



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for 10/01/2007

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
10/01/2007	CRD1 2007/02/01			Index Future	107.7540	107.4680	(0.265)	0.0000	0.0000	10
10/01/2007	CRD1 2007/02/01	106.00	Call	Index Future	18,141.0000	15,543.0000	(14.321)	0	0	0
10/01/2007	CRD1 2007/02/01	106.00	Put	Index Future	601.0000	863.0000	43.594	0	0	0
10/01/2007	GOVI 2007/02/01			jGovi	251.7930	250.9680	(0.328)	0.0000	0.0000	66
10/01/2007	GOVI 2007/02/01	230.00	Call	jGovi	217,930.0000	209,680.0000	(3.786)	0	0	0
10/01/2007	GOVI 2007/02/01	230.00	Put	jGovi	0.0000	0.0000	-	0	0	0
10/01/2007	GOVI 2007/05/03			jGovi	257.4200	256.4910	(0.361)	0.0000	0.0000	141
10/01/2007	GOVI 2007/05/03	235.00	Call	jGovi	224,200.0000	214,910.0000	(4.144)	0	0	0
10/01/2007	GOVI 2007/05/03	235.00	Put	jGovi	0.0000	0.0000	-	0	0	0
10/01/2007	GOVI 2007/08/02			jGovi	263.1130	262.1085	(0.382)	0.0000	0.0000	0
10/01/2007	GOVI 2007/08/02	240.50	Call	jGovi	226,151.0000	216,117.0000	(4.437)	0	0	0
10/01/2007	GOVI 2007/08/02	240.50	Put	jGovi	21.0000	32.0000	52.381	0	0	0
10/01/2007	ILBI 2007/02/01			Index Future	269.5170	269.4280	(0.033)	0.0000	0.0000	0
10/01/2007	ILBI 2007/02/01	265.00	Put	Index Future	1,382.0000	1,342.0000	(2.894)	0	0	0
10/01/2007	ILBI 2007/02/01	265.00	Call	Index Future	46,552.0000	45,622.0000	(1.998)	0	0	0
10/01/2007	J153 2010/08/31			jSwap	8.7270	8.7930	0.756	0.0000	0.0000	0
10/01/2007	J157 2015/09/15			jSwap	8.2930	8.3830	1.085	0.0000	0.0000	0
10/01/2007	J186 2026/12/21			jSwap	7.7000	7.8000	1.299	0.0000	0.0000	0

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10/01/2007	J194	2008/02/28			jSwap	9.1160	9.1610	0.494	0.0000	0.0000	0
10/01/2007	J201	2014/12/22			jSwap	8.3320	8.4290	1.164	0.0000	0.0000	0
10/01/2007	J203	2017/09/15			jSwap	8.1840	8.2700	1.051	0.0000	0.0000	0
10/01/2007	J204	2018/12/21			jSwap	8.1050	8.1940	1.098	0.0000	0.0000	0
10/01/2007	J207	2020/01/15			jSwap	8.0450	8.1290	1.044	0.0000	0.0000	0
10/01/2007	JBAR	2005/12/21			jBar	9.2260	9.2300	0.043	0.0000	0.0000	0
10/01/2007	JFRA	2007/02/01			jFra	9.2580	9.2820	0.259	0.0000	0.0000	0
10/01/2007	JFRA	2007/02/01	7.50	Call	Option on jFra	4,284.0000	4,342.0000	1.354	0	0	0
10/01/2007	JFRA	2007/02/01	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
10/01/2007	JFRA	2007/05/03			jFra	9.3620	9.4100	0.513	0.0000	0.0000	0
10/01/2007	JFRA	2007/05/03	7.50	Call	Option on jFra	4,546.0000	4,661.0000	2.530	0	0	0
10/01/2007	JFRA	2007/05/03	7.50	Put	Option on jFra	10.0000	8.0000	(20.000)	0	0	0
10/01/2007	JFRA	2007/08/02			jFra	9.3130	9.3820	0.741	0.0000	0.0000	0
10/01/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	65.0000	55.0000	(15.385)	0	0	0
10/01/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	4,482.0000	4,640.0000	3.525	0	0	0
10/01/2007	JFRA	2007/11/01			jFra	9.1170	9.2170	1.097	0.0000	0.0000	0
10/01/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	189.0000	161.0000	(14.815)	0	0	0
10/01/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	4,427.0000	4,660.0000	5.263	0	0	0
10/01/2007	JFRA	2008/02/07			jFra	9.0430	9.1060	0.697	0.0000	0.0000	0
10/01/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	22,615.0000	22,670.0000	0.243	0	0	0
10/01/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	18,860.0000	18,758.0000	(0.541)	0	0	0
10/01/2007	JN02	2007/02/01			jNote	9.0160	9.0860	0.776	0.0000	0.0000	0
10/01/2007	JN02	2007/02/01	9.00	Call	Option on jNote	5,153.0000	5,714.0000	10.887	0	0	0

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10/01/2007	JN02	2007/02/01	9.00	Put	Option on jNote	4,863.0000	4,152.0000	(14.621)	0	0	0
10/01/2007	JN02	2007/05/03			jNote	8.9050	8.9820	0.865	0.0000	0.0000	0
10/01/2007	JN02	2007/05/03	9.25	Put	Option on jNote	14,605.0000	13,735.0000	(5.957)	0	0	0
10/01/2007	JN02	2007/05/03	9.25	Call	Option on jNote	8,319.0000	8,855.0000	6.443	0	0	0
10/01/2007	JN02	2007/08/02			jNote	8.7640	8.8450	0.924	0.0000	0.0000	0
10/01/2007	JN02	2007/08/02	9.25	Call	Option on jNote	10,995.0000	11,564.0000	5.175	0	0	0
10/01/2007	JN02	2007/08/02	9.25	Put	Option on jNote	19,863.0000	18,947.0000	(4.612)	0	0	0
10/01/2007	JN05	2007/02/01			jNote	8.4720	8.5480	0.897	0.0000	0.0000	0
10/01/2007	JN05	2007/02/01	9.25	Put	Option on jNote	31,317.0000	28,234.0000	(9.844)	0	0	0
10/01/2007	JN05	2007/02/01	9.25	Call	Option on jNote	29.0000	51.0000	75.862	0	0	0
10/01/2007	JN05	2007/05/03			jNote	8.3970	8.4780	0.965	0.0000	0.0000	0
10/01/2007	JN05	2007/05/03	9.25	Call	Option on jNote	1,563.0000	1,941.0000	24.184	0	0	0
10/01/2007	JN05	2007/05/03	9.25	Put	Option on jNote	35,939.0000	32,995.0000	(8.192)	0	0	0
10/01/2007	JN05	2007/08/02			jNote	8.3120	8.3960	1.011	0.0000	0.0000	0
10/01/2007	JN05	2007/08/02	9.25	Call	Option on jNote	3,225.0000	3,778.0000	17.147	0	0	0
10/01/2007	JN05	2007/08/02	9.25	Put	Option on jNote	41,123.0000	38,215.0000	(7.071)	0	0	0
10/01/2007	JN10	2007/02/01			jNote	8.1110	8.1990	1.085	0.0000	0.0000	0
10/01/2007	JN10	2007/02/01	9.00	Call	Option on jNote	0.0000	0.0000	-	0	0	0
10/01/2007	JN10	2007/02/01	9.00	Put	Option on jNote	59,931.0000	53,805.0000	(10.222)	0	0	0
10/01/2007	JN10	2007/05/03			jNote	8.0530	8.1440	1.130	0.0000	0.0000	0
10/01/2007	JN10	2007/05/03	9.00	Call	Option on jNote	133.0000	233.0000	75.188	0	0	0
10/01/2007	JN10	2007/05/03	9.00	Put	Option on jNote	64,162.0000	57,893.0000	(9.771)	0	0	0
10/01/2007	JN10	2007/08/02			jNote	7.9910	8.0820	1.139	0.0000	0.0000	0
10/01/2007	JN10	2007/08/02	9.00	Put	Option on jNote	69,050.0000	62,910.0000	(8.892)	0	0	0
10/01/2007	JN10	2007/08/02	9.00	Call	Option on jNote	601.0000	874.0000	45.424	0	0	0
10/01/2007	JROD	2007/01/31			jRod	8.4660	8.4610	(0.059)	0.0000	0.0000	0

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10/01/2007	JROD	2007/02/28			jRod	8.8180	8.8040	(0.159)	0.0000	0.0000	0
10/01/2007	JROD	2007/03/30			jRod	9.1330	9.1220	(0.120)	0.0000	0.0000	0
10/01/2007	JROD	2007/04/30			jRod	8.9030	8.9100	0.079	0.0000	0.0000	0
10/01/2007	JROD	2007/05/31			jRod	9.1090	9.1420	0.362	0.0000	0.0000	0
10/01/2007	OTH1	2007/02/01			Index Future	247.7000	247.0440	(0.265)	0.0000	0.0000	15
10/01/2007	OTH1	2007/02/01	243.58	Call	Index Future	42,499.0000	36,509.0000	(14.094)	0	0	0
10/01/2007	OTH1	2007/02/01	243.58	Put	Index Future	1,299.0000	1,869.0000	43.880	0	0	0
10/01/2007	R153	2007/02/01			Bond Future	8.1100	8.1600	0.617	0.0000	0.0000	62
10/01/2007	R153	2007/02/01	8.00	Call	Option on Bond Future	3,007.0000	2,334.0000	(22.381)	0	0	0
10/01/2007	R153	2007/02/01	8.00	Put	Option on Bond Future	6,666.0000	7,652.0000	14.791	0	0	0
10/01/2007	R153	2007/02/01	8.75	Call	Option on Bond Future	21,236.0000	19,632.0000	(7.553)	0	0	0
10/01/2007	R153	2007/02/01	8.75	Put	Option on Bond Future	235.0000	290.0000	23.404	0	0	0
10/01/2007	R153	2007/02/01	8.50	Call	Option on Bond Future	13,763.0000	12,302.0000	(10.615)	0	0	0
10/01/2007	R153	2007/02/01	8.55	Call	Option on Bond Future	15,196.0000	13,694.0000	(9.884)	0	0	0
10/01/2007	R153	2007/02/01	8.25	Call	Option on Bond Future	7,399.0000	6,257.0000	(15.435)	0	0	0
10/01/2007	R153	2007/02/01	8.25	Put	Option on Bond Future	2,763.0000	3,280.0000	18.712	0	0	0
10/01/2007	R153	2007/02/01	8.45	Call	Option on Bond Future	12,373.0000	10,959.0000	(11.428)	0	0	0
10/01/2007	R153	2007/02/01	8.45	Put	Option on Bond Future	1,155.0000	1,400.0000	21.212	0	0	0
10/01/2007	R153	2007/02/01	8.55	Put	Option on Bond Future	706.0000	862.0000	22.096	0	0	0
10/01/2007	R153	2007/02/01	9.00	Put	Option on Bond Future	51.0000	63.0000	23.529	0	0	0
10/01/2007	R153	2007/02/01	8.50	Put	Option on Bond Future	908.0000	1,104.0000	21.586	0	0	0
10/01/2007	R153	2007/02/01	9.00	Call	Option on Bond Future	29,122.0000	27,475.0000	(5.656)	0	0	0
10/01/2007	R153	2007/02/01	9.25	Call	Option on Bond Future	37,078.0000	35,422.0000	(4.466)	0	0	0
10/01/2007	R153	2007/02/01	7.50	Put	Option on Bond Future	20,636.0000	22,231.0000	7.729	0	0	0
10/01/2007	R153	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/01/2007	R153	2007/02/01	7.25	Call	Option on Bond Future	19.0000	9.0000	(52.632)	0	0	0
10/01/2007	R153	2007/02/01	7.25	Put	Option on Bond Future	29,026.0000	30,675.0000	5.681	0	0	0
10/01/2007	R153	2007/02/01	9.25	Put	Option on Bond Future	10.0000	12.0000	20.000	0	0	0
10/01/2007	R153	2007/02/01	7.75	Put	Option on Bond Future	12,852.0000	14,252.0000	10.893	0	0	0
10/01/2007	R153	2007/02/01	7.50	Call	Option on Bond Future	156.0000	92.0000	(41.026)	0	0	0
10/01/2007	R153	2007/02/01	6.75	Put	Option on Bond Future	46,300.0000	47,958.0000	3.581	0	0	0

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10/01/2007	R153	2007/02/01	6.50	Put	Option on Bond Future	55,066.0000	56,725.0000	3.013	0	0	0
10/01/2007	R153	2007/02/01	7.75	Call	Option on Bond Future	821.0000	563.0000	(31.425)	0	0	0
10/01/2007	R153	2007/02/01	7.00	Put	Option on Bond Future	37,615.0000	39,273.0000	4.408	0	0	0
10/01/2007	R153	2007/02/01	7.00	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
10/01/2007	R153	2007/02/01	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/01/2007	R153	2007/05/03			Bond Future	8.0300	8.0800	0.623	0.0000	0.0000	1
10/01/2007	R153	2007/05/03	8.50	Put	Option on Bond Future	4,992.0000	5,418.0000	8.534	0	0	0
10/01/2007	R153	2007/05/03	8.50	Call	Option on Bond Future	19,506.0000	18,376.0000	(5.793)	0	0	0
10/01/2007	R153	2007/05/03	8.80	Call	Option on Bond Future	26,426.0000	25,138.0000	(4.874)	0	0	0
10/01/2007	R153	2007/05/03	8.80	Put	Option on Bond Future	2,770.0000	3,037.0000	9.639	0	0	0
10/01/2007	R153	2007/05/03	8.70	Call	Option on Bond Future	24,020.0000	22,780.0000	(5.162)	0	0	0
10/01/2007	R153	2007/05/03	8.70	Put	Option on Bond Future	3,401.0000	3,716.0000	9.262	0	0	0
10/01/2007	R153	2007/05/03	8.75	Call	Option on Bond Future	25,211.0000	23,947.0000	(5.014)	0	0	0
10/01/2007	R153	2007/05/03	8.75	Put	Option on Bond Future	3,073.0000	3,363.0000	9.437	0	0	0
10/01/2007	R153	2007/05/03	9.00	Put	Option on Bond Future	1,788.0000	1,974.0000	10.403	0	0	0
10/01/2007	R153	2007/05/03	9.00	Call	Option on Bond Future	31,486.0000	30,117.0000	(4.348)	0	0	0
10/01/2007	R153	2007/08/02			Bond Future	7.8760	7.9370	0.775	0.0000	0.0000	0
10/01/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	7,432.0000	7,959.0000	7.091	0	0	0
10/01/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	25,384.0000	24,140.0000	(4.901)	0	0	0
10/01/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	5,777.0000	6,213.0000	7.547	0	0	0
10/01/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	30,454.0000	29,097.0000	(4.456)	0	0	0
10/01/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	29,407.0000	28,071.0000	(4.543)	0	0	0
10/01/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	31,518.0000	30,140.0000	(4.372)	0	0	0
10/01/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	5,063.0000	5,456.0000	7.762	0	0	0
10/01/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	5,411.0000	5,825.0000	7.651	0	0	0
10/01/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	3,842.0000	4,159.0000	8.251	0	0	0
10/01/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	35,919.0000	34,464.0000	(4.051)	0	0	0
10/01/2007	R157	2007/02/01			Bond Future	7.7100	7.7700	0.778	0.0000	0.0000	0
10/01/2007	R157	2007/02/01	8.75	Put	Option on Bond Future	25.0000	34.0000	36.000	0	0	0
10/01/2007	R157	2007/02/01	9.75	Call	Option on Bond Future	144,251.0000	139,688.0000	(3.163)	0	0	0
10/01/2007	R157	2007/02/01	8.25	Call	Option on Bond Future	41,091.0000	36,780.0000	(10.491)	0	0	0
10/01/2007	R157	2007/02/01	9.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/01/2007	R157	2007/02/01	9.50	Call	Option on Bond Future	127,721.0000	123,158.0000	(3.573)	0	0	0

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10/01/2007	R157	2007/02/01	8.25	Put	Option on Bond Future	755.0000	1,006.0000	33.245	0	0	0
10/01/2007	R157	2007/02/01	8.75	Call	Option on Bond Future	76,289.0000	71,736.0000	(5.968)	0	0	0
10/01/2007	R157	2007/02/01	9.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/01/2007	R157	2007/02/01	7.25	Call	Option on Bond Future	1,008.0000	607.0000	(39.782)	0	0	0
10/01/2007	R157	2007/02/01	7.25	Put	Option on Bond Future	36,679.0000	40,841.0000	11.347	0	0	0
10/01/2007	R157	2007/02/01	8.50	Put	Option on Bond Future	153.0000	208.0000	35.948	0	0	0
10/01/2007	R157	2007/02/01	7.00	Call	Option on Bond Future	157.0000	79.0000	(49.682)	0	0	0
10/01/2007	R157	2007/02/01	8.65	Call	Option on Bond Future	69,238.0000	64,694.0000	(6.563)	0	0	0
10/01/2007	R157	2007/02/01	9.25	Call	Option on Bond Future	110,885.0000	106,322.0000	(4.115)	0	0	0
10/01/2007	R157	2007/02/01	8.50	Call	Option on Bond Future	58,620.0000	54,112.0000	(7.690)	0	0	0
10/01/2007	R157	2007/02/01	9.25	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
10/01/2007	R157	2007/02/01	8.00	Put	Option on Bond Future	2,957.0000	3,798.0000	28.441	0	0	0
10/01/2007	R157	2007/02/01	7.00	Put	Option on Bond Future	55,739.0000	60,224.0000	8.046	0	0	0
10/01/2007	R157	2007/02/01	8.65	Put	Option on Bond Future	53.0000	72.0000	35.849	0	0	0
10/01/2007	R157	2007/02/01	9.00	Call	Option on Bond Future	93,738.0000	89,176.0000	(4.867)	0	0	0
10/01/2007	R157	2007/02/01	8.55	Call	Option on Bond Future	62,161.0000	57,638.0000	(7.276)	0	0	0
10/01/2007	R157	2007/02/01	8.40	Call	Option on Bond Future	51,553.0000	47,094.0000	(8.649)	0	0	150
10/01/2007	R157	2007/02/01	9.55	Put	Option on Bond Future	0.0000	0.0000	-	0	0	150
10/01/2007	R157	2007/02/01	8.55	Put	Option on Bond Future	108.0000	147.0000	36.111	0	0	0
10/01/2007	R157	2007/02/01	8.60	Put	Option on Bond Future	76.0000	104.0000	36.842	0	0	0
10/01/2007	R157	2007/02/01	8.40	Put	Option on Bond Future	298.0000	402.0000	34.899	0	0	0
10/01/2007	R157	2007/02/01	8.60	Call	Option on Bond Future	65,702.0000	61,166.0000	(6.904)	0	0	0
10/01/2007	R157	2007/02/01	8.00	Call	Option on Bond Future	24,821.0000	21,099.0000	(14.995)	0	0	0
10/01/2007	R157	2007/02/01	9.55	Call	Option on Bond Future	131,051.0000	126,488.0000	(3.482)	0	0	0
10/01/2007	R157	2007/02/01	9.00	Put	Option on Bond Future	4.0000	5.0000	25.000	0	0	0
10/01/2007	R157	2007/02/01	7.90	Put	Option on Bond Future	4,714.0000	5,951.0000	26.241	0	0	0
10/01/2007	R157	2007/02/01	7.90	Call	Option on Bond Future	19,093.0000	15,767.0000	(17.420)	0	0	250
10/01/2007	R157	2007/02/01	7.50	Put	Option on Bond Future	20,303.0000	23,606.0000	16.269	0	0	0
10/01/2007	R157	2007/02/01	7.50	Call	Option on Bond Future	4,171.0000	2,911.0000	(30.209)	0	0	0
10/01/2007	R157	2007/02/01	7.75	Call	Option on Bond Future	11,812.0000	9,236.0000	(21.808)	0	0	0
10/01/2007	R157	2007/02/01	7.75	Put	Option on Bond Future	8,768.0000	10,755.0000	22.662	0	0	0
10/01/2007	R157	2007/05/03			Bond Future	7.6600	7.7200	0.783	0.0000	0.0000	504
10/01/2007	R157	2007/05/03	9.00	Call	Option on Bond Future	96,616.0000	92,372.0000	(4.393)	0	0	0
10/01/2007	R157	2007/05/03	9.00	Put	Option on Bond Future	1,403.0000	1,625.0000	15.823	0	0	0
10/01/2007	R157	2007/05/03	8.70	Put	Option on Bond Future	3,097.0000	3,534.0000	14.110	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
10/01/2007	R157	2007/05/03	8.70	Call	Option on Bond Future	77,792.0000	73,764.0000	(5.178)	0	0	0
10/01/2007	R157	2007/05/03	8.80	Call	Option on Bond Future	83,987.0000	79,874.0000	(4.897)	0	0	0
10/01/2007	R157	2007/05/03	8.80	Put	Option on Bond Future	2,403.0000	2,756.0000	14.690	0	0	0
10/01/2007	R157	2007/05/03	8.75	Put	Option on Bond Future	2,732.0000	3,125.0000	14.385	0	0	0
10/01/2007	R157	2007/05/03	8.75	Call	Option on Bond Future	80,877.0000	76,805.0000	(5.035)	0	0	0
10/01/2007	R157	2007/05/03	8.50	Call	Option on Bond Future	65,760.0000	61,944.0000	(5.803)	0	0	0
10/01/2007	R157	2007/05/03	8.50	Put	Option on Bond Future	4,994.0000	5,644.0000	13.016	0	0	0
10/01/2007	R157	2007/08/02			Bond Future	7.5640	7.6280	0.846	0.0000	0.0000	0
10/01/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	7,307.0000	8,030.0000	9.895	0	0	0
10/01/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	951.0000	1,160.0000	21.977	0	0	0
10/01/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	87,490.0000	83,029.0000	(5.099)	0	0	0
10/01/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	6,739.0000	7,415.0000	10.031	0	0	0
10/01/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	4,413.0000	4,890.0000	10.809	0	0	0
10/01/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	89,923.0000	85,929.0000	(4.442)	0	0	0
10/01/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	104,256.0000	100,062.0000	(4.023)	0	0	0
10/01/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	87,124.0000	83,176.0000	(4.531)	0	0	0
10/01/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	76,215.0000	72,471.0000	(4.912)	0	0	0
10/01/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	9,987.0000	10,914.0000	9.282	0	0	0
10/01/2007	R186	2007/02/01			Bond Future	7.2920	7.3490	0.782	0.0000	0.0000	2
10/01/2007	R186	2007/02/01	7.25	Put	Option on Bond Future	18,523.0000	22,513.0000	21.541	0	0	0
10/01/2007	R186	2007/02/01	7.25	Call	Option on Bond Future	13,064.0000	9,697.0000	(25.773)	0	0	0
10/01/2007	R186	2007/02/01	8.20	Call	Option on Bond Future	110,314.0000	102,975.0000	(6.653)	0	0	0
10/01/2007	R186	2007/02/01	7.50	Call	Option on Bond Future	32,226.0000	26,577.0000	(17.529)	0	0	0
10/01/2007	R186	2007/02/01	8.20	Put	Option on Bond Future	39.0000	56.0000	43.590	0	0	0
10/01/2007	R186	2007/02/01	7.75	Call	Option on Bond Future	58,693.0000	51,803.0000	(11.739)	0	0	0
10/01/2007	R186	2007/02/01	8.25	Call	Option on Bond Future	115,966.0000	108,620.0000	(6.335)	0	0	0
10/01/2007	R186	2007/02/01	7.75	Put	Option on Bond Future	1,269.0000	1,736.0000	36.801	0	0	0
10/01/2007	R186	2007/02/01	7.50	Put	Option on Bond Future	5,674.0000	7,382.0000	30.102	0	0	0
10/01/2007	R186	2007/02/01	8.00	Call	Option on Bond Future	87,410.0000	80,138.0000	(8.319)	0	0	0
10/01/2007	R186	2007/02/01	8.25	Put	Option on Bond Future	25.0000	36.0000	44.000	0	0	0
10/01/2007	R186	2007/02/01	8.00	Put	Option on Bond Future	205.0000	289.0000	40.976	0	0	0
10/01/2007	R186	2007/02/01	8.50	Put	Option on Bond Future	3.0000	5.0000	66.667	0	0	0
10/01/2007	R186	2007/02/01	8.50	Call	Option on Bond Future	143,676.0000	136,321.0000	(5.119)	0	0	0
10/01/2007	R186	2007/02/01	8.30	Put	Option on Bond Future	17.0000	24.0000	41.176	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
10/01/2007	R186	2007/02/01	8.30	Call	Option on Bond Future	121,582.0000	114,233.0000	(6.044)	0	0	0
10/01/2007	R186	2007/02/01	8.75	Call	Option on Bond Future	170,443.0000	163,087.0000	(4.316)	0	0	0
10/01/2007	R186	2007/02/01	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/01/2007	R186	2007/02/01	6.75	Call	Option on Bond Future	546.0000	289.0000	(47.070)	0	0	0
10/01/2007	R186	2007/02/01	6.75	Put	Option on Bond Future	73,645.0000	80,743.0000	9.638	0	0	0
10/01/2007	R186	2007/02/01	7.00	Call	Option on Bond Future	3,473.0000	2,223.0000	(35.992)	0	0	0
10/01/2007	R186	2007/02/01	6.50	Put	Option on Bond Future	108,880.0000	116,208.0000	6.730	0	0	0
10/01/2007	R186	2007/02/01	6.50	Call	Option on Bond Future	47.0000	20.0000	(57.447)	0	0	0
10/01/2007	R186	2007/02/01	7.00	Put	Option on Bond Future	42,132.0000	48,238.0000	14.493	0	0	0
10/01/2007	R186	2007/02/01	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/01/2007	R186	2007/02/01	9.00	Call	Option on Bond Future	196,292.0000	188,936.0000	(3.747)	0	0	0
10/01/2007	R186	2007/05/03			Bond Future	7.2410	7.2990	0.801	0.0000	0.0000	0
10/01/2007	R186	2007/05/03	8.25	Put	Option on Bond Future	4,741.0000	5,432.0000	14.575	0	0	0
10/01/2007	R186	2007/05/03	8.25	Call	Option on Bond Future	126,466.0000	119,674.0000	(5.371)	0	0	0
10/01/2007	R186	2007/05/03	8.55	Call	Option on Bond Future	156,761.0000	149,617.0000	(4.557)	0	0	0
10/01/2007	R186	2007/05/03	8.55	Put	Option on Bond Future	2,076.0000	2,416.0000	16.378	0	0	0
10/01/2007	R186	2007/05/03	8.45	Put	Option on Bond Future	2,761.0000	3,197.0000	15.791	0	0	0
10/01/2007	R186	2007/05/03	8.75	Put	Option on Bond Future	1,140.0000	1,340.0000	17.544	0	0	0
10/01/2007	R186	2007/05/03	8.45	Call	Option on Bond Future	146,613.0000	139,565.0000	(4.807)	0	0	0
10/01/2007	R186	2007/05/03	8.75	Call	Option on Bond Future	177,040.0000	169,757.0000	(4.114)	0	0	0
10/01/2007	R186	2007/05/03	8.50	Put	Option on Bond Future	2,397.0000	2,783.0000	16.103	0	0	0
10/01/2007	R186	2007/05/03	8.50	Call	Option on Bond Future	151,684.0000	144,586.0000	(4.679)	0	0	0
10/01/2007	R186	2007/08/02			Bond Future	7.1960	7.2560	0.834	0.0000	0.0000	0
10/01/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	10,567.0000	11,679.0000	10.523	0	0	0
10/01/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	137,240.0000	130,621.0000	(4.823)	0	0	0
10/01/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	4,013.0000	4,510.0000	12.385	0	0	0
10/01/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	184,529.0000	177,294.0000	(3.921)	0	0	0
10/01/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	6,005.0000	6,704.0000	11.640	0	0	0
10/01/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	160,682.0000	153,708.0000	(4.340)	0	0	0
10/01/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	6,620.0000	7,378.0000	11.450	0	0	0
10/01/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	165,432.0000	158,399.0000	(4.251)	0	0	0
10/01/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	155,949.0000	149,038.0000	(4.432)	0	0	0
10/01/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	7,289.0000	8,109.0000	11.250	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
10/01/2007	R194	2007/02/01			Bond Future	8.7440	8.7910	0.538	0.0000	0.0000	0
10/01/2007	R194	2007/02/01	8.65	Put	Option on Bond Future	2,186.0000	2,439.0000	11.574	0	0	0
10/01/2007	R194	2007/02/01	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/01/2007	R194	2007/02/01	6.25	Put	Option on Bond Future	25,486.0000	25,957.0000	1.848	0	0	0
10/01/2007	R194	2007/02/01	8.25	Call	Option on Bond Future	203.0000	144.0000	(29.064)	0	0	0
10/01/2007	R194	2007/02/01	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/01/2007	R194	2007/02/01	8.50	Call	Option on Bond Future	699.0000	549.0000	(21.459)	0	0	0
10/01/2007	R194	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/01/2007	R194	2007/02/01	6.50	Put	Option on Bond Future	22,888.0000	23,359.0000	2.058	0	0	0
10/01/2007	R194	2007/02/01	8.25	Put	Option on Bond Future	5,176.0000	5,588.0000	7.960	0	0	0
10/01/2007	R194	2007/02/01	8.65	Call	Option on Bond Future	1,242.0000	1,024.0000	(17.552)	0	0	0
10/01/2007	R194	2007/02/01	6.00	Put	Option on Bond Future	28,093.0000	28,564.0000	1.677	0	0	0
10/01/2007	R194	2007/02/01	8.70	Call	Option on Bond Future	1,471.0000	1,229.0000	(16.451)	0	0	0
10/01/2007	R194	2007/02/01	7.50	Put	Option on Bond Future	12,594.0000	13,065.0000	3.740	0	0	0
10/01/2007	R194	2007/02/01	6.75	Put	Option on Bond Future	20,300.0000	20,771.0000	2.320	0	0	0
10/01/2007	R194	2007/02/01	8.70	Put	Option on Bond Future	1,912.0000	2,141.0000	11.977	0	0	0
10/01/2007	R194	2007/02/01	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/01/2007	R194	2007/02/01	7.75	Call	Option on Bond Future	4.0000	2.0000	(50.000)	0	0	0
10/01/2007	R194	2007/02/01	8.50	Put	Option on Bond Future	3,151.0000	3,473.0000	10.219	0	0	0
10/01/2007	R194	2007/02/01	7.75	Put	Option on Bond Future	10,048.0000	10,517.0000	4.668	0	0	0
10/01/2007	R194	2007/02/01	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/01/2007	R194	2007/02/01	7.25	Put	Option on Bond Future	15,153.0000	15,624.0000	3.108	0	0	0
10/01/2007	R194	2007/02/01	7.00	Put	Option on Bond Future	17,722.0000	18,193.0000	2.658	0	0	0
10/01/2007	R194	2007/02/01	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/01/2007	R194	2007/02/01	8.00	Put	Option on Bond Future	7,542.0000	7,999.0000	6.059	0	0	0
10/01/2007	R194	2007/02/01	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/01/2007	R194	2007/02/01	8.00	Call	Option on Bond Future	38.0000	23.0000	(39.474)	0	0	0
10/01/2007	R194	2007/02/01	8.75	Put	Option on Bond Future	1,663.0000	1,869.0000	12.387	0	0	0
10/01/2007	R194	2007/02/01	8.75	Call	Option on Bond Future	1,723.0000	1,457.0000	(15.438)	0	0	0
10/01/2007	R194	2007/05/03			Bond Future	8.5450	8.6140	0.807	0.0000	0.0000	0
10/01/2007	R194	2007/05/03	9.25	Call	Option on Bond Future	7,028.0000	6,630.0000	(5.663)	0	0	0
10/01/2007	R194	2007/05/03	9.25	Put	Option on Bond Future	1,560.0000	1,699.0000	8.910	0	0	0
10/01/2007	R194	2007/05/03	9.00	Call	Option on Bond Future	5,702.0000	5,342.0000	(6.314)	0	0	0
10/01/2007	R194	2007/05/03	9.00	Put	Option on Bond Future	2,168.0000	2,345.0000	8.164	0	0	0
10/01/2007	R194	2007/05/03	9.05	Put	Option on Bond Future	2,034.0000	2,204.0000	8.358	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
10/01/2007	R194	2007/05/03	9.05	Call	Option on Bond Future	5,956.0000	5,588.0000	(6.179)	0	0	0
10/01/2007	R194	2007/05/03	8.95	Call	Option on Bond Future	5,454.0000	5,103.0000	(6.436)	0	0	0
10/01/2007	R194	2007/05/03	8.95	Put	Option on Bond Future	2,307.0000	2,493.0000	8.062	0	0	0
10/01/2007	R194	2007/05/03	8.75	Put	Option on Bond Future	2,928.0000	3,149.0000	7.548	0	0	0
10/01/2007	R194	2007/05/03	8.75	Call	Option on Bond Future	4,523.0000	4,206.0000	(7.009)	0	0	0
10/01/2007	R194	2007/08/02			Bond Future	8.3150	8.4230	1.299	0.0000	0.0000	0
10/01/2007	R194	2007/08/02	8.95	Call	Option on Bond Future	6,947.0000	6,580.0000	(5.283)	0	0	0
10/01/2007	R194	2007/08/02	8.95	Put	Option on Bond Future	3,483.0000	3,707.0000	6.431	0	0	0
10/01/2007	R194	2007/08/02	9.25	Put	Option on Bond Future	2,882.0000	3,076.0000	6.731	0	0	0
10/01/2007	R194	2007/08/02	9.00	Put	Option on Bond Future	3,377.0000	3,596.0000	6.485	0	0	0
10/01/2007	R194	2007/08/02	9.05	Call	Option on Bond Future	7,281.0000	6,904.0000	(5.178)	0	0	0
10/01/2007	R194	2007/08/02	9.25	Call	Option on Bond Future	7,974.0000	7,578.0000	(4.966)	0	0	0
10/01/2007	R194	2007/08/02	9.05	Put	Option on Bond Future	3,274.0000	3,487.0000	6.506	0	0	0
10/01/2007	R194	2007/08/02	9.00	Call	Option on Bond Future	7,113.0000	6,741.0000	(5.230)	0	0	0
10/01/2007	R194	2007/08/02	8.75	Call	Option on Bond Future	6,306.0000	5,958.0000	(5.519)	0	0	0
10/01/2007	R194	2007/08/02	8.75	Put	Option on Bond Future	3,930.0000	4,173.0000	6.183	0	0	0
10/01/2007	R196	2007/02/01			Bond Future	8.4010	8.6370	2.809	0.0000	0.0000	0
10/01/2007	R196	2007/02/01	8.50	Put	Option on Bond Future	4,486.0000	3,277.0000	(26.951)	0	0	0
10/01/2007	R196	2007/02/01	8.50	Call	Option on Bond Future	6,359.0000	692.0000	(89.118)	0	0	0
10/01/2007	R196	2007/02/01	8.75	Call	Option on Bond Future	9,280.0000	2,946.0000	(68.254)	0	0	0
10/01/2007	R196	2007/02/01	8.25	Put	Option on Bond Future	6,936.0000	7,392.0000	6.574	0	0	0
10/01/2007	R196	2007/02/01	8.75	Put	Option on Bond Future	2,699.0000	821.0000	(69.581)	0	0	0
10/01/2007	R196	2007/02/01	8.25	Call	Option on Bond Future	4,071.0000	70.0000	(98.281)	0	0	0
10/01/2007	R196	2007/05/03			Bond Future	8.2560	8.5300	3.319	0.0000	0.0000	0
10/01/2007	R196	2007/05/03	8.25	Call	Option on Bond Future	11,625.0000	1,823.0000	(84.318)	0	0	0
10/01/2007	R196	2007/05/03	8.25	Put	Option on Bond Future	11,726.0000	6,531.0000	(44.303)	0	0	0
10/01/2007	R196	2007/05/03	8.75	Call	Option on Bond Future	16,238.0000	5,824.0000	(64.134)	0	0	0
10/01/2007	R196	2007/05/03	8.50	Put	Option on Bond Future	9,715.0000	3,961.0000	(59.228)	0	0	0
10/01/2007	R196	2007/05/03	8.50	Call	Option on Bond Future	13,819.0000	3,458.0000	(74.976)	0	0	0
10/01/2007	R196	2007/05/03	8.75	Put	Option on Bond Future	7,953.0000	2,145.0000	(73.029)	0	0	0
10/01/2007	R196	2007/08/02			Bond Future	8.1190	8.4440	4.003	0.0000	0.0000	0
10/01/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	16,968.0000	3,798.0000	(77.617)	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
10/01/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	15,044.0000	6,638.0000	(55.876)	0	0	0
10/01/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	18,906.0000	5,503.0000	(70.893)	0	0	0
10/01/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	13,324.0000	4,685.0000	(64.838)	0	0	0
10/01/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	20,967.0000	7,613.0000	(63.691)	0	0	0
10/01/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	11,745.0000	3,154.0000	(73.146)	0	0	0
10/01/2007	R201	2007/02/01			Bond Future	7.7030	7.7600	0.740	0.0000	0.0000	0
10/01/2007	R201	2007/02/01	7.75	Call	Option on Bond Future	9,444.0000	7,460.0000	(21.008)	0	0	0
10/01/2007	R201	2007/02/01	8.25	Put	Option on Bond Future	517.0000	683.0000	32.108	0	0	0
10/01/2007	R201	2007/02/01	7.25	Put	Option on Bond Future	28,620.0000	31,756.0000	10.957	0	0	0
10/01/2007	R201	2007/02/01	9.25	Call	Option on Bond Future	88,501.0000	85,062.0000	(3.886)	0	0	0
10/01/2007	R201	2007/02/01	7.75	Put	Option on Bond Future	6,607.0000	8,063.0000	22.037	0	0	0
10/01/2007	R201	2007/02/01	8.00	Call	Option on Bond Future	19,893.0000	17,045.0000	(14.317)	0	0	0
10/01/2007	R201	2007/02/01	7.25	Call	Option on Bond Future	777.0000	474.0000	(38.996)	0	0	0
10/01/2007	R201	2007/02/01	7.50	Call	Option on Bond Future	3,293.0000	2,326.0000	(29.365)	0	0	0
10/01/2007	R201	2007/02/01	6.75	Put	Option on Bond Future	59,669.0000	63,102.0000	5.753	0	0	0
10/01/2007	R201	2007/02/01	8.65	Call	Option on Bond Future	55,371.0000	51,943.0000	(6.191)	0	0	0
10/01/2007	R201	2007/02/01	7.00	Call	Option on Bond Future	117.0000	59.0000	(49.573)	0	0	0
10/01/2007	R201	2007/02/01	8.65	Put	Option on Bond Future	31.0000	42.0000	35.484	0	0	0
10/01/2007	R201	2007/02/01	7.00	Put	Option on Bond Future	43,722.0000	47,104.0000	7.735	0	0	0
10/01/2007	R201	2007/02/01	8.00	Put	Option on Bond Future	2,129.0000	2,720.0000	27.760	0	0	0
10/01/2007	R201	2007/02/01	6.75	Call	Option on Bond Future	11.0000	4.0000	(63.636)	0	0	0
10/01/2007	R201	2007/02/01	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/01/2007	R201	2007/02/01	8.50	Put	Option on Bond Future	95.0000	128.0000	34.737	0	0	0
10/01/2007	R201	2007/02/01	8.25	Call	Option on Bond Future	32,943.0000	29,670.0000	(9.935)	0	0	0
10/01/2007	R201	2007/02/01	7.50	Put	Option on Bond Future	15,657.0000	18,129.0000	15.788	0	0	0
10/01/2007	R201	2007/02/01	8.50	Call	Option on Bond Future	46,919.0000	43,513.0000	(7.259)	0	0	0
10/01/2007	R201	2007/02/01	8.75	Put	Option on Bond Future	14.0000	19.0000	35.714	0	0	0
10/01/2007	R201	2007/02/01	9.00	Call	Option on Bond Future	74,859.0000	71,420.0000	(4.594)	0	0	0
10/01/2007	R201	2007/02/01	8.55	Call	Option on Bond Future	49,739.0000	46,323.0000	(6.868)	0	0	0
10/01/2007	R201	2007/02/01	8.75	Call	Option on Bond Future	60,980.0000	57,546.0000	(5.631)	0	0	0
10/01/2007	R201	2007/02/01	8.60	Put	Option on Bond Future	45.0000	61.0000	35.556	0	0	0
10/01/2007	R201	2007/02/01	8.60	Call	Option on Bond Future	52,557.0000	49,134.0000	(6.513)	0	0	0
10/01/2007	R201	2007/02/01	9.00	Put	Option on Bond Future	2.0000	3.0000	50.000	0	0	0
10/01/2007	R201	2007/02/01	8.55	Put	Option on Bond Future	66.0000	89.0000	34.848	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
10/01/2007	R201	2007/05/03			Bond Future	7.6320	7.6920	0.786	0.0000	0.0000	0
10/01/2007	R201	2007/05/03	8.50	Put	Option on Bond Future	3,964.0000	4,469.0000	12.740	0	0	0
10/01/2007	R201	2007/05/03	8.50	Call	Option on Bond Future	53,877.0000	50,833.0000	(5.650)	0	0	0
10/01/2007	R201	2007/05/03	8.70	Call	Option on Bond Future	63,467.0000	60,259.0000	(5.055)	0	0	0
10/01/2007	R201	2007/05/03	8.70	Put	Option on Bond Future	2,478.0000	2,820.0000	13.801	0	0	0
10/01/2007	R201	2007/05/03	8.80	Call	Option on Bond Future	68,400.0000	65,127.0000	(4.785)	0	0	0
10/01/2007	R201	2007/05/03	8.80	Put	Option on Bond Future	1,931.0000	2,208.0000	14.345	0	0	0
10/01/2007	R201	2007/05/03	9.00	Put	Option on Bond Future	1,139.0000	1,314.0000	15.364	0	0	0
10/01/2007	R201	2007/05/03	8.75	Put	Option on Bond Future	2,190.0000	2,498.0000	14.064	0	0	0
10/01/2007	R201	2007/05/03	9.00	Call	Option on Bond Future	78,454.0000	75,079.0000	(4.302)	0	0	0
10/01/2007	R201	2007/05/03	8.75	Call	Option on Bond Future	65,924.0000	62,682.0000	(4.918)	0	0	0
10/01/2007	R201	2007/08/02			Bond Future	7.5710	7.6350	0.845	0.0000	0.0000	0
10/01/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	7,637.0000	8,362.0000	9.493	0	0	0
10/01/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	3,293.0000	3,659.0000	11.114	0	0	0
10/01/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	59,848.0000	56,869.0000	(4.978)	0	0	0
10/01/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	82,264.0000	78,926.0000	(4.058)	0	0	0
10/01/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	68,564.0000	65,421.0000	(4.584)	0	0	0
10/01/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	4,681.0000	5,171.0000	10.468	0	0	0
10/01/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	73,058.0000	69,843.0000	(4.401)	0	0	0
10/01/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	70,801.0000	67,621.0000	(4.491)	0	0	0
10/01/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	5,095.0000	5,620.0000	10.304	0	0	0
10/01/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	5,539.0000	6,100.0000	10.128	0	0	0
10/01/2007	R203	2007/02/01			Bond Future	7.5900	7.6470	0.751	0.0000	0.0000	0
10/01/2007	R203	2007/02/01	8.55	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
10/01/2007	R203	2007/02/01	8.55	Call	Option on Bond Future	68,145.0000	63,928.0000	(6.188)	0	0	0
10/01/2007	R203	2007/02/01	7.25	Call	Option on Bond Future	837.0000	460.0000	(45.042)	0	0	0
10/01/2007	R203	2007/02/01	8.65	Call	Option on Bond Future	74,903.0000	70,685.0000	(5.631)	0	0	0
10/01/2007	R203	2007/02/01	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/01/2007	R203	2007/02/01	8.65	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/01/2007	R203	2007/02/01	9.00	Call	Option on Bond Future	98,071.0000	93,854.0000	(4.300)	0	0	0
10/01/2007	R203	2007/02/01	8.50	Put	Option on Bond Future	1.0000	2.0000	100.000	0	0	0
10/01/2007	R203	2007/02/01	6.75	Call	Option on Bond Future	3.0000	1.0000	(66.667)	0	0	0
10/01/2007	R203	2007/02/01	6.50	Put	Option on Bond Future	85,119.0000	89,337.0000	4.955	0	0	0
10/01/2007	R203	2007/02/01	8.25	Put	Option on Bond Future	33.0000	54.0000	63.636	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
10/01/2007	R203	2007/02/01	8.75	Call	Option on Bond Future	81,598.0000	77,381.0000	(5.168)	0	0	0
10/01/2007	R203	2007/02/01	6.75	Put	Option on Bond Future	64,824.0000	69,040.0000	6.504	0	0	0
10/01/2007	R203	2007/02/01	8.60	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/01/2007	R203	2007/02/01	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/01/2007	R203	2007/02/01	7.50	Put	Option on Bond Future	11,469.0000	14,168.0000	23.533	0	0	0
10/01/2007	R203	2007/02/01	7.00	Call	Option on Bond Future	70.0000	29.0000	(58.571)	0	0	0
10/01/2007	R203	2007/02/01	8.60	Call	Option on Bond Future	71,532.0000	67,314.0000	(5.897)	0	0	0
10/01/2007	R203	2007/02/01	7.00	Put	Option on Bond Future	45,066.0000	49,242.0000	9.266	0	0	0
10/01/2007	R203	2007/02/01	8.25	Call	Option on Bond Future	47,528.0000	43,332.0000	(8.828)	0	0	0
10/01/2007	R203	2007/02/01	7.50	Call	Option on Bond Future	4,764.0000	3,246.0000	(31.864)	0	0	0
10/01/2007	R203	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/01/2007	R203	2007/02/01	8.50	Call	Option on Bond Future	64,744.0000	60,527.0000	(6.513)	0	0	0
10/01/2007	R203	2007/02/01	8.00	Put	Option on Bond Future	457.0000	687.0000	50.328	0	0	0
10/01/2007	R203	2007/02/01	7.25	Put	Option on Bond Future	26,463.0000	30,305.0000	14.518	0	0	0
10/01/2007	R203	2007/02/01	7.75	Call	Option on Bond Future	14,891.0000	11,796.0000	(20.784)	0	0	0
10/01/2007	R203	2007/02/01	8.00	Call	Option on Bond Future	30,302.0000	26,315.0000	(13.158)	0	0	0
10/01/2007	R203	2007/02/01	7.75	Put	Option on Bond Future	3,109.0000	4,232.0000	36.121	0	0	0
10/01/2007	R203	2007/05/03			Bond Future	7.5280	7.5880	0.797	0.0000	0.0000	0
10/01/2007	R203	2007/05/03	8.80	Call	Option on Bond Future	88,382.0000	84,049.0000	(4.903)	0	0	0
10/01/2007	R203	2007/05/03	8.80	Put	Option on Bond Future	198.0000	258.0000	30.303	0	0	0
10/01/2007	R203	2007/05/03	8.75	Call	Option on Bond Future	85,158.0000	80,839.0000	(5.072)	0	0	0
10/01/2007	R203	2007/05/03	8.70	Put	Option on Bond Future	319.0000	410.0000	28.527	0	0	0
10/01/2007	R203	2007/05/03	8.70	Call	Option on Bond Future	81,932.0000	77,630.0000	(5.251)	0	0	0
10/01/2007	R203	2007/05/03	8.75	Put	Option on Bond Future	252.0000	326.0000	29.365	0	0	0
10/01/2007	R203	2007/05/03	9.00	Put	Option on Bond Future	71.0000	95.0000	33.803	0	0	0
10/01/2007	R203	2007/05/03	8.50	Put	Option on Bond Future	771.0000	968.0000	25.551	0	0	0
10/01/2007	R203	2007/05/03	8.50	Call	Option on Bond Future	69,062.0000	64,867.0000	(6.074)	0	0	0
10/01/2007	R203	2007/05/03	9.00	Call	Option on Bond Future	101,222.0000	96,853.0000	(4.316)	0	0	0
10/01/2007	R203	2007/08/02			Bond Future	7.4740	7.5360	0.830	0.0000	0.0000	0
10/01/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	91,847.0000	87,575.0000	(4.651)	0	0	0
10/01/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	1,315.0000	1,556.0000	18.327	0	0	0
10/01/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	1,135.0000	1,347.0000	18.678	0	0	0
10/01/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	1,519.0000	1,792.0000	17.972	0	0	0
10/01/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	613.0000	737.0000	20.228	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
10/01/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	85,756.0000	81,544.0000	(4.912)	0	0	0
10/01/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	104,105.0000	99,745.0000	(4.188)	0	0	0
10/01/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	88,796.0000	84,553.0000	(4.778)	0	0	0
10/01/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	2,631.0000	3,064.0000	16.458	0	0	0
10/01/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	73,745.0000	69,693.0000	(5.495)	0	0	0
10/01/2007	R204	2007/02/01			Bond Future	7.5360	7.5920	0.743	0.0000	0.0000	0
10/01/2007	R204	2007/02/01	8.50	Put	Option on Bond Future	30.0000	41.0000	36.667	0	0	0
10/01/2007	R204	2007/02/01	7.50	Call	Option on Bond Future	9,048.0000	6,932.0000	(23.386)	0	0	0
10/01/2007	R204	2007/02/01	8.25	Put	Option on Bond Future	202.0000	271.0000	34.158	0	0	0
10/01/2007	R204	2007/02/01	7.50	Put	Option on Bond Future	11,912.0000	14,231.0000	19.468	0	0	0
10/01/2007	R204	2007/02/01	6.50	Put	Option on Bond Future	86,813.0000	91,245.0000	5.105	0	0	0
10/01/2007	R204	2007/02/01	8.25	Call	Option on Bond Future	54,897.0000	50,531.0000	(7.953)	0	0	0
10/01/2007	R204	2007/02/01	7.25	Put	Option on Bond Future	25,824.0000	29,364.0000	13.708	0	0	0
10/01/2007	R204	2007/02/01	8.50	Call	Option on Bond Future	72,959.0000	68,535.0000	(6.064)	0	0	0
10/01/2007	R204	2007/02/01	7.25	Call	Option on Bond Future	2,775.0000	1,879.0000	(32.288)	0	0	0
10/01/2007	R204	2007/02/01	7.75	Call	Option on Bond Future	20,831.0000	17,446.0000	(16.250)	0	0	0
10/01/2007	R204	2007/02/01	8.00	Call	Option on Bond Future	37,030.0000	32,918.0000	(11.105)	0	0	0
10/01/2007	R204	2007/02/01	6.75	Call	Option on Bond Future	69.0000	33.0000	(52.174)	0	0	0
10/01/2007	R204	2007/02/01	8.00	Put	Option on Bond Future	1,037.0000	1,359.0000	31.051	0	0	0
10/01/2007	R204	2007/02/01	9.00	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
10/01/2007	R204	2007/02/01	8.60	Call	Option on Bond Future	80,108.0000	75,678.0000	(5.530)	0	0	0
10/01/2007	R204	2007/02/01	6.75	Put	Option on Bond Future	65,075.0000	69,474.0000	6.760	0	0	0
10/01/2007	R204	2007/02/01	8.55	Put	Option on Bond Future	21.0000	28.0000	33.333	0	0	0
10/01/2007	R204	2007/02/01	9.00	Call	Option on Bond Future	108,048.0000	103,613.0000	(4.105)	0	0	0
10/01/2007	R204	2007/02/01	7.75	Put	Option on Bond Future	4,019.0000	5,069.0000	26.126	0	0	0
10/01/2007	R204	2007/02/01	7.00	Call	Option on Bond Future	557.0000	322.0000	(42.190)	0	0	0
10/01/2007	R204	2007/02/01	8.60	Put	Option on Bond Future	14.0000	18.0000	28.571	0	0	0
10/01/2007	R204	2007/02/01	6.50	Call	Option on Bond Future	5.0000	2.0000	(60.000)	0	0	0
10/01/2007	R204	2007/02/01	7.00	Put	Option on Bond Future	44,316.0000	48,516.0000	9.477	0	0	0
10/01/2007	R204	2007/02/01	8.75	Call	Option on Bond Future	90,713.0000	86,279.0000	(4.888)	0	0	0
10/01/2007	R204	2007/02/01	8.75	Put	Option on Bond Future	4.0000	5.0000	25.000	0	0	0
10/01/2007	R204	2007/02/01	8.55	Call	Option on Bond Future	76,541.0000	72,114.0000	(5.784)	0	0	0
10/01/2007	R204	2007/02/01	8.65	Call	Option on Bond Future	83,660.0000	79,228.0000	(5.298)	0	0	0
10/01/2007	R204	2007/02/01	8.65	Put	Option on Bond Future	9.0000	12.0000	33.333	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
10/01/2007	R204	2007/05/03			Bond Future	7.4780	7.5370	0.789	0.0000	0.0000	0
10/01/2007	R204	2007/05/03	9.00	Put	Option on Bond Future	945.0000	1,096.0000	15.979	0	0	0
10/01/2007	R204	2007/05/03	8.50	Put	Option on Bond Future	3,560.0000	4,037.0000	13.399	0	0	0
10/01/2007	R204	2007/05/03	8.50	Call	Option on Bond Future	80,106.0000	75,949.0000	(5.189)	0	0	0
10/01/2007	R204	2007/05/03	9.00	Call	Option on Bond Future	112,201.0000	107,718.0000	(3.996)	0	0	0
10/01/2007	R204	2007/05/03	8.80	Call	Option on Bond Future	99,231.0000	94,844.0000	(4.421)	0	0	0
10/01/2007	R204	2007/05/03	8.80	Put	Option on Bond Future	1,653.0000	1,900.0000	14.943	0	0	0
10/01/2007	R204	2007/05/03	8.70	Call	Option on Bond Future	92,792.0000	88,468.0000	(4.660)	0	0	0
10/01/2007	R204	2007/05/03	8.70	Put	Option on Bond Future	2,155.0000	2,466.0000	14.432	0	0	0
10/01/2007	R204	2007/05/03	8.75	Call	Option on Bond Future	96,006.0000	91,649.0000	(4.538)	0	0	0
10/01/2007	R204	2007/05/03	8.75	Put	Option on Bond Future	1,889.0000	2,168.0000	14.770	0	0	0
10/01/2007	R204	2007/08/02			Bond Future	7.4290	7.4900	0.821	0.0000	0.0000	0
10/01/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	3,167.0000	3,522.0000	11.209	0	0	0
10/01/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	7,740.0000	8,486.0000	9.638	0	0	0
10/01/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	116,804.0000	112,412.0000	(3.760)	0	0	0
10/01/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	87,085.0000	83,083.0000	(4.596)	0	0	0
10/01/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	4,597.0000	5,084.0000	10.594	0	0	0
10/01/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	104,717.0000	100,457.0000	(4.068)	0	0	0
10/01/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	101,729.0000	97,507.0000	(4.150)	0	0	0
10/01/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	5,030.0000	5,555.0000	10.437	0	0	0
10/01/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	98,759.0000	94,576.0000	(4.236)	0	0	0
10/01/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	5,497.0000	6,061.0000	10.260	0	0	0
10/01/2007	R206	2007/02/01			Bond Future	7.7270	7.7850	0.751	0.0000	0.0000	0
10/01/2007	R206	2007/02/01	8.00	Put	Option on Bond Future	1,217.0000	1,692.0000	39.030	0	0	0
10/01/2007	R206	2007/02/01	8.00	Call	Option on Bond Future	15,437.0000	12,870.0000	(16.629)	0	0	0
10/01/2007	R206	2007/02/01	8.25	Put	Option on Bond Future	160.0000	241.0000	50.625	0	0	0
10/01/2007	R206	2007/02/01	8.25	Call	Option on Bond Future	27,179.0000	24,218.0000	(10.894)	0	0	0
10/01/2007	R206	2007/02/01	7.75	Call	Option on Bond Future	6,388.0000	4,759.0000	(25.501)	0	0	0
10/01/2007	R206	2007/02/01	7.75	Put	Option on Bond Future	5,180.0000	6,594.0000	27.297	0	0	0
10/01/2007	R206	2007/05/03			Bond Future	7.6550	7.7160	0.797	0.0000	0.0000	0
10/01/2007	R206	2007/05/03	8.25	Call	Option on Bond Future	32,855.0000	30,251.0000	(7.926)	0	0	0
10/01/2007	R206	2007/05/03	8.00	Call	Option on Bond Future	23,289.0000	21,056.0000	(9.588)	0	0	0
10/01/2007	R206	2007/05/03	8.25	Put	Option on Bond Future	2,872.0000	3,394.0000	18.175	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
10/01/2007	R206	2007/05/03	8.00	Put	Option on Bond Future	5,765.0000	6,658.0000	15.490	0	0	0
10/01/2007	R206	2007/05/03	7.75	Call	Option on Bond Future	15,301.0000	13,534.0000	(11.548)	0	0	0
10/01/2007	R206	2007/05/03	7.75	Put	Option on Bond Future	10,437.0000	11,797.0000	13.031	0	0	0
10/01/2007	R206	2007/08/02			Bond Future	7.5910	7.6560	0.856	0.0000	0.0000	0
10/01/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	5,098.0000	5,788.0000	13.535	0	0	0
10/01/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	20,914.0000	19,028.0000	(9.018)	0	0	0
10/01/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	28,587.0000	26,340.0000	(7.860)	0	0	0
10/01/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	37,423.0000	34,865.0000	(6.835)	0	0	0
10/01/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	8,371.0000	9,371.0000	11.946	0	0	0
10/01/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	12,994.0000	14,356.0000	10.482	0	0	0
10/01/2007	R207	2007/02/01			Bond Future	7.4670	7.5230	0.750	0.0000	0.0000	0
10/01/2007	R207	2007/02/01	8.25	Call	Option on Bond Future	60,838.0000	56,317.0000	(7.431)	0	0	0
10/01/2007	R207	2007/02/01	8.25	Put	Option on Bond Future	9.0000	15.0000	66.667	0	0	0
10/01/2007	R207	2007/02/01	8.55	Call	Option on Bond Future	82,787.0000	78,260.0000	(5.468)	0	0	0
10/01/2007	R207	2007/02/01	7.50	Put	Option on Bond Future	7,169.0000	9,194.0000	28.247	0	0	0
10/01/2007	R207	2007/02/01	7.25	Call	Option on Bond Future	2,421.0000	1,514.0000	(37.464)	0	0	0
10/01/2007	R207	2007/02/01	7.50	Call	Option on Bond Future	9,840.0000	7,338.0000	(25.427)	0	0	0
10/01/2007	R207	2007/02/01	7.25	Put	Option on Bond Future	20,229.0000	23,849.0000	17.895	0	0	0
10/01/2007	R207	2007/02/01	8.60	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/01/2007	R207	2007/02/01	7.75	Call	Option on Bond Future	24,089.0000	20,176.0000	(16.244)	0	0	0
10/01/2007	R207	2007/02/01	7.75	Put	Option on Bond Future	1,497.0000	2,111.0000	41.015	0	0	0
10/01/2007	R207	2007/02/01	8.60	Call	Option on Bond Future	86,377.0000	81,851.0000	(5.240)	0	0	0
10/01/2007	R207	2007/02/01	8.00	Put	Option on Bond Future	164.0000	253.0000	54.268	0	0	0
10/01/2007	R207	2007/02/01	8.55	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/01/2007	R207	2007/02/01	7.00	Put	Option on Bond Future	39,171.0000	43,541.0000	11.156	0	0	0
10/01/2007	R207	2007/02/01	8.65	Call	Option on Bond Future	89,948.0000	85,422.0000	(5.032)	0	0	0
10/01/2007	R207	2007/02/01	8.00	Call	Option on Bond Future	42,137.0000	37,699.0000	(10.532)	0	0	0
10/01/2007	R207	2007/02/01	6.75	Call	Option on Bond Future	18.0000	7.0000	(61.111)	0	0	0
10/01/2007	R207	2007/02/01	8.75	Call	Option on Bond Future	97,032.0000	92,505.0000	(4.665)	0	0	0
10/01/2007	R207	2007/02/01	8.45	Call	Option on Bond Future	75,548.0000	71,021.0000	(5.992)	0	0	0
10/01/2007	R207	2007/02/01	8.65	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/01/2007	R207	2007/02/01	8.45	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
10/01/2007	R207	2007/02/01	7.00	Call	Option on Bond Future	308.0000	152.0000	(50.649)	0	0	0
10/01/2007	R207	2007/02/01	6.75	Put	Option on Bond Future	60,528.0000	65,043.0000	7.459	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
10/01/2007	R207	2007/02/01	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/01/2007	R207	2007/02/01	6.50	Put	Option on Bond Future	82,769.0000	87,296.0000	5.469	0	0	0
10/01/2007	R207	2007/02/01	8.50	Call	Option on Bond Future	79,177.0000	74,651.0000	(5.716)	0	0	0
10/01/2007	R207	2007/02/01	9.00	Call	Option on Bond Future	114,409.0000	109,882.0000	(3.957)	0	0	0
10/01/2007	R207	2007/02/01	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/01/2007	R207	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/01/2007	R207	2007/02/01	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/01/2007	R207	2007/05/03			Bond Future	7.4120	7.4710	0.796	0.0000	0.0000	0
10/01/2007	R207	2007/05/03	8.50	Call	Option on Bond Future	83,437.0000	78,860.0000	(5.486)	0	0	0
10/01/2007	R207	2007/05/03	8.50	Put	Option on Bond Future	676.0000	841.0000	24.408	0	0	0
10/01/2007	R207	2007/05/03	8.70	Put	Option on Bond Future	286.0000	363.0000	26.923	0	0	0
10/01/2007	R207	2007/05/03	8.80	Call	Option on Bond Future	104,107.0000	99,416.0000	(4.506)	0	0	0
10/01/2007	R207	2007/05/03	9.00	Call	Option on Bond Future	117,732.0000	113,011.0000	(4.010)	0	0	0
10/01/2007	R207	2007/05/03	8.80	Put	Option on Bond Future	181.0000	232.0000	28.177	0	0	0
10/01/2007	R207	2007/05/03	8.75	Call	Option on Bond Future	100,674.0000	95,994.0000	(4.649)	0	0	0
10/01/2007	R207	2007/05/03	8.70	Call	Option on Bond Future	97,233.0000	92,567.0000	(4.799)	0	0	0
10/01/2007	R207	2007/05/03	9.00	Put	Option on Bond Future	68.0000	89.0000	30.882	0	0	0
10/01/2007	R207	2007/05/03	8.75	Put	Option on Bond Future	228.0000	291.0000	27.632	0	0	0
10/01/2007	R207	2007/08/02			Bond Future	7.3660	7.4270	0.828	0.0000	0.0000	0
10/01/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	938.0000	1,115.0000	18.870	0	0	0
10/01/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	107,395.0000	102,705.0000	(4.367)	0	0	0
10/01/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	2,226.0000	2,598.0000	16.712	0	0	0
10/01/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	87,731.0000	83,236.0000	(5.124)	0	0	0
10/01/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	100,811.0000	96,173.0000	(4.601)	0	0	0
10/01/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	499.0000	601.0000	20.441	0	0	0
10/01/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	1,265.0000	1,494.0000	18.103	0	0	0
10/01/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	120,561.0000	115,796.0000	(3.952)	0	0	0
10/01/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	104,101.0000	99,436.0000	(4.481)	0	0	0
10/01/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	1,091.0000	1,293.0000	18.515	0	0	0
10/01/2007	TRT1	2007/02/01			Index Future	248.7730	247.9660	(0.324)	0.0000	0.0000	500
10/01/2007	TRT1	2007/02/01	243.60	Put	Index Future	602.0000	996.0000	65.449	0	0	0
10/01/2007	TRT1	2007/02/01	243.60	Call	Index Future	52,332.0000	44,656.0000	(14.668)	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>1,851</b>
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