



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for 07/06/2007

| 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 |
|------------|------------------|------------|--------|------|--------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 07/06/2007 | ALBI             | 2007/08/02 |        |      | Index Future | 255.9530             | 233.4300          | (8.800)           | 0.0000       | 0.0000      | 0             |
| 07/06/2007 | ALBI             | 2007/08/02 | 254.00 | Call | Index Future | 31,355.0000          | 0.0000            | (100.000)         | 0            | 0           | 0             |
| 07/06/2007 | ALBI             | 2007/08/02 | 254.00 | Put  | Index Future | 11,825.0000          | 205,700.0000      | 1639.535          | 0            | 0           | 0             |
| 07/06/2007 | ALBI             | 2007/11/01 |        |      | Index Future | 262.0760             | 239.0500          | (8.786)           | 0.0000       | 0.0000      | 0             |
| 07/06/2007 | ALBI             | 2007/11/01 | 254.00 | Put  | Index Future | 7,067.0000           | 150,338.0000      | 2027.324          | 0            | 0           | 0             |
| 07/06/2007 | ALBI             | 2007/11/01 | 254.00 | Call | Index Future | 87,827.0000          | 838.0000          | (99.046)          | 0            | 0           | 0             |
| 07/06/2007 | ALBI             | 2008/02/07 |        |      | Index Future | 268.8910             | 245.3030          | (8.772)           | 0.0000       | 0.0000      | 0             |
| 07/06/2007 | ALBI             | 2008/02/07 | 254.00 | Call | Index Future | 152,949.0000         | 11,233.0000       | (92.656)          | 0            | 0           | 0             |
| 07/06/2007 | ALBI             | 2008/02/07 | 254.00 | Put  | Index Future | 4,039.0000           | 98,203.0000       | 2331.369          | 0            | 0           | 0             |
| 07/06/2007 | CRD1             | 2007/08/02 |        |      | Index Future | 109.4040             | 109.1340          | (0.247)           | 0.0000       | 0.0000      | 10            |
| 07/06/2007 | GOVI             | 2007/08/02 |        |      | jGovi        | 256.6040             | 255.8150          | (0.307)           | 0.0000       | 0.0000      | 183           |
| 07/06/2007 | GOVI             | 2007/08/02 | 240.50 | Call | jGovi        | 161,040.0000         | 153,150.0000      | (4.899)           | 0            | 0           | 0             |
| 07/06/2007 | GOVI             | 2007/08/02 | 240.50 | Put  | jGovi        | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 07/06/2007 | GOVI             | 2007/11/01 |        |      | jGovi        | 262.3940             | 261.5870          | (0.308)           | 0.0000       | 0.0000      | 118           |
| 07/06/2007 | GOVI             | 2007/11/01 | 265.00 | Put  | jGovi        | 41,135.0000          | 46,490.0000       | 13.018            | 0            | 0           | 0             |
| 07/06/2007 | GOVI             | 2007/11/01 | 265.00 | Call | jGovi        | 15,075.0000          | 12,360.0000       | (18.010)          | 0            | 0           | 0             |
| 07/06/2007 | GOVI             | 2008/02/07 |        |      | jGovi        | 268.8850             | 268.0585          | (0.307)           | 0.0000       | 0.0000      | 30            |
| 07/06/2007 | GOVI             | 2008/02/07 | 265.00 | Put  | jGovi        | 18,054.0000          | 20,767.0000       | 15.027            | 0            | 0           | 0             |
| 07/06/2007 | GOVI             | 2008/02/07 | 265.00 | Call | jGovi        | 56,904.0000          | 51,352.0000       | (9.757)           | 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 |
|------------|------------------|------------|--------|------|----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 07/06/2007 | ILBI             | 2007/08/02 |        |      | Index Future   | 280.6480             | 280.7710          | 0.044             | 0.0000       | 0.0000      | 0             |
| 07/06/2007 | J153             | 2010/08/31 |        |      | jSwap          | 9.4150               | 9.4210            | 0.064             | 0.0000       | 0.0000      | 0             |
| 07/06/2007 | J157             | 2015/09/15 |        |      | jSwap          | 8.9120               | 8.9200            | 0.090             | 0.0000       | 0.0000      | 0             |
| 07/06/2007 | J186             | 2026/12/21 |        |      | jSwap          | 8.3440               | 8.3370            | (0.084)           | 0.0000       | 0.0000      | 0             |
| 07/06/2007 | J201             | 2014/12/22 |        |      | jSwap          | 8.9910               | 8.9990            | 0.089             | 0.0000       | 0.0000      | 0             |
| 07/06/2007 | J203             | 2017/09/15 |        |      | jSwap          | 8.7700               | 8.7730            | 0.034             | 0.0000       | 0.0000      | 0             |
| 07/06/2007 | J204             | 2018/12/21 |        |      | jSwap          | 8.7230               | 8.7260            | 0.034             | 0.0000       | 0.0000      | 0             |
| 07/06/2007 | J207             | 2020/01/15 |        |      | jSwap          | 8.6640               | 8.6660            | 0.023             | 0.0000       | 0.0000      | 0             |
| 07/06/2007 | JBAR             | 2005/12/21 |        |      | jBar           | 9.4250               | 9.4240            | (0.011)           | 0.0000       | 0.0000      | 0             |
| 07/06/2007 | JFRA             | 2007/08/02 |        |      | jFra           | 9.6370               | 9.6360            | (0.010)           | 0.0000       | 0.0000      | 0             |
| 07/06/2007 | JFRA             | 2007/08/02 | 7.50   | Put  | Option on jFra | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 07/06/2007 | JFRA             | 2007/08/02 | 7.50   | Call | Option on jFra | 5,203.0000           | 5,200.0000        | (0.058)           | 0            | 0           | 0             |
| 07/06/2007 | JFRA             | 2007/08/23 |        |      | jFra           | 9.6400               | 9.6850            | 0.467             | 0.0000       | 0.0000      | 0             |
| 07/06/2007 | JFRA             | 2007/08/23 | 9.50   | Put  | Option on jFra | 531.0000             | 529.0000          | (0.377)           | 0            | 0           | 0             |
| 07/06/2007 | JFRA             | 2007/08/23 | 9.50   | Call | Option on jFra | 858.0000             | 852.0000          | (0.699)           | 0            | 0           | 0             |
| 07/06/2007 | JFRA             | 2007/11/01 |        |      | jFra           | 9.7260               | 9.7450            | 0.195             | 0.0000       | 0.0000      | 0             |
| 07/06/2007 | JFRA             | 2007/11/01 | 7.50   | Call | Option on jFra | 5,832.0000           | 5,881.0000        | 0.840             | 0            | 0           | 0             |
| 07/06/2007 | JFRA             | 2007/11/01 | 7.50   | Put  | Option on jFra | 7.0000               | 7.0000            | -                 | 0            | 0           | 0             |
| 07/06/2007 | JFRA             | 2008/02/07 |        |      | jFra           | 9.6820               | 9.7140            | 0.331             | 0.0000       | 0.0000      | 0             |
| 07/06/2007 | JFRA             | 2008/02/07 | 7.50   | Put  | Option on jFra | 13,805.0000          | 13,737.0000       | (0.493)           | 0            | 0           | 0             |
| 07/06/2007 | JFRA             | 2008/02/07 | 7.50   | Call | Option on jFra | 19,133.0000          | 19,142.0000       | 0.047             | 0            | 0           | 0             |

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| 07/06/2007 | JN02             | 2007/08/02 |        |      | jNote           | 9.5260               | 9.5350            | 0.094             | 0.0000       | 0.0000      | 0             |
| 07/06/2007 | JN02             | 2007/08/02 | 9.25   | Put  | Option on jNote | 5,616.0000           | 5,484.0000        | (2.350)           | 0            | 0           | 0             |
| 07/06/2007 | JN02             | 2007/08/02 | 9.25   | Call | Option on jNote | 10,612.0000          | 10,643.0000       | 0.292             | 0            | 0           | 0             |
| 07/06/2007 | JN02             | 2007/11/01 |        |      | jNote           | 9.4570               | 9.4660            | 0.095             | 0.0000       | 0.0000      | 0             |
| 07/06/2007 | JN02             | 2007/11/01 | 9.00   | Put  | Option on jNote | 8,938.0000           | 8,832.0000        | (1.186)           | 0            | 0           | 0             |
| 07/06/2007 | JN02             | 2007/11/01 | 9.00   | Call | Option on jNote | 17,217.0000          | 17,272.0000       | 0.319             | 0            | 0           | 0             |
| 07/06/2007 | JN02             | 2008/02/07 |        |      | jNote           | 9.3620               | 9.3680            | 0.064             | 0.0000       | 0.0000      | 0             |
| 07/06/2007 | JN02             | 2008/02/07 | 9.00   | Call | Option on jNote | 19,781.0000          | 19,807.0000       | 0.131             | 0            | 0           | 0             |
| 07/06/2007 | JN02             | 2008/02/07 | 9.00   | Put  | Option on jNote | 13,274.0000          | 13,193.0000       | (0.610)           | 0            | 0           | 0             |
| 07/06/2007 | JN05             | 2007/08/02 |        |      | jNote           | 9.1070               | 9.1170            | 0.110             | 0.0000       | 0.0000      | 0             |
| 07/06/2007 | JN05             | 2007/08/02 | 9.25   | Call | Option on jNote | 5,390.0000           | 5,477.0000        | 1.614             | 0            | 0           | 0             |
| 07/06/2007 | JN05             | 2007/08/02 | 9.25   | Put  | Option on jNote | 11,063.0000          | 10,752.0000       | (2.811)           | 0            | 0           | 0             |
| 07/06/2007 | JN05             | 2007/11/01 |        |      | jNote           | 9.0430               | 9.0550            | 0.133             | 0.0000       | 0.0000      | 0             |
| 07/06/2007 | JN05             | 2007/11/01 | 9.00   | Call | Option on jNote | 13,561.0000          | 13,765.0000       | 1.504             | 0            | 0           | 0             |
| 07/06/2007 | JN05             | 2007/11/01 | 9.00   | Put  | Option on jNote | 11,856.0000          | 11,584.0000       | (2.294)           | 0            | 0           | 0             |
| 07/06/2007 | JN05             | 2008/02/07 |        |      | jNote           | 8.9640               | 8.9770            | 0.145             | 0.0000       | 0.0000      | 0             |
| 07/06/2007 | JN05             | 2008/02/07 | 9.00   | Call | Option on jNote | 15,679.0000          | 15,894.0000       | 1.371             | 0            | 0           | 0             |
| 07/06/2007 | JN05             | 2008/02/07 | 9.00   | Put  | Option on jNote | 17,114.0000          | 16,812.0000       | (1.765)           | 0            | 0           | 0             |
| 07/06/2007 | JN10             | 2007/08/02 |        |      | jNote           | 8.6520               | 8.6550            | 0.035             | 0.0000       | 0.0000      | 0             |
| 07/06/2007 | JN10             | 2007/08/02 | 9.00   | Put  | Option on jNote | 24,140.0000          | 23,923.0000       | (0.899)           | 0            | 0           | 0             |
| 07/06/2007 | JN10             | 2007/08/02 | 9.00   | Call | Option on jNote | 1,253.0000           | 1,242.0000        | (0.878)           | 0            | 0           | 0             |
| 07/06/2007 | JN10             | 2007/11/01 |        |      | jNote           | 8.6000               | 8.6020            | 0.023             | 0.0000       | 0.0000      | 0             |
| 07/06/2007 | JN10             | 2007/11/01 | 9.00   | Call | Option on jNote | 3,758.0000           | 3,756.0000        | (0.053)           | 0            | 0           | 0             |
| 07/06/2007 | JN10             | 2007/11/01 | 9.00   | Put  | Option on jNote | 30,132.0000          | 29,987.0000       | (0.481)           | 0            | 0           | 0             |
| 07/06/2007 | JN10             | 2008/02/07 |        |      | jNote           | 8.5400               | 8.5400            | -                 | 0.0000       | 0.0000      | 0             |
| 07/06/2007 | JN10             | 2008/02/07 | 9.00   | Put  | Option on jNote | 36,050.0000          | 36,015.0000       | (0.097)           | 0            | 0           | 0             |
| 07/06/2007 | JN10             | 2008/02/07 | 9.00   | Call | Option on jNote | 5,663.0000           | 5,640.0000        | (0.406)           | 0            | 0           | 0             |

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| 07/06/2007 | JROD             | 2007/06/29 |        |      | jRod                  | 8.7200               | 8.7150            | (0.057)           | 0.0000       | 0.0000      | 0             |
| 07/06/2007 | JROD             | 2007/07/31 |        |      | jRod                  | 8.9820               | 8.9710            | (0.122)           | 0.0000       | 0.0000      | 0             |
| 07/06/2007 | JROD             | 2007/08/31 |        |      | jRod                  | 9.3480               | 9.3340            | (0.150)           | 0.0000       | 0.0000      | 0             |
| 07/06/2007 | JROD             | 2007/09/28 |        |      | jRod                  | 9.1810               | 9.1730            | (0.087)           | 0.0000       | 0.0000      | 0             |
| 07/06/2007 | JROD             | 2007/10/31 |        |      | jRod                  | 9.3770               | 9.3690            | (0.085)           | 0.0000       | 0.0000      | 0             |
| 07/06/2007 | JROD             | 2007/11/30 |        |      | jRod                  | 9.5620               | 9.5520            | (0.105)           | 0.0000       | 0.0000      | 0             |
| 07/06/2007 | JROD             | 2007/12/31 |        |      | jRod                  | 9.3810               | 9.3730            | (0.085)           | 0.0000       | 0.0000      | 0             |
| 07/06/2007 | OTH1             | 2007/08/02 |        |      | Index Future          | 251.7100             | 250.7460          | (0.383)           | 0.0000       | 0.0000      | 15            |
| 07/06/2007 | R153             | 2007/08/02 |        |      | Bond Future           | 8.5450               | 8.6150            | 0.819             | 0.0000       | 0.0000      | 1,215         |
| 07/06/2007 | R153             | 2007/08/02 | 8.50   | Put  | Option on Bond Future | 6,258.0000           | 7,327.0000        | 17.082            | 0            | 0           | 0             |
| 07/06/2007 | R153             | 2007/08/02 | 8.50   | Call | Option on Bond Future | 4,977.0000           | 4,058.0000        | (18.465)          | 0            | 0           | 0             |
| 07/06/2007 | R153             | 2007/08/02 | 8.80   | Call | Option on Bond Future | 10,108.0000          | 8,732.0000        | (13.613)          | 0            | 0           | 0             |
| 07/06/2007 | R153             | 2007/08/02 | 8.75   | Put  | Option on Bond Future | 3,317.0000           | 3,998.0000        | 20.531            | 0            | 0           | 0             |
| 07/06/2007 | R153             | 2007/08/02 | 8.75   | Call | Option on Bond Future | 9,127.0000           | 7,820.0000        | (14.320)          | 0            | 0           | 0             |
| 07/06/2007 | R153             | 2007/08/02 | 8.70   | Call | Option on Bond Future | 8,193.0000           | 6,958.0000        | (15.074)          | 0            | 0           | 0             |
| 07/06/2007 | R153             | 2007/08/02 | 8.70   | Put  | Option on Bond Future | 3,796.0000           | 4,550.0000        | 19.863            | 0            | 0           | 0             |
| 07/06/2007 | R153             | 2007/08/02 | 8.80   | Put  | Option on Bond Future | 2,886.0000           | 3,498.0000        | 21.206            | 0            | 0           | 0             |
| 07/06/2007 | R153             | 2007/08/02 | 9.00   | Put  | Option on Bond Future | 1,593.0000           | 1,972.0000        | 23.792            | 0            | 0           | 0             |
| 07/06/2007 | R153             | 2007/08/02 | 9.00   | Call | Option on Bond Future | 14,437.0000          | 12,828.0000       | (11.145)          | 0            | 0           | 0             |
| 07/06/2007 | R153             | 2007/11/01 |        |      | Bond Future           | 8.5150               | 8.5850            | 0.822             | 0.0000       | 0.0000      | 0             |
| 07/06/2007 | R153             | 2007/11/01 | 7.75   | Call | Option on Bond Future | 1,941.0000           | 1,627.0000        | (16.177)          | 0            | 0           | 0             |
| 07/06/2007 | R153             | 2007/11/01 | 7.75   | Put  | Option on Bond Future | 22,297.0000          | 23,822.0000       | 6.839             | 0            | 0           | 0             |
| 07/06/2007 | R153             | 2007/11/01 | 8.00   | Call | Option on Bond Future | 3,354.0000           | 2,873.0000        | (14.341)          | 0            | 0           | 0             |
| 07/06/2007 | R153             | 2007/11/01 | 8.00   | Put  | Option on Bond Future | 17,006.0000          | 18,364.0000       | 7.985             | 0            | 0           | 0             |
| 07/06/2007 | R153             | 2007/11/01 | 8.25   | Call | Option on Bond Future | 5,423.0000           | 4,739.0000        | (12.613)          | 0            | 0           | 0             |
| 07/06/2007 | R153             | 2007/11/01 | 8.25   | Put  | Option on Bond Future | 12,421.0000          | 13,576.0000       | 9.299             | 0            | 0           | 0             |

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| 07/06/2007 | R153             | 2008/02/07 |        |      | Bond Future           | 8.4450               | 8.5150            | 0.829             | 0.0000       | 0.0000      | 0             |
| 07/06/2007 | R153             | 2008/02/07 | 8.25   | Call | Option on Bond Future | 8,984.0000           | 8,247.0000        | (8.203)           | 0            | 0           | 0             |
| 07/06/2007 | R153             | 2008/02/07 | 8.25   | Put  | Option on Bond Future | 13,664.0000          | 14,602.0000       | 6.865             | 0            | 0           | 0             |
| 07/06/2007 | R153             | 2008/02/07 | 7.75   | Put  | Option on Bond Future | 21,569.0000          | 22,774.0000       | 5.587             | 0            | 0           | 0             |
| 07/06/2007 | R153             | 2008/02/07 | 7.75   | Call | Option on Bond Future | 4,770.0000           | 4,300.0000        | (9.853)           | 0            | 0           | 0             |
| 07/06/2007 | R153             | 2008/02/07 | 8.00   | Call | Option on Bond Future | 6,644.0000           | 6,047.0000        | (8.986)           | 0            | 0           | 0             |
| 07/06/2007 | R153             | 2008/02/07 | 8.00   | Put  | Option on Bond Future | 17,363.0000          | 18,440.0000       | 6.203             | 0            | 0           | 0             |
| 07/06/2007 | R157             | 2007/08/02 |        |      | Bond Future           | 8.0250               | 8.0850            | 0.748             | 0.0000       | 0.0000      | 0             |
| 07/06/2007 | R157             | 2007/08/02 | 8.80   | Put  | Option on Bond Future | 1,127.0000           | 1,401.0000        | 24.312            | 0            | 0           | 0             |
| 07/06/2007 | R157             | 2007/08/02 | 7.25   | Call | Option on Bond Future | 425.0000             | 280.0000          | (34.118)          | 0            | 0           | 0             |
| 07/06/2007 | R157             | 2007/08/02 | 7.25   | Put  | Option on Bond Future | 56,824.0000          | 60,916.0000       | 7.201             | 0            | 0           | 0             |
| 07/06/2007 | R157             | 2007/08/02 | 9.00   | Put  | Option on Bond Future | 453.0000             | 576.0000          | 27.152            | 0            | 0           | 0             |
| 07/06/2007 | R157             | 2007/08/02 | 8.70   | Call | Option on Bond Future | 48,317.0000          | 44,466.0000       | (7.970)           | 0            | 0           | 0             |
| 07/06/2007 | R157             | 2007/08/02 | 9.00   | Call | Option on Bond Future | 67,125.0000          | 63,010.0000       | (6.130)           | 0            | 0           | 0             |
| 07/06/2007 | R157             | 2007/08/02 | 8.80   | Call | Option on Bond Future | 54,496.0000          | 50,532.0000       | (7.274)           | 0            | 0           | 0             |
| 07/06/2007 | R157             | 2007/08/02 | 8.50   | Put  | Option on Bond Future | 3,345.0000           | 4,052.0000        | 21.136            | 0            | 0           | 0             |
| 07/06/2007 | R157             | 2007/08/02 | 8.50   | Call | Option on Bond Future | 36,403.0000          | 32,871.0000       | (9.702)           | 0            | 0           | 0             |
| 07/06/2007 | R157             | 2007/08/02 | 8.75   | Call | Option on Bond Future | 51,405.0000          | 47,496.0000       | (7.604)           | 0            | 0           | 0             |
| 07/06/2007 | R157             | 2007/08/02 | 8.75   | Put  | Option on Bond Future | 1,392.0000           | 1,721.0000        | 23.635            | 0            | 0           | 0             |
| 07/06/2007 | R157             | 2007/08/02 | 8.70   | Put  | Option on Bond Future | 1,670.0000           | 2,057.0000        | 23.174            | 0            | 0           | 0             |
| 07/06/2007 | R157             | 2007/08/02 | 7.75   | Put  | Option on Bond Future | 25,204.0000          | 28,263.0000       | 12.137            | 0            | 0           | 86            |
| 07/06/2007 | R157             | 2007/08/02 | 7.75   | Call | Option on Bond Future | 5,548.0000           | 4,369.0000        | (21.251)          | 0            | 0           | 0             |
| 07/06/2007 | R157             | 2007/11/01 |        |      | Bond Future           | 7.9800               | 8.0400            | 0.752             | 0.0000       | 0.0000      | 3             |
| 07/06/2007 | R157             | 2007/11/01 | 7.50   | Call | Option on Bond Future | 8,000.0000           | 6,911.0000        | (13.613)          | 0            | 0           | 0             |
| 07/06/2007 | R157             | 2007/11/01 | 7.25   | Call | Option on Bond Future | 4,381.0000           | 3,700.0000        | (15.544)          | 0            | 0           | 0             |
| 07/06/2007 | R157             | 2007/11/01 | 7.25   | Put  | Option on Bond Future | 56,153.0000          | 59,612.0000       | 6.160             | 0            | 0           | 0             |
| 07/06/2007 | R157             | 2007/11/01 | 7.50   | Put  | Option on Bond Future | 41,744.0000          | 44,795.0000       | 7.309             | 0            | 0           | 0             |
| 07/06/2007 | R157             | 2007/11/01 | 7.50   | Put  | Option on Bond Future | 41,744.0000          | 44,795.0000       | 7.309             | 0            | 0           | 0             |
| 07/06/2007 | R157             | 2007/11/01 | 7.50   | Call | Option on Bond Future | 8,000.0000           | 6,911.0000        | (13.613)          | 0            | 0           | 0             |
| 07/06/2007 | R157             | 2007/11/01 | 7.75   | Put  | Option on Bond Future | 29,498.0000          | 32,045.0000       | 8.634             | 0            | 0           | 0             |
| 07/06/2007 | R157             | 2007/11/01 | 7.75   | Call | Option on Bond Future | 13,470.0000          | 11,877.0000       | (11.826)          | 0            | 0           | 0             |
| 07/06/2007 | R157             | 2008/02/07 |        |      | Bond Future           | 7.9250               | 7.9850            | 0.757             | 0.0000       | 0.0000      | 477           |
| 07/06/2007 | R157             | 2008/02/07 | 7.50   | Call | Option on Bond Future | 15,097.0000          | 13,705.0000       | (9.220)           | 0            | 0           | 0             |

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| 07/06/2007 | R157             | 2008/02/07 | 7.25   | Put  | Option on Bond Future | 56,659.0000          | 59,651.0000       | 5.281             | 0            | 0           | 0             |
| 07/06/2007 | R157             | 2008/02/07 | 7.25   | Call | Option on Bond Future | 10,162.0000          | 9,123.0000        | (10.224)          | 0            | 0           | 0             |
| 07/06/2007 | R157             | 2008/02/07 | 7.50   | Put  | Option on Bond Future | 44,124.0000          | 46,763.0000       | 5.981             | 0            | 0           | 0             |
| 07/06/2007 | R157             | 2008/02/07 | 7.75   | Call | Option on Bond Future | 21,500.0000          | 19,719.0000       | (8.284)           | 0            | 0           | 0             |
| 07/06/2007 | R157             | 2008/02/07 | 7.75   | Put  | Option on Bond Future | 33,351.0000          | 35,601.0000       | 6.746             | 0            | 0           | 0             |
| 07/06/2007 | R186             | 2007/08/02 |        |      | Bond Future           | 7.7450               | 7.8050            | 0.775             | 0.0000       | 0.0000      | 5             |
| 07/06/2007 | R186             | 2007/08/02 | 8.25   | Put  | Option on Bond Future | 4,686.0000           | 5,731.0000        | 22.300            | 0            | 0           | 0             |
| 07/06/2007 | R186             | 2007/08/02 | 8.25   | Call | Option on Bond Future | 63,023.0000          | 56,918.0000       | (9.687)           | 0            | 0           | 0             |
| 07/06/2007 | R186             | 2007/08/02 | 8.55   | Put  | Option on Bond Future | 1,511.0000           | 1,899.0000        | 25.678            | 0            | 0           | 0             |
| 07/06/2007 | R186             | 2007/08/02 | 8.75   | Call | Option on Bond Future | 112,770.0000         | 105,788.0000      | (6.191)           | 0            | 0           | 0             |
| 07/06/2007 | R186             | 2007/08/02 | 8.55   | Call | Option on Bond Future | 92,601.0000          | 85,839.0000       | (7.302)           | 0            | 0           | 0             |
| 07/06/2007 | R186             | 2007/08/02 | 8.75   | Put  | Option on Bond Future | 590.0000             | 758.0000          | 28.475            | 0            | 0           | 0             |
| 07/06/2007 | R186             | 2007/08/02 | 8.50   | Call | Option on Bond Future | 87,607.0000          | 80,926.0000       | (7.626)           | 0            | 0           | 0             |
| 07/06/2007 | R186             | 2007/08/02 | 8.45   | Put  | Option on Bond Future | 2,272.0000           | 2,828.0000        | 24.472            | 0            | 0           | 0             |
| 07/06/2007 | R186             | 2007/08/02 | 8.50   | Put  | Option on Bond Future | 1,881.0000           | 2,350.0000        | 24.934            | 0            | 0           | 0             |
| 07/06/2007 | R186             | 2007/08/02 | 8.45   | Call | Option on Bond Future | 82,596.0000          | 76,002.0000       | (7.983)           | 0            | 0           | 0             |
| 07/06/2007 | R186             | 2007/11/01 |        |      | Bond Future           | 7.7050               | 7.7650            | 0.779             | 0.0000       | 0.0000      | 0             |
| 07/06/2007 | R186             | 2007/11/01 | 7.25   | Call | Option on Bond Future | 14,674.0000          | 12,689.0000       | (13.527)          | 0            | 0           | 0             |
| 07/06/2007 | R186             | 2007/11/01 | 7.25   | Put  | Option on Bond Future | 70,823.0000          | 75,978.0000       | 7.279             | 0            | 0           | 0             |
| 07/06/2007 | R186             | 2007/11/01 | 7.50   | Put  | Option on Bond Future | 49,379.0000          | 53,638.0000       | 8.625             | 0            | 0           | 0             |
| 07/06/2007 | R186             | 2007/11/01 | 7.50   | Call | Option on Bond Future | 24,527.0000          | 21,647.0000       | (11.742)          | 0            | 0           | 0             |
| 07/06/2007 | R186             | 2007/11/01 | 7.00   | Put  | Option on Bond Future | 96,624.0000          | 102,520.0000      | 6.102             | 0            | 0           | 0             |
| 07/06/2007 | R186             | 2007/11/01 | 7.00   | Call | Option on Bond Future | 8,047.0000           | 6,803.0000        | (15.459)          | 0            | 0           | 0             |
| 07/06/2007 | R186             | 2008/02/07 |        |      | Bond Future           | 7.6500               | 7.7100            | 0.784             | 0.0000       | 0.0000      | 0             |
| 07/06/2007 | R186             | 2008/02/07 | 7.75   | Call | Option on Bond Future | 50,739.0000          | 46,746.0000       | (7.870)           | 0            | 0           | 0             |
| 07/06/2007 | R186             | 2008/02/07 | 7.75   | Put  | Option on Bond Future | 38,877.0000          | 42,021.0000       | 8.087             | 0            | 0           | 0             |
| 07/06/2007 | R186             | 2008/02/07 | 7.50   | Put  | Option on Bond Future | 54,705.0000          | 58,606.0000       | 7.131             | 0            | 0           | 0             |
| 07/06/2007 | R186             | 2008/02/07 | 7.50   | Call | Option on Bond Future | 36,598.0000          | 33,362.0000       | (8.842)           | 0            | 0           | 0             |
| 07/06/2007 | R186             | 2008/02/07 | 7.25   | Call | Option on Bond Future | 25,184.0000          | 22,691.0000       | (9.899)           | 0            | 0           | 0             |
| 07/06/2007 | R186             | 2008/02/07 | 7.25   | Put  | Option on Bond Future | 74,326.0000          | 78,970.0000       | 6.248             | 0            | 0           | 0             |
| 07/06/2007 | R196             | 2007/08/02 |        |      | Bond Future           | 8.9160               | 8.9570            | 0.460             | 0.0000       | 0.0000      | 0             |
| 07/06/2007 | R196             | 2007/08/02 | 8.25   | Call | Option on Bond Future | 224.0000             | 176.0000          | (21.429)          | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 07/06/2007 | R196             | 2007/08/02 | 8.50   | Call | Option on Bond Future | 673.0000             | 556.0000          | (17.385)          | 0            | 0           | 0             |
| 07/06/2007 | R196             | 2007/08/02 | 8.25   | Put  | Option on Bond Future | 9,930.0000           | 10,475.0000       | 5.488             | 0            | 0           | 0             |
| 07/06/2007 | R196             | 2007/08/02 | 8.50   | Put  | Option on Bond Future | 6,721.0000           | 7,197.0000        | 7.082             | 0            | 0           | 0             |
| 07/06/2007 | R196             | 2007/08/02 | 8.75   | Put  | Option on Bond Future | 4,048.0000           | 4,416.0000        | 9.091             | 0            | 0           | 0             |
| 07/06/2007 | R196             | 2007/08/02 | 8.75   | Call | Option on Bond Future | 1,641.0000           | 1,415.0000        | (13.772)          | 0            | 0           | 0             |
| 07/06/2007 | R196             | 2007/11/01 |        |      | Bond Future           | 8.8040               | 8.8500            | 0.522             | 0.0000       | 0.0000      | 0             |
| 07/06/2007 | R196             | 2007/11/01 | 8.75   | Call | Option on Bond Future | 3,875.0000           | 3,597.0000        | (7.174)           | 0            | 0           | 0             |
| 07/06/2007 | R196             | 2007/11/01 | 8.75   | Put  | Option on Bond Future | 4,540.0000           | 4,829.0000        | 6.366             | 0            | 0           | 0             |
| 07/06/2007 | R196             | 2007/11/01 | 8.25   | Call | Option on Bond Future | 1,642.0000           | 1,488.0000        | (9.379)           | 0            | 0           | 0             |
| 07/06/2007 | R196             | 2007/11/01 | 8.25   | Put  | Option on Bond Future | 8,499.0000           | 8,912.0000        | 4.859             | 0            | 0           | 0             |
| 07/06/2007 | R196             | 2007/11/01 | 8.50   | Put  | Option on Bond Future | 6,347.0000           | 6,700.0000        | 5.562             | 0            | 0           | 0             |
| 07/06/2007 | R196             | 2007/11/01 | 8.50   | Call | Option on Bond Future | 2,592.0000           | 2,379.0000        | (8.218)           | 0            | 0           | 0             |
| 07/06/2007 | R196             | 2008/02/07 |        |      | Bond Future           | 8.6870               | 8.7420            | 0.633             | 0.0000       | 0.0000      | 0             |
| 07/06/2007 | R196             | 2008/02/07 | 8.25   | Put  | Option on Bond Future | 7,991.0000           | 8,321.0000        | 4.130             | 0            | 0           | 0             |
| 07/06/2007 | R196             | 2008/02/07 | 8.25   | Call | Option on Bond Future | 3,657.0000           | 3,444.0000        | (5.824)           | 0            | 0           | 0             |
| 07/06/2007 | R196             | 2008/02/07 | 8.75   | Put  | Option on Bond Future | 5,239.0000           | 5,492.0000        | 4.829             | 0            | 0           | 0             |
| 07/06/2007 | R196             | 2008/02/07 | 8.50   | Put  | Option on Bond Future | 6,525.0000           | 6,817.0000        | 4.475             | 0            | 0           | 0             |
| 07/06/2007 | R196             | 2008/02/07 | 8.75   | Call | Option on Bond Future | 5,861.0000           | 5,571.0000        | (4.948)           | 0            | 0           | 0             |
| 07/06/2007 | R196             | 2008/02/07 | 8.50   | Call | Option on Bond Future | 4,674.0000           | 4,423.0000        | (5.370)           | 0            | 0           | 0             |
| 07/06/2007 | R201             | 2007/08/02 |        |      | Bond Future           | 8.0900               | 8.1500            | 0.742             | 0.0000       | 0.0000      | 0             |
| 07/06/2007 | R201             | 2007/08/02 | 8.50   | Put  | Option on Bond Future | 3,152.0000           | 3,809.0000        | 20.844            | 0            | 0           | 0             |
| 07/06/2007 | R201             | 2007/08/02 | 8.50   | Call | Option on Bond Future | 25,786.0000          | 23,091.0000       | (10.451)          | 0            | 0           | 0             |
| 07/06/2007 | R201             | 2007/08/02 | 8.80   | Call | Option on Bond Future | 39,888.0000          | 36,799.0000       | (7.744)           | 0            | 0           | 0             |
| 07/06/2007 | R201             | 2007/08/02 | 8.70   | Call | Option on Bond Future | 35,023.0000          | 32,034.0000       | (8.534)           | 0            | 0           | 0             |
| 07/06/2007 | R201             | 2007/08/02 | 8.70   | Put  | Option on Bond Future | 1,575.0000           | 1,939.0000        | 23.111            | 0            | 0           | 0             |
| 07/06/2007 | R201             | 2007/08/02 | 8.75   | Put  | Option on Bond Future | 1,311.0000           | 1,621.0000        | 23.646            | 0            | 0           | 0             |
| 07/06/2007 | R201             | 2007/08/02 | 8.80   | Put  | Option on Bond Future | 1,089.0000           | 1,352.0000        | 24.151            | 0            | 0           | 0             |
| 07/06/2007 | R201             | 2007/08/02 | 8.75   | Call | Option on Bond Future | 37,439.0000          | 34,397.0000       | (8.125)           | 0            | 0           | 0             |
| 07/06/2007 | R201             | 2007/08/02 | 9.00   | Put  | Option on Bond Future | 501.0000             | 630.0000          | 25.749            | 0            | 0           | 0             |
| 07/06/2007 | R201             | 2007/08/02 | 9.00   | Call | Option on Bond Future | 49,895.0000          | 46,672.0000       | (6.460)           | 0            | 0           | 0             |
| 07/06/2007 | R201             | 2007/11/01 |        |      | Bond Future           | 8.0300               | 8.0900            | 0.747             | 0.0000       | 0.0000      | 0             |
| 07/06/2007 | R201             | 2007/11/01 | 7.50   | Call | Option on Bond Future | 6,414.0000           | 5,575.0000        | (13.081)          | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 07/06/2007 | R201             | 2007/11/01 | 7.50   | Put  | Option on Bond Future | 35,957.0000          | 38,397.0000       | 6.786             | 0            | 0           | 0             |
| 07/06/2007 | R201             | 2007/11/01 | 7.75   | Call | Option on Bond Future | 10,570.0000          | 9,359.0000        | (11.457)          | 0            | 0           | 0             |
| 07/06/2007 | R201             | 2007/11/01 | 7.75   | Put  | Option on Bond Future | 26,048.0000          | 28,116.0000       | 7.939             | 0            | 0           | 0             |
| 07/06/2007 | R201             | 2007/11/01 | 7.25   | Call | Option on Bond Future | 3,620.0000           | 3,084.0000        | (14.807)          | 0            | 0           | 0             |
| 07/06/2007 | R201             | 2007/11/01 | 7.25   | Put  | Option on Bond Future | 47,465.0000          | 50,208.0000       | 5.779             | 0            | 0           | 0             |
| 07/06/2007 | R201             | 2008/02/07 |        |      | Bond Future           | 7.9500               | 8.0100            | 0.755             | 0.0000       | 0.0000      | 0             |
| 07/06/2007 | R201             | 2008/02/07 | 7.75   | Put  | Option on Bond Future | 27,591.0000          | 29,403.0000       | 6.567             | 0            | 0           | 0             |
| 07/06/2007 | R201             | 2008/02/07 | 7.75   | Call | Option on Bond Future | 16,832.0000          | 15,443.0000       | (8.252)           | 0            | 0           | 0             |
| 07/06/2007 | R201             | 2008/02/07 | 7.50   | Put  | Option on Bond Future | 36,258.0000          | 38,373.0000       | 5.833             | 0            | 0           | 0             |
| 07/06/2007 | R201             | 2008/02/07 | 7.50   | Call | Option on Bond Future | 11,853.0000          | 10,767.0000       | (9.162)           | 0            | 0           | 0             |
| 07/06/2007 | R201             | 2008/02/07 | 7.25   | Put  | Option on Bond Future | 46,288.0000          | 48,676.0000       | 5.159             | 0            | 0           | 0             |
| 07/06/2007 | R201             | 2008/02/07 | 7.25   | Call | Option on Bond Future | 8,015.0000           | 7,202.0000        | (10.143)          | 0            | 0           | 0             |
| 07/06/2007 | R203             | 2007/08/02 |        |      | Bond Future           | 7.9200               | 7.9800            | 0.758             | 0.0000       | 0.0000      | 0             |
| 07/06/2007 | R203             | 2007/08/02 | 8.70   | Call | Option on Bond Future | 53,548.0000          | 49,632.0000       | (7.313)           | 0            | 0           | 0             |
| 07/06/2007 | R203             | 2007/08/02 | 9.00   | Put  | Option on Bond Future | 252.0000             | 325.0000          | 28.968            | 0            | 0           | 0             |
| 07/06/2007 | R203             | 2007/08/02 | 8.80   | Call | Option on Bond Future | 59,670.0000          | 55,674.0000       | (6.697)           | 0            | 0           | 0             |
| 07/06/2007 | R203             | 2007/08/02 | 9.00   | Call | Option on Bond Future | 72,032.0000          | 67,934.0000       | (5.689)           | 0            | 0           | 0             |
| 07/06/2007 | R203             | 2007/08/02 | 8.75   | Put  | Option on Bond Future | 842.0000             | 1,056.0000        | 25.416            | 0            | 0           | 0             |
| 07/06/2007 | R203             | 2007/08/02 | 8.70   | Put  | Option on Bond Future | 1,023.0000           | 1,278.0000        | 24.927            | 0            | 0           | 0             |
| 07/06/2007 | R203             | 2007/08/02 | 8.80   | Put  | Option on Bond Future | 671.0000             | 846.0000          | 26.080            | 0            | 0           | 0             |
| 07/06/2007 | R203             | 2007/08/02 | 8.75   | Call | Option on Bond Future | 56,611.0000          | 52,654.0000       | (6.990)           | 0            | 0           | 0             |
| 07/06/2007 | R203             | 2007/08/02 | 8.50   | Call | Option on Bond Future | 41,558.0000          | 37,880.0000       | (8.850)           | 0            | 0           | 0             |
| 07/06/2007 | R203             | 2007/08/02 | 8.50   | Put  | Option on Bond Future | 2,157.0000           | 2,650.0000        | 22.856            | 0            | 0           | 0             |
| 07/06/2007 | R203             | 2007/11/01 |        |      | Bond Future           | 7.8650               | 7.9250            | 0.763             | 0.0000       | 0.0000      | 0             |
| 07/06/2007 | R203             | 2007/11/01 | 7.50   | Put  | Option on Bond Future | 35,652.0000          | 38,468.0000       | 7.899             | 0            | 0           | 0             |
| 07/06/2007 | R203             | 2007/11/01 | 7.50   | Call | Option on Bond Future | 10,108.0000          | 8,802.0000        | (12.920)          | 0            | 0           | 0             |
| 07/06/2007 | R203             | 2008/02/07 |        |      | Bond Future           | 7.8000               | 7.8600            | 0.769             | 0.0000       | 0.0000      | 0             |
| 07/06/2007 | R203             | 2008/02/07 | 7.50   | Put  | Option on Bond Future | 38,451.0000          | 40,921.0000       | 6.424             | 0            | 0           | 0             |
| 07/06/2007 | R203             | 2008/02/07 | 7.50   | Call | Option on Bond Future | 17,802.0000          | 16,206.0000       | (8.965)           | 0            | 0           | 0             |
| 07/06/2007 | R204             | 2007/08/02 |        |      | Bond Future           | 7.9100               | 7.9700            | 0.759             | 0.0000       | 0.0000      | 0             |
| 07/06/2007 | R204             | 2007/08/02 | 8.50   | Call | Option on Bond Future | 46,423.0000          | 42,625.0000       | (8.181)           | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 07/06/2007 | R204             | 2007/08/02 | 8.50   | Put  | Option on Bond Future | 3,747.0000           | 4,402.0000        | 17.481            | 0            | 0           | 0             |
| 07/06/2007 | R204             | 2007/08/02 | 8.75   | Put  | Option on Bond Future | 1,601.0000           | 1,920.0000        | 19.925            | 0            | 0           | 0             |
| 07/06/2007 | R204             | 2007/08/02 | 8.70   | Put  | Option on Bond Future | 1,917.0000           | 2,289.0000        | 19.405            | 0            | 0           | 0             |
| 07/06/2007 | R204             | 2007/08/02 | 8.75   | Call | Option on Bond Future | 61,632.0000          | 57,498.0000       | (6.708)           | 0            | 0           | 0             |
| 07/06/2007 | R204             | 2007/08/02 | 8.80   | Call | Option on Bond Future | 64,783.0000          | 60,601.0000       | (6.455)           | 0            | 0           | 0             |
| 07/06/2007 | R204             | 2007/08/02 | 8.70   | Call | Option on Bond Future | 58,510.0000          | 54,429.0000       | (6.975)           | 0            | 0           | 0             |
| 07/06/2007 | R204             | 2007/08/02 | 8.80   | Put  | Option on Bond Future | 1,331.0000           | 1,603.0000        | 20.436            | 0            | 0           | 0             |
| 07/06/2007 | R204             | 2007/08/02 | 9.00   | Put  | Option on Bond Future | 605.0000             | 740.0000          | 22.314            | 0            | 0           | 0             |
| 07/06/2007 | R204             | 2007/08/02 | 9.00   | Call | Option on Bond Future | 77,574.0000          | 73,255.0000       | (5.568)           | 0            | 0           | 0             |
| 07/06/2007 | R204             | 2007/11/01 |        |      | Bond Future           | 7.8650               | 7.9250            | 0.763             | 0.0000       | 0.0000      | 0             |
| 07/06/2007 | R204             | 2007/11/01 | 7.50   | Call | Option on Bond Future | 17,868.0000          | 16,199.0000       | (9.341)           | 0            | 0           | 0             |
| 07/06/2007 | R204             | 2007/11/01 | 7.50   | Put  | Option on Bond Future | 45,262.0000          | 48,004.0000       | 6.058             | 0            | 0           | 0             |
| 07/06/2007 | R204             | 2008/02/07 |        |      | Bond Future           | 7.8000               | 7.8600            | 0.769             | 0.0000       | 0.0000      | 0             |
| 07/06/2007 | R204             | 2008/02/07 | 7.50   | Call | Option on Bond Future | 27,445.0000          | 25,558.0000       | (6.876)           | 0            | 0           | 0             |
| 07/06/2007 | R204             | 2008/02/07 | 7.50   | Put  | Option on Bond Future | 49,672.0000          | 52,155.0000       | 4.999             | 0            | 0           | 0             |
| 07/06/2007 | R206             | 2007/08/02 |        |      | Bond Future           | 8.0750               | 8.1350            | 0.743             | 0.0000       | 0.0000      | 0             |
| 07/06/2007 | R206             | 2007/08/02 | 8.25   | Put  | Option on Bond Future | 4,997.0000           | 5,996.0000        | 19.992            | 0            | 0           | 0             |
| 07/06/2007 | R206             | 2007/08/02 | 7.75   | Call | Option on Bond Future | 2,937.0000           | 2,259.0000        | (23.085)          | 0            | 0           | 0             |
| 07/06/2007 | R206             | 2007/08/02 | 8.25   | Call | Option on Bond Future | 13,453.0000          | 11,542.0000       | (14.205)          | 0            | 0           | 0             |
| 07/06/2007 | R206             | 2007/08/02 | 7.75   | Put  | Option on Bond Future | 18,885.0000          | 21,117.0000       | 11.819            | 0            | 0           | 0             |
| 07/06/2007 | R206             | 2007/08/02 | 8.00   | Call | Option on Bond Future | 6,920.0000           | 5,652.0000        | (18.324)          | 0            | 0           | 0             |
| 07/06/2007 | R206             | 2007/08/02 | 8.00   | Put  | Option on Bond Future | 10,572.0000          | 12,214.0000       | 15.532            | 0            | 0           | 0             |
| 07/06/2007 | R206             | 2007/11/01 |        |      | Bond Future           | 8.0100               | 8.0700            | 0.749             | 0.0000       | 0.0000      | 0             |
| 07/06/2007 | R206             | 2007/11/01 | 7.75   | Put  | Option on Bond Future | 21,329.0000          | 23,112.0000       | 8.360             | 0            | 0           | 0             |
| 07/06/2007 | R206             | 2007/11/01 | 7.75   | Call | Option on Bond Future | 8,920.0000           | 7,866.0000        | (11.816)          | 0            | 0           | 0             |
| 07/06/2007 | R206             | 2008/02/07 |        |      | Bond Future           | 7.9200               | 7.9800            | 0.758             | 0.0000       | 0.0000      | 0             |
| 07/06/2007 | R206             | 2008/02/07 | 7.75   | Put  | Option on Bond Future | 22,334.0000          | 23,874.0000       | 6.895             | 0            | 0           | 0             |
| 07/06/2007 | R206             | 2008/02/07 | 7.75   | Call | Option on Bond Future | 14,474.0000          | 13,258.0000       | (8.401)           | 0            | 0           | 0             |
| 07/06/2007 | R207             | 2007/08/02 |        |      | Bond Future           | 7.8850               | 7.9350            | 0.634             | 0.0000       | 0.0000      | 0             |
| 07/06/2007 | R207             | 2007/08/02 | 8.50   | Call | Option on Bond Future | 46,165.0000          | 42,654.0000       | (7.605)           | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 07/06/2007 | R207             | 2007/08/02 | 8.75   | Put  | Option on Bond Future | 260.0000             | 336.0000          | 29.231            | 0            | 0           | 0             |
| 07/06/2007 | R207             | 2007/08/02 | 8.75   | Call | Option on Bond Future | 62,855.0000          | 59,154.0000       | (5.888)           | 0            | 0           | 0             |
| 07/06/2007 | R207             | 2007/08/02 | 8.50   | Put  | Option on Bond Future | 1,077.0000           | 1,342.0000        | 24.605            | 0            | 0           | 0             |
| 07/06/2007 | R207             | 2007/08/02 | 8.70   | Call | Option on Bond Future | 59,483.0000          | 55,806.0000       | (6.182)           | 0            | 0           | 0             |
| 07/06/2007 | R207             | 2007/08/02 | 8.70   | Put  | Option on Bond Future | 353.0000             | 452.0000          | 28.045            | 0            | 0           | 0             |
| 07/06/2007 | R207             | 2007/08/02 | 8.80   | Call | Option on Bond Future | 66,231.0000          | 62,511.0000       | (5.617)           | 0            | 0           | 0             |
| 07/06/2007 | R207             | 2007/08/02 | 9.00   | Put  | Option on Bond Future | 49.0000              | 65.0000           | 32.653            | 0            | 0           | 0             |
| 07/06/2007 | R207             | 2007/08/02 | 9.00   | Call | Option on Bond Future | 79,694.0000          | 75,934.0000       | (4.718)           | 0            | 0           | 0             |
| 07/06/2007 | R207             | 2007/08/02 | 8.80   | Put  | Option on Bond Future | 190.0000             | 247.0000          | 30.000            | 0            | 0           | 0             |
| 07/06/2007 | R207             | 2007/11/01 |        |      | Bond Future           | 7.8350               | 7.8850            | 0.638             | 0.0000       | 0.0000      | 0             |
| 07/06/2007 | R207             | 2007/11/01 | 7.50   | Call | Option on Bond Future | 10,986.0000          | 9,748.0000        | (11.269)          | 0            | 0           | 0             |
| 07/06/2007 | R207             | 2007/11/01 | 7.50   | Put  | Option on Bond Future | 36,653.0000          | 39,168.0000       | 6.862             | 0            | 0           | 0             |
| 07/06/2007 | R207             | 2008/02/07 |        |      | Bond Future           | 7.7750               | 7.8250            | 0.643             | 0.0000       | 0.0000      | 0             |
| 07/06/2007 | R207             | 2008/02/07 | 7.50   | Call | Option on Bond Future | 18,149.0000          | 16,668.0000       | (8.160)           | 0            | 0           | 0             |
| 07/06/2007 | R207             | 2008/02/07 | 7.50   | Put  | Option on Bond Future | 39,003.0000          | 41,251.0000       | 5.764             | 0            | 0           | 0             |
| 07/06/2007 | R209             | 2007/08/02 |        |      | Bond Future           | 7.4550               | 7.5150            | 0.805             | 0.0000       | 0.0000      | 631           |
| 07/06/2007 | R209             | 2007/08/02 | 7.25   | Call | Option on Bond Future | 8,851.0000           | 6,891.0000        | (22.144)          | 0            | 0           | 0             |
| 07/06/2007 | R209             | 2007/08/02 | 7.25   | Put  | Option on Bond Future | 30,635.0000          | 34,887.0000       | 13.880            | 0            | 0           | 0             |
| 07/06/2007 | R209             | 2007/08/02 | 6.75   | Put  | Option on Bond Future | 79,558.0000          | 85,505.0000       | 7.475             | 0            | 0           | 0             |
| 07/06/2007 | R209             | 2007/08/02 | 6.75   | Call | Option on Bond Future | 781.0000             | 516.0000          | (33.931)          | 0            | 0           | 0             |
| 07/06/2007 | R209             | 2007/08/02 | 7.00   | Put  | Option on Bond Future | 52,630.0000          | 57,992.0000       | 10.188            | 0            | 0           | 0             |
| 07/06/2007 | R209             | 2007/08/02 | 7.00   | Call | Option on Bond Future | 3,059.0000           | 2,209.0000        | (27.787)          | 0            | 0           | 0             |
| 07/06/2007 | R209             | 2007/11/01 |        |      | Bond Future           | 7.4200               | 7.4800            | 0.809             | 0.0000       | 0.0000      | 0             |
| 07/06/2007 | R209             | 2007/11/01 | 7.00   | Put  | Option on Bond Future | 57,019.0000          | 61,574.0000       | 7.989             | 0            | 0           | 0             |
| 07/06/2007 | R209             | 2007/11/01 | 7.00   | Call | Option on Bond Future | 11,207.0000          | 9,519.0000        | (15.062)          | 0            | 0           | 0             |
| 07/06/2007 | R209             | 2008/02/07 |        |      | Bond Future           | 7.3700               | 7.4300            | 0.814             | 0.0000       | 0.0000      | 0             |
| 07/06/2007 | R209             | 2008/02/07 | 7.00   | Call | Option on Bond Future | 20,658.0000          | 18,455.0000       | (10.664)          | 0            | 0           | 0             |
| 07/06/2007 | R209             | 2008/02/07 | 7.00   | Put  | Option on Bond Future | 61,115.0000          | 65,201.0000       | 6.686             | 0            | 0           | 0             |
| 07/06/2007 | TRT1             | 2007/08/02 |        |      | Index Future          | 253.5130             | 252.7290          | (0.309)           | 0.0000       | 0.0000      | 500           |

| Deal Date | Contract Details | Strike | C/P | Product | Previous<br>Close Yield | Today<br>Close Yield | % Movement<br>in MTM | Today's High | Today's Low | Open Interest |
|-----------|------------------|--------|-----|---------|-------------------------|----------------------|----------------------|--------------|-------------|---------------|
|-----------|------------------|--------|-----|---------|-------------------------|----------------------|----------------------|--------------|-------------|---------------|

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|---------------------|--|--|--|--|--|--|--|--|--|--------------|
| <b>Grand Total:</b> |  |  |  |  |  |  |  |  |  | <b>3,273</b> |
|---------------------|--|--|--|--|--|--|--|--|--|--------------|