.75	Put	Option on Bond Future	3,892.0000	3,930.0000	0.976	0	0	0
09/01/2007	R196	2007/02/01			Bond Future	0.0000	8.4010	100.000	0.0000	0.0000	0
09/01/2007	R196	2007/02/01	8.50	Call	Option on Bond Future	0.0000	6,359.0000	100.000	0	0	0
09/01/2007	R196	2007/02/01	8.50	Put	Option on Bond Future	0.0000	4,486.0000	100.000	0	0	0
09/01/2007	R196	2007/02/01	8.25	Call	Option on Bond Future	0.0000	4,071.0000	100.000	0	0	0
09/01/2007	R196	2007/02/01	8.25	Put	Option on Bond Future	0.0000	6,936.0000	100.000	0	0	0
09/01/2007	R196	2007/02/01	8.75	Call	Option on Bond Future	0.0000	9,280.0000	100.000	0	0	0
09/01/2007	R196	2007/02/01	8.75	Put	Option on Bond Future	0.0000	2,699.0000	100.000	0	0	0
09/01/2007	R196	2007/05/03			Bond Future	0.0000	8.2560	100.000	0.0000	0.0000	0
09/01/2007	R196	2007/05/03	8.25	Put	Option on Bond Future	0.0000	11,726.0000	100.000	0	0	0
09/01/2007	R196	2007/05/03	8.75	Call	Option on Bond Future	0.0000	16,238.0000	100.000	0	0	0
09/01/2007	R196	2007/05/03	8.75	Put	Option on Bond Future	0.0000	7,953.0000	100.000	0	0	0
09/01/2007	R196	2007/05/03	8.25	Call	Option on Bond Future	0.0000	11,625.0000	100.000	0	0	0
09/01/2007	R196	2007/05/03	8.50	Put	Option on Bond Future	0.0000	9,715.0000	100.000	0	0	0
09/01/2007	R196	2007/05/03	8.50	Call	Option on Bond Future	0.0000	13,819.0000	100.000	0	0	0
09/01/2007	R196	2007/08/02			Bond Future	0.0000	8.1190	100.000	0.0000	0.0000	0
09/01/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	0.0000	18,906.0000	100.000	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
09/01/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	0.0000	15,044.0000	100.000	0	0	0
09/01/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	0.0000	13,324.0000	100.000	0	0	0
09/01/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	0.0000	16,968.0000	100.000	0	0	0
09/01/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	0.0000	11,745.0000	100.000	0	0	0
09/01/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	0.0000	20,967.0000	100.000	0	0	0
09/01/2007	R201	2007/02/01			Bond Future	7.6870	7.7030	0.208	0.0000	0.0000	0
09/01/2007	R201	2007/02/01	8.75	Call	Option on Bond Future	61,949.0000	60,980.0000	(1.564)	0	0	0
09/01/2007	R201	2007/02/01	7.00	Put	Option on Bond Future	42,792.0000	43,722.0000	2.173	0	0	0
09/01/2007	R201	2007/02/01	7.50	Call	Option on Bond Future	3,711.0000	3,293.0000	(11.264)	0	0	0
09/01/2007	R201	2007/02/01	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/01/2007	R201	2007/02/01	7.50	Put	Option on Bond Future	15,107.0000	15,657.0000	3.641	0	0	0
09/01/2007	R201	2007/02/01	9.25	Call	Option on Bond Future	89,469.0000	88,501.0000	(1.082)	0	0	0
09/01/2007	R201	2007/02/01	8.75	Put	Option on Bond Future	15.0000	14.0000	(6.667)	0	0	0
09/01/2007	R201	2007/02/01	6.75	Put	Option on Bond Future	58,706.0000	59,669.0000	1.640	0	0	0
09/01/2007	R201	2007/02/01	8.25	Put	Option on Bond Future	514.0000	517.0000	0.584	0	0	0
09/01/2007	R201	2007/02/01	8.00	Call	Option on Bond Future	20,800.0000	19,893.0000	(4.361)	0	0	0
09/01/2007	R201	2007/02/01	6.75	Call	Option on Bond Future	16.0000	11.0000	(31.250)	0	0	0
09/01/2007	R201	2007/02/01	8.60	Put	Option on Bond Future	48.0000	45.0000	(6.250)	0	0	0
09/01/2007	R201	2007/02/01	8.60	Call	Option on Bond Future	53,527.0000	52,557.0000	(1.812)	0	0	0
09/01/2007	R201	2007/02/01	7.75	Call	Option on Bond Future	10,163.0000	9,444.0000	(7.075)	0	0	0
09/01/2007	R201	2007/02/01	7.25	Call	Option on Bond Future	936.0000	777.0000	(16.987)	0	0	0
09/01/2007	R201	2007/02/01	8.55	Call	Option on Bond Future	50,710.0000	49,739.0000	(1.915)	0	0	0
09/01/2007	R201	2007/02/01	7.75	Put	Option on Bond Future	6,359.0000	6,607.0000	3.900	0	0	0
09/01/2007	R201	2007/02/01	7.25	Put	Option on Bond Future	27,811.0000	28,620.0000	2.909	0	0	0
09/01/2007	R201	2007/02/01	8.25	Call	Option on Bond Future	33,907.0000	32,943.0000	(2.843)	0	0	0
09/01/2007	R201	2007/02/01	9.00	Put	Option on Bond Future	2.0000	2.0000	-	0	0	0
09/01/2007	R201	2007/02/01	8.55	Put	Option on Bond Future	69.0000	66.0000	(4.348)	0	0	0
09/01/2007	R201	2007/02/01	9.00	Call	Option on Bond Future	75,827.0000	74,859.0000	(1.277)	0	0	0
09/01/2007	R201	2007/02/01	8.00	Put	Option on Bond Future	2,068.0000	2,129.0000	2.950	0	0	0
09/01/2007	R201	2007/02/01	8.50	Put	Option on Bond Future	98.0000	95.0000	(3.061)	0	0	0
09/01/2007	R201	2007/02/01	8.50	Call	Option on Bond Future	47,890.0000	46,919.0000	(2.028)	0	0	0
09/01/2007	R201	2007/02/01	8.65	Call	Option on Bond Future	56,341.0000	55,371.0000	(1.722)	0	0	0
09/01/2007	R201	2007/02/01	8.65	Put	Option on Bond Future	33.0000	31.0000	(6.061)	0	0	0
09/01/2007	R201	2007/02/01	7.00	Call	Option on Bond Future	154.0000	117.0000	(24.026)	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
09/01/2007	R201	2007/05/03			Bond Future	7.6160	7.6320	0.210	0.0000	0.0000	0
09/01/2007	R201	2007/05/03	8.70	Put	Option on Bond Future	2,421.0000	2,478.0000	2.354	0	0	0
09/01/2007	R201	2007/05/03	8.70	Call	Option on Bond Future	64,359.0000	63,467.0000	(1.386)	0	0	0
09/01/2007	R201	2007/05/03	8.50	Put	Option on Bond Future	3,875.0000	3,964.0000	2.297	0	0	0
09/01/2007	R201	2007/05/03	9.00	Put	Option on Bond Future	1,113.0000	1,139.0000	2.336	0	0	0
09/01/2007	R201	2007/05/03	8.50	Call	Option on Bond Future	54,737.0000	53,877.0000	(1.571)	0	0	0
09/01/2007	R201	2007/05/03	9.00	Call	Option on Bond Future	79,377.0000	78,454.0000	(1.163)	0	0	0
09/01/2007	R201	2007/05/03	8.80	Put	Option on Bond Future	1,887.0000	1,931.0000	2.332	0	0	0
09/01/2007	R201	2007/05/03	8.80	Call	Option on Bond Future	69,305.0000	68,400.0000	(1.306)	0	0	0
09/01/2007	R201	2007/05/03	8.75	Put	Option on Bond Future	2,140.0000	2,190.0000	2.336	0	0	0
09/01/2007	R201	2007/05/03	8.75	Call	Option on Bond Future	66,823.0000	65,924.0000	(1.345)	0	0	0
09/01/2007	R201	2007/08/02			Bond Future	7.5550	7.5710	0.212	0.0000	0.0000	0
09/01/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	7,497.0000	7,637.0000	1.867	0	0	0
09/01/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	60,637.0000	59,848.0000	(1.301)	0	0	0
09/01/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	83,128.0000	82,264.0000	(1.039)	0	0	0
09/01/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	3,227.0000	3,293.0000	2.045	0	0	0
09/01/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	5,434.0000	5,539.0000	1.932	0	0	0
09/01/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	69,387.0000	68,564.0000	(1.186)	0	0	0
09/01/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	73,897.0000	73,058.0000	(1.135)	0	0	0
09/01/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	4,998.0000	5,095.0000	1.941	0	0	0
09/01/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	71,632.0000	70,801.0000	(1.160)	0	0	0
09/01/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	4,591.0000	4,681.0000	1.960	0	0	0
09/01/2007	R203	2007/02/01			Bond Future	7.5750	7.5900	0.198	0.0000	0.0000	0
09/01/2007	R203	2007/02/01	8.00	Call	Option on Bond Future	31,400.0000	30,302.0000	(3.497)	0	0	0
09/01/2007	R203	2007/02/01	8.55	Call	Option on Bond Future	69,259.0000	68,145.0000	(1.608)	0	0	0
09/01/2007	R203	2007/02/01	8.55	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
09/01/2007	R203	2007/02/01	8.50	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
09/01/2007	R203	2007/02/01	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/01/2007	R203	2007/02/01	8.75	Call	Option on Bond Future	82,712.0000	81,598.0000	(1.347)	0	0	0
09/01/2007	R203	2007/02/01	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/01/2007	R203	2007/02/01	8.00	Put	Option on Bond Future	442.0000	457.0000	3.394	0	0	0
09/01/2007	R203	2007/02/01	7.25	Put	Option on Bond Future	25,536.0000	26,463.0000	3.630	0	0	0
09/01/2007	R203	2007/02/01	8.50	Call	Option on Bond Future	65,857.0000	64,744.0000	(1.690)	0	0	0
09/01/2007	R203	2007/02/01	7.25	Call	Option on Bond Future	1,023.0000	837.0000	(18.182)	0	0	0

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09/01/2007	R203	2007/02/01	8.25	Put	Option on Bond Future	34.0000	33.0000	(2.941)	0	0	0
09/01/2007	R203	2007/02/01	8.25	Call	Option on Bond Future	48,642.0000	47,528.0000	(2.290)	0	0	0
09/01/2007	R203	2007/02/01	8.60	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/01/2007	R203	2007/02/01	9.00	Call	Option on Bond Future	99,185.0000	98,071.0000	(1.123)	0	0	0
09/01/2007	R203	2007/02/01	8.60	Call	Option on Bond Future	72,645.0000	71,532.0000	(1.532)	0	0	0
09/01/2007	R203	2007/02/01	8.65	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/01/2007	R203	2007/02/01	8.65	Call	Option on Bond Future	76,016.0000	74,903.0000	(1.464)	0	0	0
09/01/2007	R203	2007/02/01	7.50	Call	Option on Bond Future	5,343.0000	4,764.0000	(10.837)	0	0	0
09/01/2007	R203	2007/02/01	7.75	Call	Option on Bond Future	15,850.0000	14,891.0000	(6.050)	0	0	0
09/01/2007	R203	2007/02/01	6.50	Put	Option on Bond Future	84,006.0000	85,119.0000	1.325	0	0	0
09/01/2007	R203	2007/02/01	7.75	Put	Option on Bond Future	2,955.0000	3,109.0000	5.212	0	0	0
09/01/2007	R203	2007/02/01	7.50	Put	Option on Bond Future	10,934.0000	11,469.0000	4.893	0	0	0
09/01/2007	R203	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/01/2007	R203	2007/02/01	6.75	Call	Option on Bond Future	4.0000	3.0000	(25.000)	0	0	0
09/01/2007	R203	2007/02/01	6.75	Put	Option on Bond Future	63,713.0000	64,824.0000	1.744	0	0	0
09/01/2007	R203	2007/02/01	7.00	Put	Option on Bond Future	43,979.0000	45,066.0000	2.472	0	0	0
09/01/2007	R203	2007/02/01	7.00	Call	Option on Bond Future	98.0000	70.0000	(28.571)	0	0	0
09/01/2007	R203	2007/05/03			Bond Future	7.5130	7.5280	0.200	0.0000	0.0000	0
09/01/2007	R203	2007/05/03	8.80	Call	Option on Bond Future	89,476.0000	88,382.0000	(1.223)	0	0	0
09/01/2007	R203	2007/05/03	8.80	Put	Option on Bond Future	190.0000	198.0000	4.211	0	0	0
09/01/2007	R203	2007/05/03	8.75	Call	Option on Bond Future	86,250.0000	85,158.0000	(1.266)	0	0	0
09/01/2007	R203	2007/05/03	8.70	Put	Option on Bond Future	306.0000	319.0000	4.248	0	0	0
09/01/2007	R203	2007/05/03	8.70	Call	Option on Bond Future	83,021.0000	81,932.0000	(1.312)	0	0	0
09/01/2007	R203	2007/05/03	8.75	Put	Option on Bond Future	242.0000	252.0000	4.132	0	0	0
09/01/2007	R203	2007/05/03	9.00	Put	Option on Bond Future	68.0000	71.0000	4.412	0	0	0
09/01/2007	R203	2007/05/03	9.00	Call	Option on Bond Future	102,321.0000	101,222.0000	(1.074)	0	0	0
09/01/2007	R203	2007/05/03	8.50	Put	Option on Bond Future	740.0000	771.0000	4.189	0	0	0
09/01/2007	R203	2007/05/03	8.50	Call	Option on Bond Future	70,133.0000	69,062.0000	(1.527)	0	0	0
09/01/2007	R203	2007/08/02			Bond Future	7.4590	7.4740	0.201	0.0000	0.0000	0
09/01/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	89,843.0000	88,796.0000	(1.165)	0	0	0
09/01/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	1,273.0000	1,315.0000	3.299	0	0	0
09/01/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	1,471.0000	1,519.0000	3.263	0	0	0
09/01/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	92,899.0000	91,847.0000	(1.132)	0	0	0
09/01/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	1,098.0000	1,135.0000	3.370	0	0	0

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09/01/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	86,796.0000	85,756.0000	(1.198)	0	0	0
09/01/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	2,552.0000	2,631.0000	3.096	0	0	0
09/01/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	74,754.0000	73,745.0000	(1.350)	0	0	0
09/01/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	105,173.0000	104,105.0000	(1.015)	0	0	0
09/01/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	592.0000	613.0000	3.547	0	0	0
09/01/2007	R204	2007/02/01			Bond Future	7.5200	7.5360	0.213	0.0000	0.0000	0
09/01/2007	R204	2007/02/01	6.50	Call	Option on Bond Future	8.0000	5.0000	(37.500)	0	0	0
09/01/2007	R204	2007/02/01	7.50	Call	Option on Bond Future	9,871.0000	9,048.0000	(8.338)	0	0	0
09/01/2007	R204	2007/02/01	6.50	Put	Option on Bond Future	85,544.0000	86,813.0000	1.483	0	0	0
09/01/2007	R204	2007/02/01	7.75	Call	Option on Bond Future	21,965.0000	20,831.0000	(5.163)	0	0	0
09/01/2007	R204	2007/02/01	7.00	Call	Option on Bond Future	692.0000	557.0000	(19.509)	0	0	0
09/01/2007	R204	2007/02/01	7.75	Put	Option on Bond Future	3,881.0000	4,019.0000	3.556	0	0	0
09/01/2007	R204	2007/02/01	7.00	Put	Option on Bond Future	43,178.0000	44,316.0000	2.636	0	0	0
09/01/2007	R204	2007/02/01	7.50	Put	Option on Bond Future	11,463.0000	11,912.0000	3.917	0	0	0
09/01/2007	R204	2007/02/01	8.65	Call	Option on Bond Future	84,932.0000	83,660.0000	(1.498)	0	0	0
09/01/2007	R204	2007/02/01	6.75	Put	Option on Bond Future	63,829.0000	65,075.0000	1.952	0	0	0
09/01/2007	R204	2007/02/01	6.75	Call	Option on Bond Future	95.0000	69.0000	(27.368)	0	0	0
09/01/2007	R204	2007/02/01	7.25	Put	Option on Bond Future	24,971.0000	25,824.0000	3.416	0	0	0
09/01/2007	R204	2007/02/01	8.50	Put	Option on Bond Future	32.0000	30.0000	(6.250)	0	0	0
09/01/2007	R204	2007/02/01	8.65	Put	Option on Bond Future	10.0000	9.0000	(10.000)	0	0	0
09/01/2007	R204	2007/02/01	8.60	Put	Option on Bond Future	15.0000	14.0000	(6.667)	0	0	0
09/01/2007	R204	2007/02/01	8.55	Call	Option on Bond Future	77,815.0000	76,541.0000	(1.637)	0	0	0
09/01/2007	R204	2007/02/01	7.25	Call	Option on Bond Future	3,193.0000	2,775.0000	(13.091)	0	0	0
09/01/2007	R204	2007/02/01	8.25	Call	Option on Bond Future	56,172.0000	54,897.0000	(2.270)	0	0	0
09/01/2007	R204	2007/02/01	8.55	Put	Option on Bond Future	22.0000	21.0000	(4.545)	0	0	0
09/01/2007	R204	2007/02/01	8.75	Call	Option on Bond Future	91,985.0000	90,713.0000	(1.383)	0	0	0
09/01/2007	R204	2007/02/01	9.00	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
09/01/2007	R204	2007/02/01	9.00	Call	Option on Bond Future	109,320.0000	108,048.0000	(1.164)	0	0	0
09/01/2007	R204	2007/02/01	8.75	Put	Option on Bond Future	4.0000	4.0000	-	0	0	0
09/01/2007	R204	2007/02/01	8.00	Call	Option on Bond Future	38,285.0000	37,030.0000	(3.278)	0	0	0
09/01/2007	R204	2007/02/01	8.00	Put	Option on Bond Future	1,019.0000	1,037.0000	1.766	0	0	0
09/01/2007	R204	2007/02/01	8.50	Call	Option on Bond Future	74,233.0000	72,959.0000	(1.716)	0	0	0
09/01/2007	R204	2007/02/01	8.60	Call	Option on Bond Future	81,381.0000	80,108.0000	(1.564)	0	0	0
09/01/2007	R204	2007/02/01	8.25	Put	Option on Bond Future	206.0000	202.0000	(1.942)	0	0	0

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09/01/2007	R204	2007/05/03			Bond Future	7.4630	7.4780	0.201	0.0000	0.0000	0
09/01/2007	R204	2007/05/03	8.50	Put	Option on Bond Future	3,486.0000	3,560.0000	2.123	0	0	0
09/01/2007	R204	2007/05/03	9.00	Call	Option on Bond Future	113,365.0000	112,201.0000	(1.027)	0	0	0
09/01/2007	R204	2007/05/03	9.00	Put	Option on Bond Future	926.0000	945.0000	2.052	0	0	0
09/01/2007	R204	2007/05/03	8.50	Call	Option on Bond Future	81,215.0000	80,106.0000	(1.366)	0	0	0
09/01/2007	R204	2007/05/03	8.70	Put	Option on Bond Future	2,110.0000	2,155.0000	2.133	0	0	0
09/01/2007	R204	2007/05/03	8.70	Call	Option on Bond Future	93,930.0000	92,792.0000	(1.212)	0	0	0
09/01/2007	R204	2007/05/03	8.80	Call	Option on Bond Future	100,380.0000	99,231.0000	(1.145)	0	0	0
09/01/2007	R204	2007/05/03	8.75	Put	Option on Bond Future	1,851.0000	1,889.0000	2.053	0	0	0
09/01/2007	R204	2007/05/03	8.75	Call	Option on Bond Future	97,150.0000	96,006.0000	(1.178)	0	0	0
09/01/2007	R204	2007/05/03	8.80	Put	Option on Bond Future	1,619.0000	1,653.0000	2.100	0	0	0
09/01/2007	R204	2007/08/02			Bond Future	7.4130	7.4290	0.216	0.0000	0.0000	0
09/01/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	88,186.0000	87,085.0000	(1.248)	0	0	0
09/01/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	7,591.0000	7,740.0000	1.963	0	0	0
09/01/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	3,101.0000	3,167.0000	2.128	0	0	0
09/01/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	117,988.0000	116,804.0000	(1.003)	0	0	0
09/01/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	5,388.0000	5,497.0000	2.023	0	0	0
09/01/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	99,900.0000	98,759.0000	(1.142)	0	0	0
09/01/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	105,874.0000	104,717.0000	(1.093)	0	0	0
09/01/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	102,879.0000	101,729.0000	(1.118)	0	0	0
09/01/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	4,929.0000	5,030.0000	2.049	0	0	0
09/01/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	4,505.0000	4,597.0000	2.042	0	0	0
09/01/2007	R206	2007/02/01			Bond Future	7.7120	7.7270	0.195	0.0000	0.0000	0
09/01/2007	R206	2007/02/01	7.75	Call	Option on Bond Future	6,942.0000	6,388.0000	(7.980)	0	0	0
09/01/2007	R206	2007/02/01	7.75	Put	Option on Bond Future	4,946.0000	5,180.0000	4.731	0	0	0
09/01/2007	R206	2007/02/01	8.25	Call	Option on Bond Future	27,966.0000	27,179.0000	(2.814)	0	0	0
09/01/2007	R206	2007/02/01	8.25	Put	Option on Bond Future	158.0000	160.0000	1.266	0	0	0
09/01/2007	R206	2007/02/01	8.00	Put	Option on Bond Future	1,169.0000	1,217.0000	4.106	0	0	0
09/01/2007	R206	2007/02/01	8.00	Call	Option on Bond Future	16,178.0000	15,437.0000	(4.580)	0	0	0
09/01/2007	R206	2007/05/03			Bond Future	7.6390	7.6550	0.209	0.0000	0.0000	0
09/01/2007	R206	2007/05/03	8.25	Call	Option on Bond Future	33,577.0000	32,855.0000	(2.150)	0	0	0
09/01/2007	R206	2007/05/03	8.00	Call	Option on Bond Future	23,928.0000	23,289.0000	(2.671)	0	0	0
09/01/2007	R206	2007/05/03	8.25	Put	Option on Bond Future	2,772.0000	2,872.0000	3.608	0	0	0

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09/01/2007	R206	2007/05/03	7.75	Put	Option on Bond Future	10,140.0000	10,437.0000	2.929	0	0	0
09/01/2007	R206	2007/05/03	8.00	Put	Option on Bond Future	5,581.0000	5,765.0000	3.297	0	0	0
09/01/2007	R206	2007/05/03	7.75	Call	Option on Bond Future	15,826.0000	15,301.0000	(3.317)	0	0	0
09/01/2007	R206	2007/08/02			Bond Future	7.5760	7.5910	0.198	0.0000	0.0000	0
09/01/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	29,146.0000	28,587.0000	(1.918)	0	0	0
09/01/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	38,047.0000	37,423.0000	(1.640)	0	0	0
09/01/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	8,179.0000	8,371.0000	2.347	0	0	0
09/01/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	4,971.0000	5,098.0000	2.555	0	0	0
09/01/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	12,723.0000	12,994.0000	2.130	0	0	0
09/01/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	21,394.0000	20,914.0000	(2.244)	0	0	0
09/01/2007	R207	2007/02/01			Bond Future	7.4510	7.4670	0.215	0.0000	0.0000	0
09/01/2007	R207	2007/02/01	6.75	Put	Option on Bond Future	59,238.0000	60,528.0000	2.178	0	0	0
09/01/2007	R207	2007/02/01	7.75	Call	Option on Bond Future	25,312.0000	24,089.0000	(4.832)	0	0	0
09/01/2007	R207	2007/02/01	6.50	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
09/01/2007	R207	2007/02/01	7.50	Put	Option on Bond Future	6,785.0000	7,169.0000	5.660	0	0	0
09/01/2007	R207	2007/02/01	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/01/2007	R207	2007/02/01	7.25	Call	Option on Bond Future	2,836.0000	2,421.0000	(14.633)	0	0	0
09/01/2007	R207	2007/02/01	7.75	Put	Option on Bond Future	1,421.0000	1,497.0000	5.348	0	0	0
09/01/2007	R207	2007/02/01	9.00	Call	Option on Bond Future	115,707.0000	114,409.0000	(1.122)	0	0	0
09/01/2007	R207	2007/02/01	7.50	Call	Option on Bond Future	10,754.0000	9,840.0000	(8.499)	0	0	0
09/01/2007	R207	2007/02/01	6.75	Call	Option on Bond Future	27.0000	18.0000	(33.333)	0	0	0
09/01/2007	R207	2007/02/01	6.50	Put	Option on Bond Future	81,471.0000	82,769.0000	1.593	0	0	0
09/01/2007	R207	2007/02/01	7.25	Put	Option on Bond Future	19,346.0000	20,229.0000	4.564	0	0	0
09/01/2007	R207	2007/02/01	8.65	Call	Option on Bond Future	91,247.0000	89,948.0000	(1.424)	0	0	0
09/01/2007	R207	2007/02/01	8.65	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/01/2007	R207	2007/02/01	8.00	Put	Option on Bond Future	160.0000	164.0000	2.500	0	0	0
09/01/2007	R207	2007/02/01	7.00	Call	Option on Bond Future	402.0000	308.0000	(23.383)	0	0	0
09/01/2007	R207	2007/02/01	8.55	Call	Option on Bond Future	84,086.0000	82,787.0000	(1.545)	0	0	0
09/01/2007	R207	2007/02/01	8.50	Call	Option on Bond Future	80,476.0000	79,177.0000	(1.614)	0	0	0
09/01/2007	R207	2007/02/01	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/01/2007	R207	2007/02/01	8.55	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/01/2007	R207	2007/02/01	8.00	Call	Option on Bond Future	43,432.0000	42,137.0000	(2.982)	0	0	0
09/01/2007	R207	2007/02/01	8.45	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
09/01/2007	R207	2007/02/01	8.45	Call	Option on Bond Future	76,846.0000	75,548.0000	(1.689)	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
09/01/2007	R207	2007/02/01	8.25	Put	Option on Bond Future	9.0000	9.0000	-	0	0	0
09/01/2007	R207	2007/02/01	8.60	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/01/2007	R207	2007/02/01	8.25	Call	Option on Bond Future	62,137.0000	60,838.0000	(2.091)	0	0	0
09/01/2007	R207	2007/02/01	7.00	Put	Option on Bond Future	37,965.0000	39,171.0000	3.177	0	0	0
09/01/2007	R207	2007/02/01	8.60	Call	Option on Bond Future	87,676.0000	86,377.0000	(1.482)	0	0	0
09/01/2007	R207	2007/02/01	8.75	Call	Option on Bond Future	98,331.0000	97,032.0000	(1.321)	0	0	0
09/01/2007	R207	2007/02/01	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/01/2007	R207	2007/05/03			Bond Future	7.3970	7.4120	0.203	0.0000	0.0000	0
09/01/2007	R207	2007/05/03	9.00	Call	Option on Bond Future	118,940.0000	117,732.0000	(1.016)	0	0	0
09/01/2007	R207	2007/05/03	9.00	Put	Option on Bond Future	65.0000	68.0000	4.615	0	0	0
09/01/2007	R207	2007/05/03	8.50	Call	Option on Bond Future	84,622.0000	83,437.0000	(1.400)	0	0	0
09/01/2007	R207	2007/05/03	8.50	Put	Option on Bond Future	651.0000	676.0000	3.840	0	0	0
09/01/2007	R207	2007/05/03	8.70	Put	Option on Bond Future	275.0000	286.0000	4.000	0	0	0
09/01/2007	R207	2007/05/03	8.70	Call	Option on Bond Future	98,432.0000	97,233.0000	(1.218)	0	0	0
09/01/2007	R207	2007/05/03	8.75	Put	Option on Bond Future	219.0000	228.0000	4.110	0	0	0
09/01/2007	R207	2007/05/03	8.75	Call	Option on Bond Future	101,876.0000	100,674.0000	(1.180)	0	0	0
09/01/2007	R207	2007/05/03	8.80	Put	Option on Bond Future	174.0000	181.0000	4.023	0	0	0
09/01/2007	R207	2007/05/03	8.80	Call	Option on Bond Future	105,311.0000	104,107.0000	(1.143)	0	0	0
09/01/2007	R207	2007/08/02			Bond Future	7.3500	7.3660	0.218	0.0000	0.0000	0
09/01/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	88,939.0000	87,731.0000	(1.358)	0	0	0
09/01/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	481.0000	499.0000	3.742	0	0	0
09/01/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	2,153.0000	2,226.0000	3.391	0	0	0
09/01/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	121,825.0000	120,561.0000	(1.038)	0	0	0
09/01/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	108,644.0000	107,395.0000	(1.150)	0	0	0
09/01/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	102,049.0000	100,811.0000	(1.213)	0	0	0
09/01/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	1,052.0000	1,091.0000	3.707	0	0	0
09/01/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	1,221.0000	1,265.0000	3.604	0	0	0
09/01/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	905.0000	938.0000	3.646	0	0	0
09/01/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	105,345.0000	104,101.0000	(1.181)	0	0	0
09/01/2007	TRT1	2007/02/01			Index Future	248.9650	248.7730	(0.077)	0.0000	0.0000	500
09/01/2007	TRT1	2007/02/01	243.60	Call	Index Future	54,229.0000	52,332.0000	(3.498)	0	0	0
09/01/2007	TRT1	2007/02/01	243.60	Put	Index Future	579.0000	602.0000	3.972	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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<b>Grand Total:</b>										<b>1,827</b>
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