

# Derivatives High/Low Report

High/Low for 18/12/2006

| 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 |
|------------|------------------|--------|------|--------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 18/12/2006 | CRD1 2007/02/01  |        |      | Index Future | 106.9440             | 106.9340          | (0.009)           | 0.0000       | 0.0000      | 10            |
| 18/12/2006 | CRD1 2007/02/01  | 106.00 | Put  | Index Future | 3,884.0000           | 3,699.0000        | (4.763)           | 0            | 0           | 0             |
| 18/12/2006 | CRD1 2007/02/01  | 106.00 | Call | Index Future | 13,324.0000          | 13,039.0000       | (2.139)           | 0            | 0           | 0             |
| 18/12/2006 | GOVI 2007/02/01  |        |      | jGovi        | 249.2615             | 249.2135          | (0.019)           | 0.0000       | 0.0000      | 66            |
| 18/12/2006 | GOVI 2007/02/01  | 230.00 | Call | jGovi        | 192,615.0000         | 192,135.0000      | (0.249)           | 0            | 0           | 0             |
| 18/12/2006 | GOVI 2007/02/01  | 230.00 | Put  | jGovi        | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 18/12/2006 | GOVI 2007/05/03  |        |      | jGovi        | 254.8000             | 254.7495          | (0.020)           | 0.0000       | 0.0000      | 118           |
| 18/12/2006 | GOVI 2007/05/03  | 235.00 | Put  | jGovi        | 6.0000               | 5.0000            | (16.667)          | 0            | 0           | 0             |
| 18/12/2006 | GOVI 2007/05/03  | 235.00 | Call | jGovi        | 198,006.0000         | 197,500.0000      | (0.256)           | 0            | 0           | 0             |
| 18/12/2006 | GOVI 2007/08/02  |        |      | jGovi        | 260.3645             | 260.3135          | (0.020)           | 0.0000       | 0.0000      | 0             |
| 18/12/2006 | GOVI 2007/08/02  | 240.50 | Call | jGovi        | 198,769.0000         | 198,254.0000      | (0.259)           | 0            | 0           | 0             |
| 18/12/2006 | GOVI 2007/08/02  | 240.50 | Put  | jGovi        | 124.0000             | 119.0000          | (4.032)           | 0            | 0           | 0             |
| 18/12/2006 | ILBI 2007/02/01  |        |      | Index Future | 270.1920             | 270.1600          | (0.012)           | 0.0000       | 0.0000      | 0             |
| 18/12/2006 | ILBI 2007/02/01  | 265.00 | Call | Index Future | 55,451.0000          | 54,833.0000       | (1.114)           | 0            | 0           | 0             |
| 18/12/2006 | ILBI 2007/02/01  | 265.00 | Put  | Index Future | 3,531.0000           | 3,233.0000        | (8.440)           | 0            | 0           | 0             |
| 18/12/2006 | J153 2010/08/31  |        |      | jSwap        | 8.8170               | 8.8240            | 0.079             | 0.0000       | 0.0000      | 0             |
| 18/12/2006 | J157 2015/09/15  |        |      | jSwap        | 8.4890               | 8.5020            | 0.153             | 0.0000       | 0.0000      | 0             |
| 18/12/2006 | J186 2026/12/21  |        |      | jSwap        | 7.9110               | 7.9070            | (0.051)           | 0.0000       | 0.0000      | 0             |

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| 18/12/2006 | J194             | 2008/02/28 |        |      | jSwap           | 9.0620               | 9.0590            | (0.033)           | 0.0000       | 0.0000      | 0             |
| 18/12/2006 | J201             | 2014/12/22 |        |      | jSwap           | 8.4870               | 8.5020            | 0.177             | 0.0000       | 0.0000      | 0             |
| 18/12/2006 | J203             | 2017/09/15 |        |      | jSwap           | 8.3780               | 8.3880            | 0.119             | 0.0000       | 0.0000      | 0             |
| 18/12/2006 | J204             | 2018/12/21 |        |      | jSwap           | 8.2920               | 8.3000            | 0.096             | 0.0000       | 0.0000      | 0             |
| 18/12/2006 | J207             | 2020/01/15 |        |      | jSwap           | 8.2470               | 8.2540            | 0.085             | 0.0000       | 0.0000      | 0             |
| 18/12/2006 | JBAR             | 2005/12/21 |        |      | jBar            | 9.1760               | 9.1760            | -                 | 0.0000       | 0.0000      | 0             |
| 18/12/2006 | JFRA             | 2007/02/01 |        |      | jFra            | 9.2100               | 9.2020            | (0.087)           | 0.0000       | 0.0000      | 0             |
| 18/12/2006 | JFRA             | 2007/02/01 | 7.50   | Call | Option on jFra  | 4,168.0000           | 4,148.0000        | (0.480)           | 0            | 0           | 0             |
| 18/12/2006 | JFRA             | 2007/02/01 | 7.50   | Put  | Option on jFra  | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 18/12/2006 | JFRA             | 2007/05/03 |        |      | jFra            | 9.2480               | 9.2470            | (0.011)           | 0.0000       | 0.0000      | 0             |
| 18/12/2006 | JFRA             | 2007/05/03 | 7.50   | Call | Option on jFra  | 4,287.0000           | 4,283.0000        | (0.093)           | 0            | 0           | 0             |
| 18/12/2006 | JFRA             | 2007/05/03 | 7.50   | Put  | Option on jFra  | 27.0000              | 26.0000           | (3.704)           | 0            | 0           | 0             |
| 18/12/2006 | JFRA             | 2007/08/02 |        |      | jFra            | 9.1830               | 9.1830            | -                 | 0.0000       | 0.0000      | 0             |
| 18/12/2006 | JFRA             | 2007/08/02 | 7.50   | Put  | Option on jFra  | 108.0000             | 105.0000          | (2.778)           | 0            | 0           | 0             |
| 18/12/2006 | JFRA             | 2007/08/02 | 7.50   | Call | Option on jFra  | 4,210.0000           | 4,207.0000        | (0.071)           | 0            | 0           | 0             |
| 18/12/2006 | JFRA             | 2007/11/01 |        |      | jFra            | 9.1200               | 9.1050            | (0.164)           | 0.0000       | 0.0000      | 0             |
| 18/12/2006 | JFRA             | 2007/11/01 | 7.50   | Put  | Option on jFra  | 217.0000             | 218.0000          | 0.461             | 0            | 0           | 0             |
| 18/12/2006 | JFRA             | 2007/11/01 | 7.50   | Call | Option on jFra  | 4,462.0000           | 4,425.0000        | (0.829)           | 0            | 0           | 0             |
| 18/12/2006 | JFRA             | 2008/02/07 |        |      | jFra            | 8.9230               | 8.9260            | 0.034             | 0.0000       | 0.0000      | 0             |
| 18/12/2006 | JFRA             | 2008/02/07 | 7.50   | Call | Option on jFra  | 23,112.0000          | 23,038.0000       | (0.320)           | 0            | 0           | 0             |
| 18/12/2006 | JFRA             | 2008/02/07 | 7.50   | Put  | Option on jFra  | 19,642.0000          | 19,563.0000       | (0.402)           | 0            | 0           | 0             |
| 18/12/2006 | JN02             | 2007/02/01 |        |      | jNote           | 8.9730               | 8.9690            | (0.045)           | 0.0000       | 0.0000      | 0             |
| 18/12/2006 | JN02             | 2007/02/01 | 9.00   | Call | Option on jNote | 6,991.0000           | 6,726.0000        | (3.791)           | 0            | 0           | 0             |

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| 18/12/2006 | JN02             | 2007/02/01 | 9.00   | Put  | Option on jNote | 7,485.0000           | 7,293.0000        | (2.565)           | 0            | 0           | 0             |
| 18/12/2006 | JN02             | 2007/05/03 |        |      | jNote           | 8.8910               | 8.8910            | -                 | 0.0000       | 0.0000      | 0             |
| 18/12/2006 | JN02             | 2007/05/03 | 9.25   | Put  | Option on jNote | 15,897.0000          | 15,766.0000       | (0.824)           | 0            | 0           | 0             |
| 18/12/2006 | JN02             | 2007/05/03 | 9.25   | Call | Option on jNote | 9,352.0000           | 9,221.0000        | (1.401)           | 0            | 0           | 0             |
| 18/12/2006 | JN02             | 2007/08/02 |        |      | jNote           | 8.7990               | 8.8020            | 0.034             | 0.0000       | 0.0000      | 0             |
| 18/12/2006 | JN02             | 2007/08/02 | 9.25   | Put  | Option on jNote | 20,352.0000          | 20,218.0000       | (0.658)           | 0            | 0           | 0             |
| 18/12/2006 | JN02             | 2007/08/02 | 9.25   | Call | Option on jNote | 12,121.0000          | 12,041.0000       | (0.660)           | 0            | 0           | 0             |
| 18/12/2006 | JN05             | 2007/02/01 |        |      | jNote           | 8.6280               | 8.6400            | 0.139             | 0.0000       | 0.0000      | 0             |
| 18/12/2006 | JN05             | 2007/02/01 | 9.25   | Call | Option on jNote | 734.0000             | 684.0000          | (6.812)           | 0            | 0           | 0             |
| 18/12/2006 | JN05             | 2007/02/01 | 9.25   | Put  | Option on jNote | 25,705.0000          | 25,169.0000       | (2.085)           | 0            | 0           | 0             |
| 18/12/2006 | JN05             | 2007/05/03 |        |      | jNote           | 8.5720               | 8.5860            | 0.163             | 0.0000       | 0.0000      | 0             |
| 18/12/2006 | JN05             | 2007/05/03 | 9.25   | Call | Option on jNote | 3,307.0000           | 3,321.0000        | 0.423             | 0            | 0           | 0             |
| 18/12/2006 | JN05             | 2007/05/03 | 9.25   | Put  | Option on jNote | 30,568.0000          | 30,014.0000       | (1.812)           | 0            | 0           | 0             |
| 18/12/2006 | JN05             | 2007/08/02 |        |      | jNote           | 8.5120               | 8.5260            | 0.164             | 0.0000       | 0.0000      | 0             |
| 18/12/2006 | JN05             | 2007/08/02 | 9.25   | Call | Option on jNote | 5,392.0000           | 5,441.0000        | 0.909             | 0            | 0           | 0             |
| 18/12/2006 | JN05             | 2007/08/02 | 9.25   | Put  | Option on jNote | 35,119.0000          | 34,596.0000       | (1.489)           | 0            | 0           | 0             |
| 18/12/2006 | JN10             | 2007/02/01 |        |      | jNote           | 8.3090               | 8.3210            | 0.144             | 0.0000       | 0.0000      | 0             |
| 18/12/2006 | JN10             | 2007/02/01 | 9.00   | Call | Option on jNote | 38.0000              | 33.0000           | (13.158)          | 0            | 0           | 0             |
| 18/12/2006 | JN10             | 2007/02/01 | 9.00   | Put  | Option on jNote | 46,291.0000          | 45,459.0000       | (1.797)           | 0            | 0           | 0             |
| 18/12/2006 | JN10             | 2007/05/03 |        |      | jNote           | 8.2610               | 8.2730            | 0.145             | 0.0000       | 0.0000      | 0             |
| 18/12/2006 | JN10             | 2007/05/03 | 9.00   | Call | Option on jNote | 791.0000             | 799.0000          | 1.011             | 0            | 0           | 0             |
| 18/12/2006 | JN10             | 2007/05/03 | 9.00   | Put  | Option on jNote | 50,372.0000          | 49,547.0000       | (1.638)           | 0            | 0           | 0             |
| 18/12/2006 | JN10             | 2007/08/02 |        |      | jNote           | 8.2110               | 8.2230            | 0.146             | 0.0000       | 0.0000      | 0             |
| 18/12/2006 | JN10             | 2007/08/02 | 9.00   | Put  | Option on jNote | 54,912.0000          | 54,107.0000       | (1.466)           | 0            | 0           | 0             |
| 18/12/2006 | JN10             | 2007/08/02 | 9.00   | Call | Option on jNote | 1,843.0000           | 1,876.0000        | 1.791             | 0            | 0           | 0             |
| 18/12/2006 | JROD             | 2006/12/29 |        |      | jRod            | 8.1600               | 8.1550            | (0.061)           | 0.0000       | 0.0000      | 0             |

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| 18/12/2006 | JROD             | 2007/01/31 |        |      | jRod                  | 8.5850               | 8.5630            | (0.256)           | 0.0000       | 0.0000      | 0             |
| 18/12/2006 | JROD             | 2007/02/28 |        |      | jRod                  | 8.9890               | 8.9600            | (0.323)           | 0.0000       | 0.0000      | 0             |
| 18/12/2006 | JROD             | 2007/03/30 |        |      | jRod                  | 8.7170               | 8.7030            | (0.161)           | 0.0000       | 0.0000      | 0             |
| 18/12/2006 | JROD             | 2007/04/30 |        |      | jRod                  | 8.9750               | 8.9620            | (0.145)           | 0.0000       | 0.0000      | 0             |
| 18/12/2006 | JROD             | 2007/05/31 |        |      | jRod                  | 9.1780               | 9.1670            | (0.120)           | 0.0000       | 0.0000      | 0             |
| 18/12/2006 | OTH1             | 2007/02/01 |        |      | Index Future          | 245.6100             | 245.5930          | (0.007)           | 0.0000       | 0.0000      | 15            |
| 18/12/2006 | OTH1             | 2007/02/01 | 243.58 | Put  | Index Future          | 9,364.0000           | 8,914.0000        | (4.806)           | 0            | 0           | 0             |
| 18/12/2006 | OTH1             | 2007/02/01 | 243.58 | Call | Index Future          | 29,664.0000          | 29,044.0000       | (2.090)           | 0            | 0           | 0             |
| 18/12/2006 | R153             | 2007/02/01 |        |      | Bond Future           | 8.2600               | 8.2800            | 0.242             | 0.0000       | 0.0000      | 62            |
| 18/12/2006 | R153             | 2007/02/01 | 8.45   | Call | Option on Bond Future | 10,526.0000          | 9,896.0000        | (5.985)           | 0            | 0           | 0             |
| 18/12/2006 | R153             | 2007/02/01 | 8.00   | Call | Option on Bond Future | 3,201.0000           | 2,825.0000        | (11.746)          | 0            | 0           | 0             |
| 18/12/2006 | R153             | 2007/02/01 | 8.00   | Put  | Option on Bond Future | 11,826.0000          | 12,111.0000       | 2.410             | 0            | 0           | 0             |
| 18/12/2006 | R153             | 2007/02/01 | 8.45   | Put  | Option on Bond Future | 4,274.0000           | 4,305.0000        | 0.725             | 0            | 0           | 0             |
| 18/12/2006 | R153             | 2007/02/01 | 8.25   | Put  | Option on Bond Future | 6,976.0000           | 7,099.0000        | 1.763             | 0            | 0           | 0             |
| 18/12/2006 | R153             | 2007/02/01 | 8.25   | Call | Option on Bond Future | 6,646.0000           | 6,109.0000        | (8.080)           | 0            | 0           | 0             |
| 18/12/2006 | R153             | 2007/02/01 | 9.00   | Call | Option on Bond Future | 24,933.0000          | 24,235.0000       | (2.800)           | 0            | 0           | 0             |
| 18/12/2006 | R153             | 2007/02/01 | 8.55   | Put  | Option on Bond Future | 3,268.0000           | 3,270.0000        | 0.061             | 0            | 0           | 0             |
| 18/12/2006 | R153             | 2007/02/01 | 8.50   | Call | Option on Bond Future | 11,635.0000          | 10,990.0000       | (5.544)           | 0            | 0           | 0             |
| 18/12/2006 | R153             | 2007/02/01 | 8.50   | Put  | Option on Bond Future | 3,746.0000           | 3,761.0000        | 0.400             | 0            | 0           | 0             |
| 18/12/2006 | R153             | 2007/02/01 | 7.75   | Call | Option on Bond Future | 1,233.0000           | 1,027.0000        | (16.707)          | 0            | 0           | 0             |
| 18/12/2006 | R153             | 2007/02/01 | 9.00   | Put  | Option on Bond Future | 828.0000             | 791.0000          | (4.469)           | 0            | 0           | 0             |
| 18/12/2006 | R153             | 2007/02/01 | 7.75   | Put  | Option on Bond Future | 18,231.0000          | 18,684.0000       | 2.485             | 0            | 0           | 0             |
| 18/12/2006 | R153             | 2007/02/01 | 8.75   | Call | Option on Bond Future | 17,859.0000          | 17,168.0000       | (3.869)           | 0            | 0           | 0             |
| 18/12/2006 | R153             | 2007/02/01 | 6.75   | Call | Option on Bond Future | 4.0000               | 2.0000            | (50.000)          | 0            | 0           | 0             |
| 18/12/2006 | R153             | 2007/02/01 | 8.75   | Put  | Option on Bond Future | 1,825.0000           | 1,794.0000        | (1.699)           | 0            | 0           | 0             |
| 18/12/2006 | R153             | 2007/02/01 | 8.55   | Call | Option on Bond Future | 12,793.0000          | 12,134.0000       | (5.151)           | 0            | 0           | 0             |
| 18/12/2006 | R153             | 2007/02/01 | 7.50   | Call | Option on Bond Future | 413.0000             | 320.0000          | (22.518)          | 0            | 0           | 0             |
| 18/12/2006 | R153             | 2007/02/01 | 7.50   | Put  | Option on Bond Future | 25,859.0000          | 26,427.0000       | 2.197             | 0            | 0           | 0             |
| 18/12/2006 | R153             | 2007/02/01 | 7.25   | Call | Option on Bond Future | 112.0000             | 79.0000           | (29.464)          | 0            | 0           | 0             |
| 18/12/2006 | R153             | 2007/02/01 | 6.50   | Put  | Option on Bond Future | 60,033.0000          | 60,693.0000       | 1.099             | 0            | 0           | 0             |

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| 18/12/2006 | R153             | 2007/02/01 | 6.50   | Call | Option on Bond Future | 1.0000               | 0.0000            | (100.000)         | 0            | 0           | 0             |
| 18/12/2006 | R153             | 2007/02/01 | 7.00   | Put  | Option on Bond Future | 42,604.0000          | 43,255.0000       | 1.528             | 0            | 0           | 0             |
| 18/12/2006 | R153             | 2007/02/01 | 7.00   | Call | Option on Bond Future | 24.0000              | 16.0000           | (33.333)          | 0            | 0           | 0             |
| 18/12/2006 | R153             | 2007/02/01 | 7.25   | Put  | Option on Bond Future | 34,085.0000          | 34,713.0000       | 1.842             | 0            | 0           | 0             |
| 18/12/2006 | R153             | 2007/02/01 | 6.75   | Put  | Option on Bond Future | 51,270.0000          | 51,928.0000       | 1.283             | 0            | 0           | 0             |
| 18/12/2006 | R153             | 2007/02/01 | 9.25   | Call | Option on Bond Future | 32,461.0000          | 31,773.0000       | (2.119)           | 0            | 0           | 0             |
| 18/12/2006 | R153             | 2007/02/01 | 9.25   | Put  | Option on Bond Future | 359.0000             | 331.0000          | (7.799)           | 0            | 0           | 0             |
| 18/12/2006 | R153             | 2007/05/03 |        |      | Bond Future           | 8.2300               | 8.2200            | (0.122)           | 0.0000       | 0.0000      | 1             |
| 18/12/2006 | R153             | 2007/05/03 | 8.50   | Put  | Option on Bond Future | 8,116.0000           | 7,875.0000        | (2.969)           | 0            | 0           | 0             |
| 18/12/2006 | R153             | 2007/05/03 | 8.80   | Put  | Option on Bond Future | 5,038.0000           | 4,848.0000        | (3.771)           | 0            | 0           | 0             |
| 18/12/2006 | R153             | 2007/05/03 | 8.80   | Call | Option on Bond Future | 22,489.0000          | 22,608.0000       | 0.529             | 0            | 0           | 0             |
| 18/12/2006 | R153             | 2007/05/03 | 8.50   | Call | Option on Bond Future | 16,425.0000          | 16,493.0000       | 0.414             | 0            | 0           | 0             |
| 18/12/2006 | R153             | 2007/05/03 | 8.70   | Call | Option on Bond Future | 20,361.0000          | 20,462.0000       | 0.496             | 0            | 0           | 0             |
| 18/12/2006 | R153             | 2007/05/03 | 8.70   | Put  | Option on Bond Future | 5,947.0000           | 5,739.0000        | (3.498)           | 0            | 0           | 0             |
| 18/12/2006 | R153             | 2007/05/03 | 8.75   | Call | Option on Bond Future | 21,412.0000          | 21,523.0000       | 0.518             | 0            | 0           | 0             |
| 18/12/2006 | R153             | 2007/05/03 | 8.75   | Put  | Option on Bond Future | 5,478.0000           | 5,280.0000        | (3.614)           | 0            | 0           | 0             |
| 18/12/2006 | R153             | 2007/05/03 | 9.00   | Put  | Option on Bond Future | 3,541.0000           | 3,385.0000        | (4.406)           | 0            | 0           | 0             |
| 18/12/2006 | R153             | 2007/05/03 | 9.00   | Call | Option on Bond Future | 27,034.0000          | 27,188.0000       | 0.570             | 0            | 0           | 0             |
| 18/12/2006 | R153             | 2007/08/02 |        |      | Bond Future           | 8.0230               | 8.0430            | 0.249             | 0.0000       | 0.0000      | 0             |
| 18/12/2006 | R153             | 2007/08/02 | 8.50   | Put  | Option on Bond Future | 9,644.0000           | 9,756.0000        | 1.161             | 0            | 0           | 0             |
| 18/12/2006 | R153             | 2007/08/02 | 8.50   | Call | Option on Bond Future | 23,334.0000          | 22,868.0000       | (1.997)           | 0            | 0           | 0             |
| 18/12/2006 | R153             | 2007/08/02 | 8.70   | Put  | Option on Bond Future | 7,705.0000           | 7,791.0000        | 1.116             | 0            | 0           | 0             |
| 18/12/2006 | R153             | 2007/08/02 | 8.80   | Call | Option on Bond Future | 29,044.0000          | 28,541.0000       | (1.732)           | 0            | 0           | 0             |
| 18/12/2006 | R153             | 2007/08/02 | 8.70   | Call | Option on Bond Future | 27,072.0000          | 26,581.0000       | (1.814)           | 0            | 0           | 0             |
| 18/12/2006 | R153             | 2007/08/02 | 8.80   | Put  | Option on Bond Future | 6,851.0000           | 6,927.0000        | 1.109             | 0            | 0           | 0             |
| 18/12/2006 | R153             | 2007/08/02 | 8.75   | Put  | Option on Bond Future | 7,269.0000           | 7,350.0000        | 1.114             | 0            | 0           | 0             |
| 18/12/2006 | R153             | 2007/08/02 | 8.75   | Call | Option on Bond Future | 28,050.0000          | 27,553.0000       | (1.772)           | 0            | 0           | 0             |
| 18/12/2006 | R153             | 2007/08/02 | 9.00   | Call | Option on Bond Future | 33,176.0000          | 32,654.0000       | (1.573)           | 0            | 0           | 0             |
| 18/12/2006 | R153             | 2007/08/02 | 9.00   | Put  | Option on Bond Future | 5,361.0000           | 5,418.0000        | 1.063             | 0            | 0           | 0             |
| 18/12/2006 | R157             | 2007/02/01 |        |      | Bond Future           | 7.9500               | 7.9600            | 0.126             | 0.0000       | 0.0000      | 0             |
| 18/12/2006 | R157             | 2007/02/01 | 7.50   | Put  | Option on Bond Future | 37,805.0000          | 38,125.0000       | 0.846             | 0            | 0           | 0             |
| 18/12/2006 | R157             | 2007/02/01 | 7.00   | Put  | Option on Bond Future | 74,060.0000          | 74,728.0000       | 0.902             | 0            | 0           | 0             |
| 18/12/2006 | R157             | 2007/02/01 | 8.55   | Call | Option on Bond Future | 46,505.0000          | 45,589.0000       | (1.970)           | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 18/12/2006 | R157             | 2007/02/01 | 7.00   | Call | Option on Bond Future | 350.0000             | 269.0000          | (23.143)          | 0            | 0           | 0             |
| 18/12/2006 | R157             | 2007/02/01 | 8.65   | Call | Option on Bond Future | 52,887.0000          | 51,995.0000       | (1.687)           | 0            | 0           | 0             |
| 18/12/2006 | R157             | 2007/02/01 | 7.75   | Call | Option on Bond Future | 8,341.0000           | 7,662.0000        | (8.141)           | 0            | 0           | 0             |
| 18/12/2006 | R157             | 2007/02/01 | 9.25   | Call | Option on Bond Future | 92,959.0000          | 92,176.0000       | (0.842)           | 0            | 0           | 0             |
| 18/12/2006 | R157             | 2007/02/01 | 8.65   | Put  | Option on Bond Future | 1,831.0000           | 1,687.0000        | (7.865)           | 0            | 0           | 0             |
| 18/12/2006 | R157             | 2007/02/01 | 7.75   | Put  | Option on Bond Future | 23,425.0000          | 23,495.0000       | 0.299             | 0            | 0           | 0             |
| 18/12/2006 | R157             | 2007/02/01 | 9.00   | Put  | Option on Bond Future | 522.0000             | 453.0000          | (13.218)          | 0            | 0           | 0             |
| 18/12/2006 | R157             | 2007/02/01 | 9.75   | Call | Option on Bond Future | 126,151.0000         | 125,395.0000      | (0.599)           | 0            | 0           | 0             |
| 18/12/2006 | R157             | 2007/02/01 | 8.75   | Call | Option on Bond Future | 59,418.0000          | 58,551.0000       | (1.459)           | 0            | 0           | 0             |
| 18/12/2006 | R157             | 2007/02/01 | 7.50   | Call | Option on Bond Future | 3,545.0000           | 3,117.0000        | (12.073)          | 0            | 0           | 0             |
| 18/12/2006 | R157             | 2007/02/01 | 9.75   | Put  | Option on Bond Future | 29.0000              | 21.0000           | (27.586)          | 0            | 0           | 0             |
| 18/12/2006 | R157             | 2007/02/01 | 9.55   | Call | Option on Bond Future | 112,986.0000         | 112,224.0000      | (0.674)           | 0            | 0           | 0             |
| 18/12/2006 | R157             | 2007/02/01 | 9.00   | Call | Option on Bond Future | 76,127.0000          | 75,310.0000       | (1.073)           | 0            | 0           | 0             |
| 18/12/2006 | R157             | 2007/02/01 | 9.50   | Call | Option on Bond Future | 109,670.0000         | 108,905.0000      | (0.698)           | 0            | 0           | 0             |
| 18/12/2006 | R157             | 2007/02/01 | 9.55   | Put  | Option on Bond Future | 64.0000              | 49.0000           | (23.438)          | 0            | 0           | 150           |
| 18/12/2006 | R157             | 2007/02/01 | 7.25   | Call | Option on Bond Future | 1,240.0000           | 1,028.0000        | (17.097)          | 0            | 0           | 0             |
| 18/12/2006 | R157             | 2007/02/01 | 9.50   | Put  | Option on Bond Future | 77.0000              | 61.0000           | (20.779)          | 0            | 0           | 0             |
| 18/12/2006 | R157             | 2007/02/01 | 8.75   | Put  | Option on Bond Future | 1,283.0000           | 1,163.0000        | (9.353)           | 0            | 0           | 0             |
| 18/12/2006 | R157             | 2007/02/01 | 9.25   | Put  | Option on Bond Future | 203.0000             | 168.0000          | (17.241)          | 0            | 0           | 0             |
| 18/12/2006 | R157             | 2007/02/01 | 8.60   | Put  | Option on Bond Future | 2,177.0000           | 2,021.0000        | (7.166)           | 0            | 0           | 0             |
| 18/12/2006 | R157             | 2007/02/01 | 7.25   | Put  | Option on Bond Future | 55,040.0000          | 55,576.0000       | 0.974             | 0            | 0           | 0             |
| 18/12/2006 | R157             | 2007/02/01 | 7.90   | Call | Option on Bond Future | 13,061.0000          | 12,248.0000       | (6.225)           | 0            | 0           | 250           |
| 18/12/2006 | R157             | 2007/02/01 | 8.00   | Put  | Option on Bond Future | 13,196.0000          | 13,066.0000       | (0.985)           | 0            | 0           | 0             |
| 18/12/2006 | R157             | 2007/02/01 | 8.60   | Call | Option on Bond Future | 49,674.0000          | 48,770.0000       | (1.820)           | 0            | 0           | 0             |
| 18/12/2006 | R157             | 2007/02/01 | 8.25   | Put  | Option on Bond Future | 6,650.0000           | 6,448.0000        | (3.038)           | 0            | 0           | 0             |
| 18/12/2006 | R157             | 2007/02/01 | 8.25   | Call | Option on Bond Future | 28,858.0000          | 27,907.0000       | (3.295)           | 0            | 0           | 0             |
| 18/12/2006 | R157             | 2007/02/01 | 8.55   | Put  | Option on Bond Future | 2,580.0000           | 2,413.0000        | (6.473)           | 0            | 0           | 0             |
| 18/12/2006 | R157             | 2007/02/01 | 8.00   | Call | Option on Bond Future | 16,932.0000          | 16,053.0000       | (5.191)           | 0            | 0           | 0             |
| 18/12/2006 | R157             | 2007/02/01 | 8.50   | Put  | Option on Bond Future | 3,048.0000           | 2,869.0000        | (5.873)           | 0            | 0           | 0             |
| 18/12/2006 | R157             | 2007/02/01 | 8.50   | Call | Option on Bond Future | 43,386.0000          | 42,459.0000       | (2.137)           | 0            | 0           | 0             |
| 18/12/2006 | R157             | 2007/02/01 | 8.40   | Call | Option on Bond Future | 37,339.0000          | 36,395.0000       | (2.528)           | 0            | 0           | 150           |
| 18/12/2006 | R157             | 2007/02/01 | 7.90   | Put  | Option on Bond Future | 16,811.0000          | 16,746.0000       | (0.387)           | 0            | 0           | 0             |
| 18/12/2006 | R157             | 2007/02/01 | 8.40   | Put  | Option on Bond Future | 4,212.0000           | 4,016.0000        | (4.653)           | 0            | 0           | 0             |
| 18/12/2006 | R157             | 2007/05/03 |        |      | Bond Future           | 7.9600               | 7.9200            | (0.503)           | 0.0000       | 0.0000      | 504           |
| 18/12/2006 | R157             | 2007/05/03 | 8.75   | Call | Option on Bond Future | 63,234.0000          | 65,427.0000       | 3.468             | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 18/12/2006 | R157             | 2007/05/03 | 8.70   | Call | Option on Bond Future | 60,515.0000          | 62,656.0000       | 3.538             | 0            | 0           | 0             |
| 18/12/2006 | R157             | 2007/05/03 | 8.80   | Put  | Option on Bond Future | 6,543.0000           | 5,863.0000        | (10.393)          | 0            | 0           | 0             |
| 18/12/2006 | R157             | 2007/05/03 | 8.80   | Call | Option on Bond Future | 65,996.0000          | 68,239.0000       | 3.399             | 0            | 0           | 0             |
| 18/12/2006 | R157             | 2007/05/03 | 8.70   | Put  | Option on Bond Future | 7,951.0000           | 7,169.0000        | (9.835)           | 0            | 0           | 0             |
| 18/12/2006 | R157             | 2007/05/03 | 8.75   | Put  | Option on Bond Future | 7,220.0000           | 6,490.0000        | (10.111)          | 0            | 0           | 0             |
| 18/12/2006 | R157             | 2007/05/03 | 8.50   | Put  | Option on Bond Future | 11,480.0000          | 10,471.0000       | (8.789)           | 0            | 0           | 0             |
| 18/12/2006 | R157             | 2007/05/03 | 8.50   | Call | Option on Bond Future | 50,115.0000          | 52,029.0000       | 3.819             | 0            | 0           | 0             |
| 18/12/2006 | R157             | 2007/05/03 | 9.00   | Call | Option on Bond Future | 77,410.0000          | 79,833.0000       | 3.130             | 0            | 0           | 0             |
| 18/12/2006 | R157             | 2007/05/03 | 9.00   | Put  | Option on Bond Future | 4,329.0000           | 3,828.0000        | (11.573)          | 0            | 0           | 0             |
| 18/12/2006 | R157             | 2007/08/02 |        |      | Bond Future           | 7.8020               | 7.8140            | 0.154             | 0.0000       | 0.0000      | 0             |
| 18/12/2006 | R157             | 2007/08/02 | 8.70   | Call | Option on Bond Future | 74,539.0000          | 73,697.0000       | (1.130)           | 0            | 0           | 0             |
| 18/12/2006 | R157             | 2007/08/02 | 8.80   | Put  | Option on Bond Future | 2,515.0000           | 2,536.0000        | 0.835             | 0            | 0           | 0             |
| 18/12/2006 | R157             | 2007/08/02 | 9.00   | Call | Option on Bond Future | 90,351.0000          | 89,486.0000       | (0.957)           | 0            | 0           | 0             |
| 18/12/2006 | R157             | 2007/08/02 | 8.80   | Call | Option on Bond Future | 71,793.0000          | 70,952.0000       | (1.171)           | 0            | 0           | 0             |
| 18/12/2006 | R157             | 2007/08/02 | 9.00   | Put  | Option on Bond Future | 7,770.0000           | 7,767.0000        | (0.039)           | 0            | 0           | 0             |
| 18/12/2006 | R157             | 2007/08/02 | 8.70   | Put  | Option on Bond Future | 11,983.0000          | 12,004.0000       | 0.175             | 0            | 0           | 0             |
| 18/12/2006 | R157             | 2007/08/02 | 8.75   | Put  | Option on Bond Future | 11,177.0000          | 11,193.0000       | 0.143             | 0            | 0           | 0             |
| 18/12/2006 | R157             | 2007/08/02 | 8.75   | Call | Option on Bond Future | 77,100.0000          | 76,253.0000       | (1.099)           | 0            | 0           | 0             |
| 18/12/2006 | R157             | 2007/08/02 | 8.50   | Put  | Option on Bond Future | 15,674.0000          | 15,719.0000       | 0.287             | 0            | 0           | 0             |
| 18/12/2006 | R157             | 2007/08/02 | 8.50   | Call | Option on Bond Future | 64,641.0000          | 63,823.0000       | (1.265)           | 0            | 0           | 0             |
| 18/12/2006 | R186             | 2007/02/01 |        |      | Bond Future           | 7.5020               | 7.5180            | 0.213             | 0.0000       | 0.0000      | 2             |
| 18/12/2006 | R186             | 2007/02/01 | 7.50   | Call | Option on Bond Future | 21,978.0000          | 20,275.0000       | (7.749)           | 0            | 0           | 0             |
| 18/12/2006 | R186             | 2007/02/01 | 7.50   | Put  | Option on Bond Future | 22,230.0000          | 22,535.0000       | 1.372             | 0            | 0           | 0             |
| 18/12/2006 | R186             | 2007/02/01 | 7.75   | Put  | Option on Bond Future | 10,399.0000          | 10,361.0000       | (0.365)           | 0            | 0           | 0             |
| 18/12/2006 | R186             | 2007/02/01 | 7.75   | Call | Option on Bond Future | 41,020.0000          | 38,974.0000       | (4.988)           | 0            | 0           | 0             |
| 18/12/2006 | R186             | 2007/02/01 | 8.50   | Put  | Option on Bond Future | 580.0000             | 517.0000          | (10.862)          | 0            | 0           | 0             |
| 18/12/2006 | R186             | 2007/02/01 | 8.50   | Call | Option on Bond Future | 117,449.0000         | 115,377.0000      | (1.764)           | 0            | 0           | 0             |
| 18/12/2006 | R186             | 2007/02/01 | 8.30   | Call | Option on Bond Future | 96,047.0000          | 93,942.0000       | (2.192)           | 0            | 0           | 0             |
| 18/12/2006 | R186             | 2007/02/01 | 8.00   | Call | Option on Bond Future | 64,662.0000          | 62,522.0000       | (3.310)           | 0            | 0           | 0             |
| 18/12/2006 | R186             | 2007/02/01 | 8.20   | Call | Option on Bond Future | 85,396.0000          | 83,273.0000       | (2.486)           | 0            | 0           | 0             |
| 18/12/2006 | R186             | 2007/02/01 | 8.25   | Put  | Option on Bond Future | 1,561.0000           | 1,456.0000        | (6.726)           | 0            | 0           | 0             |
| 18/12/2006 | R186             | 2007/02/01 | 8.00   | Put  | Option on Bond Future | 4,260.0000           | 4,128.0000        | (3.099)           | 0            | 0           | 0             |
| 18/12/2006 | R186             | 2007/02/01 | 8.25   | Call | Option on Bond Future | 90,699.0000          | 88,585.0000       | (2.331)           | 0            | 0           | 0             |
| 18/12/2006 | R186             | 2007/02/01 | 7.25   | Put  | Option on Bond Future | 42,106.0000          | 42,960.0000       | 2.028             | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 18/12/2006 | R186             | 2007/02/01 | 8.20   | Put  | Option on Bond Future | 1,925.0000           | 1,810.0000        | (5.974)           | 0            | 0           | 0             |
| 18/12/2006 | R186             | 2007/02/01 | 7.25   | Call | Option on Bond Future | 9,843.0000           | 8,689.0000        | (11.724)          | 0            | 0           | 0             |
| 18/12/2006 | R186             | 2007/02/01 | 8.30   | Put  | Option on Bond Future | 1,284.0000           | 1,188.0000        | (7.477)           | 0            | 0           | 0             |
| 18/12/2006 | R186             | 2007/02/01 | 7.00   | Put  | Option on Bond Future | 68,964.0000          | 70,376.0000       | 2.047             | 0            | 0           | 0             |
| 18/12/2006 | R186             | 2007/02/01 | 8.75   | Call | Option on Bond Future | 143,826.0000         | 141,788.0000      | (1.417)           | 0            | 0           | 0             |
| 18/12/2006 | R186             | 2007/02/01 | 6.75   | Put  | Option on Bond Future | 100,858.0000         | 102,641.0000      | 1.768             | 0            | 0           | 0             |
| 18/12/2006 | R186             | 2007/02/01 | 6.75   | Call | Option on Bond Future | 957.0000             | 731.0000          | (23.615)          | 0            | 0           | 0             |
| 18/12/2006 | R186             | 2007/02/01 | 7.00   | Call | Option on Bond Future | 3,502.0000           | 2,905.0000        | (17.047)          | 0            | 0           | 0             |
| 18/12/2006 | R186             | 2007/02/01 | 8.75   | Put  | Option on Bond Future | 186.0000             | 157.0000          | (15.591)          | 0            | 0           | 0             |
| 18/12/2006 | R186             | 2007/02/01 | 9.00   | Put  | Option on Bond Future | 59.0000              | 47.0000           | (20.339)          | 0            | 0           | 0             |
| 18/12/2006 | R186             | 2007/02/01 | 6.50   | Call | Option on Bond Future | 195.0000             | 134.0000          | (31.282)          | 0            | 0           | 0             |
| 18/12/2006 | R186             | 2007/02/01 | 9.00   | Call | Option on Bond Future | 169,548.0000         | 167,527.0000      | (1.192)           | 0            | 0           | 0             |
| 18/12/2006 | R186             | 2007/02/01 | 6.50   | Put  | Option on Bond Future | 135,830.0000         | 137,778.0000      | 1.434             | 0            | 0           | 0             |
| 18/12/2006 | R186             | 2007/05/03 |        |      | Bond Future           | 7.4570               | 7.4730            | 0.215             | 0.0000       | 0.0000      | 0             |
| 18/12/2006 | R186             | 2007/05/03 | 8.25   | Put  | Option on Bond Future | 10,689.0000          | 10,736.0000       | 0.440             | 0            | 0           | 0             |
| 18/12/2006 | R186             | 2007/05/03 | 8.25   | Call | Option on Bond Future | 104,858.0000         | 102,898.0000      | (1.869)           | 0            | 0           | 0             |
| 18/12/2006 | R186             | 2007/05/03 | 8.55   | Call | Option on Bond Future | 132,688.0000         | 130,675.0000      | (1.517)           | 0            | 0           | 0             |
| 18/12/2006 | R186             | 2007/05/03 | 8.55   | Put  | Option on Bond Future | 5,560.0000           | 5,555.0000        | (0.090)           | 0            | 0           | 0             |
| 18/12/2006 | R186             | 2007/05/03 | 8.45   | Call | Option on Bond Future | 123,262.0000         | 121,262.0000      | (1.623)           | 0            | 0           | 0             |
| 18/12/2006 | R186             | 2007/05/03 | 8.75   | Put  | Option on Bond Future | 3,462.0000           | 3,443.0000        | (0.549)           | 0            | 0           | 0             |
| 18/12/2006 | R186             | 2007/05/03 | 8.75   | Call | Option on Bond Future | 151,805.0000         | 149,780.0000      | (1.334)           | 0            | 0           | 0             |
| 18/12/2006 | R186             | 2007/05/03 | 8.45   | Put  | Option on Bond Future | 6,967.0000           | 6,974.0000        | 0.100             | 0            | 0           | 0             |
| 18/12/2006 | R186             | 2007/05/03 | 8.50   | Call | Option on Bond Future | 127,960.0000         | 125,953.0000      | (1.568)           | 0            | 0           | 0             |
| 18/12/2006 | R186             | 2007/05/03 | 8.50   | Put  | Option on Bond Future | 6,230.0000           | 6,230.0000        | -                 | 0            | 0           | 0             |
| 18/12/2006 | R186             | 2007/08/02 |        |      | Bond Future           | 7.4170               | 7.4330            | 0.216             | 0.0000       | 0.0000      | 0             |
| 18/12/2006 | R186             | 2007/08/02 | 8.25   | Call | Option on Bond Future | 116,186.0000         | 114,350.0000      | (1.580)           | 0            | 0           | 0             |
| 18/12/2006 | R186             | 2007/08/02 | 8.25   | Put  | Option on Bond Future | 17,666.0000          | 17,834.0000       | 0.951             | 0            | 0           | 0             |
| 18/12/2006 | R186             | 2007/08/02 | 8.45   | Call | Option on Bond Future | 133,355.0000         | 131,461.0000      | (1.420)           | 0            | 0           | 0             |
| 18/12/2006 | R186             | 2007/08/02 | 8.45   | Put  | Option on Bond Future | 12,848.0000          | 12,958.0000       | 0.856             | 0            | 0           | 0             |
| 18/12/2006 | R186             | 2007/08/02 | 8.55   | Put  | Option on Bond Future | 10,883.0000          | 10,970.0000       | 0.799             | 0            | 0           | 0             |
| 18/12/2006 | R186             | 2007/08/02 | 8.75   | Put  | Option on Bond Future | 7,704.0000           | 7,756.0000        | 0.675             | 0            | 0           | 0             |
| 18/12/2006 | R186             | 2007/08/02 | 8.50   | Call | Option on Bond Future | 137,740.0000         | 135,834.0000      | (1.384)           | 0            | 0           | 0             |
| 18/12/2006 | R186             | 2007/08/02 | 8.55   | Call | Option on Bond Future | 142,156.0000         | 140,239.0000      | (1.349)           | 0            | 0           | 0             |
| 18/12/2006 | R186             | 2007/08/02 | 8.75   | Call | Option on Bond Future | 160,067.0000         | 158,115.0000      | (1.219)           | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 18/12/2006 | R186             | 2007/08/02 | 8.50   | Put  | Option on Bond Future | 11,831.0000          | 11,929.0000       | 0.828             | 0            | 0           | 0             |
| 18/12/2006 | R194             | 2007/02/01 |        |      | Bond Future           | 8.8140               | 8.8420            | 0.318             | 0.0000       | 0.0000      | 0             |
| 18/12/2006 | R194             | 2007/02/01 | 7.50   | Put  | Option on Bond Future | 13,308.0000          | 13,584.0000       | 2.074             | 0            | 0           | 0             |
| 18/12/2006 | R194             | 2007/02/01 | 8.00   | Call | Option on Bond Future | 174.0000             | 134.0000          | (22.989)          | 0            | 0           | 0             |
| 18/12/2006 | R194             | 2007/02/01 | 8.25   | Put  | Option on Bond Future | 6,168.0000           | 6,362.0000        | 3.145             | 0            | 0           | 0             |
| 18/12/2006 | R194             | 2007/02/01 | 6.50   | Put  | Option on Bond Future | 23,590.0000          | 23,870.0000       | 1.187             | 0            | 0           | 0             |
| 18/12/2006 | R194             | 2007/02/01 | 7.25   | Put  | Option on Bond Future | 15,857.0000          | 16,137.0000       | 1.766             | 0            | 0           | 0             |
| 18/12/2006 | R194             | 2007/02/01 | 6.50   | Call | Option on Bond Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 18/12/2006 | R194             | 2007/02/01 | 8.00   | Put  | Option on Bond Future | 8,379.0000           | 8,620.0000        | 2.876             | 0            | 0           | 0             |
| 18/12/2006 | R194             | 2007/02/01 | 6.25   | Call | Option on Bond Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 18/12/2006 | R194             | 2007/02/01 | 7.50   | Call | Option on Bond Future | 12.0000              | 8.0000            | (33.333)          | 0            | 0           | 0             |
| 18/12/2006 | R194             | 2007/02/01 | 6.00   | Put  | Option on Bond Future | 28,795.0000          | 29,075.0000       | 0.972             | 0            | 0           | 0             |
| 18/12/2006 | R194             | 2007/02/01 | 7.75   | Call | Option on Bond Future | 46.0000              | 32.0000           | (30.435)          | 0            | 0           | 0             |
| 18/12/2006 | R194             | 2007/02/01 | 6.00   | Call | Option on Bond Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 18/12/2006 | R194             | 2007/02/01 | 6.75   | Put  | Option on Bond Future | 21,002.0000          | 21,282.0000       | 1.333             | 0            | 0           | 0             |
| 18/12/2006 | R194             | 2007/02/01 | 6.25   | Put  | Option on Bond Future | 26,187.0000          | 26,468.0000       | 1.073             | 0            | 0           | 0             |
| 18/12/2006 | R194             | 2007/02/01 | 6.75   | Call | Option on Bond Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 18/12/2006 | R194             | 2007/02/01 | 7.25   | Call | Option on Bond Future | 3.0000               | 1.0000            | (66.667)          | 0            | 0           | 0             |
| 18/12/2006 | R194             | 2007/02/01 | 7.00   | Put  | Option on Bond Future | 18,424.0000          | 18,704.0000       | 1.520             | 0            | 0           | 0             |
| 18/12/2006 | R194             | 2007/02/01 | 7.00   | Call | Option on Bond Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 18/12/2006 | R194             | 2007/02/01 | 8.25   | Call | Option on Bond Future | 493.0000             | 407.0000          | (17.444)          | 0            | 0           | 0             |
| 18/12/2006 | R194             | 2007/02/01 | 7.75   | Put  | Option on Bond Future | 10,792.0000          | 11,059.0000       | 2.474             | 0            | 0           | 0             |
| 18/12/2006 | R194             | 2007/02/01 | 8.50   | Put  | Option on Bond Future | 4,274.0000           | 4,409.0000        | 3.159             | 0            | 0           | 0             |
| 18/12/2006 | R194             | 2007/02/01 | 8.75   | Call | Option on Bond Future | 2,137.0000           | 1,934.0000        | (9.499)           | 0            | 0           | 0             |
| 18/12/2006 | R194             | 2007/02/01 | 8.65   | Put  | Option on Bond Future | 3,326.0000           | 3,426.0000        | 3.007             | 0            | 0           | 0             |
| 18/12/2006 | R194             | 2007/02/01 | 8.70   | Put  | Option on Bond Future | 3,044.0000           | 3,132.0000        | 2.891             | 0            | 0           | 0             |
| 18/12/2006 | R194             | 2007/02/01 | 8.70   | Call | Option on Bond Future | 1,901.0000           | 1,708.0000        | (10.153)          | 0            | 0           | 0             |
| 18/12/2006 | R194             | 2007/02/01 | 8.50   | Call | Option on Bond Future | 1,120.0000           | 975.0000          | (12.946)          | 0            | 0           | 0             |
| 18/12/2006 | R194             | 2007/02/01 | 8.65   | Call | Option on Bond Future | 1,681.0000           | 1,500.0000        | (10.767)          | 0            | 0           | 0             |
| 18/12/2006 | R194             | 2007/02/01 | 8.75   | Put  | Option on Bond Future | 2,778.0000           | 2,856.0000        | 2.808             | 0            | 0           | 0             |
| 18/12/2006 | R194             | 2007/05/03 |        |      | Bond Future           | 8.6630               | 8.6930            | 0.346             | 0.0000       | 0.0000      | 0             |
| 18/12/2006 | R194             | 2007/05/03 | 9.05   | Put  | Option on Bond Future | 2,721.0000           | 2,769.0000        | 1.764             | 0            | 0           | 0             |
| 18/12/2006 | R194             | 2007/05/03 | 9.05   | Call | Option on Bond Future | 5,724.0000           | 5,539.0000        | (3.232)           | 0            | 0           | 0             |
| 18/12/2006 | R194             | 2007/05/03 | 9.00   | Call | Option on Bond Future | 5,489.0000           | 5,306.0000        | (3.334)           | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 18/12/2006 | R194             | 2007/05/03 | 8.95   | Put  | Option on Bond Future | 3,031.0000           | 3,085.0000        | 1.782             | 0            | 0           | 0             |
| 18/12/2006 | R194             | 2007/05/03 | 9.00   | Put  | Option on Bond Future | 2,873.0000           | 2,924.0000        | 1.775             | 0            | 0           | 0             |
| 18/12/2006 | R194             | 2007/05/03 | 8.95   | Call | Option on Bond Future | 5,259.0000           | 5,080.0000        | (3.404)           | 0            | 0           | 0             |
| 18/12/2006 | R194             | 2007/05/03 | 9.25   | Put  | Option on Bond Future | 2,169.0000           | 2,206.0000        | 1.706             | 0            | 0           | 0             |
| 18/12/2006 | R194             | 2007/05/03 | 9.25   | Call | Option on Bond Future | 6,719.0000           | 6,522.0000        | (2.932)           | 0            | 0           | 0             |
| 18/12/2006 | R194             | 2007/05/03 | 8.75   | Put  | Option on Bond Future | 3,722.0000           | 3,789.0000        | 1.800             | 0            | 0           | 0             |
| 18/12/2006 | R194             | 2007/05/03 | 8.75   | Call | Option on Bond Future | 4,398.0000           | 4,232.0000        | (3.774)           | 0            | 0           | 0             |
| 18/12/2006 | R194             | 2007/08/02 |        |      | Bond Future           | 8.4580               | 8.5060            | 0.568             | 0.0000       | 0.0000      | 0             |
| 18/12/2006 | R194             | 2007/08/02 | 9.05   | Put  | Option on Bond Future | 3,863.0000           | 3,935.0000        | 1.864             | 0            | 0           | 0             |
| 18/12/2006 | R194             | 2007/08/02 | 9.25   | Call | Option on Bond Future | 7,749.0000           | 7,552.0000        | (2.542)           | 0            | 0           | 0             |
| 18/12/2006 | R194             | 2007/08/02 | 9.05   | Call | Option on Bond Future | 7,088.0000           | 6,898.0000        | (2.681)           | 0            | 0           | 0             |
| 18/12/2006 | R194             | 2007/08/02 | 9.25   | Put  | Option on Bond Future | 3,438.0000           | 3,503.0000        | 1.891             | 0            | 0           | 0             |
| 18/12/2006 | R194             | 2007/08/02 | 9.00   | Put  | Option on Bond Future | 3,975.0000           | 4,049.0000        | 1.862             | 0            | 0           | 0             |
| 18/12/2006 | R194             | 2007/08/02 | 8.95   | Put  | Option on Bond Future | 4,088.0000           | 4,165.0000        | 1.884             | 0            | 0           | 0             |
| 18/12/2006 | R194             | 2007/08/02 | 8.95   | Call | Option on Bond Future | 6,770.0000           | 6,584.0000        | (2.747)           | 0            | 0           | 0             |
| 18/12/2006 | R194             | 2007/08/02 | 9.00   | Call | Option on Bond Future | 6,928.0000           | 6,740.0000        | (2.714)           | 0            | 0           | 0             |
| 18/12/2006 | R194             | 2007/08/02 | 8.75   | Call | Option on Bond Future | 6,159.0000           | 5,982.0000        | (2.874)           | 0            | 0           | 0             |
| 18/12/2006 | R194             | 2007/08/02 | 8.75   | Put  | Option on Bond Future | 4,566.0000           | 4,650.0000        | 1.840             | 0            | 0           | 0             |
| 18/12/2006 | R201             | 2007/02/01 |        |      | Bond Future           | 7.9260               | 7.9420            | 0.202             | 0.0000       | 0.0000      | 0             |
| 18/12/2006 | R201             | 2007/02/01 | 7.75   | Put  | Option on Bond Future | 17,440.0000          | 17,721.0000       | 1.611             | 0            | 0           | 0             |
| 18/12/2006 | R201             | 2007/02/01 | 7.75   | Call | Option on Bond Future | 6,903.0000           | 6,232.0000        | (9.720)           | 0            | 0           | 0             |
| 18/12/2006 | R201             | 2007/02/01 | 8.00   | Call | Option on Bond Future | 13,943.0000          | 13,045.0000       | (6.441)           | 0            | 0           | 0             |
| 18/12/2006 | R201             | 2007/02/01 | 9.00   | Call | Option on Bond Future | 61,797.0000          | 60,810.0000       | (1.597)           | 0            | 0           | 0             |
| 18/12/2006 | R201             | 2007/02/01 | 8.00   | Put  | Option on Bond Future | 9,553.0000           | 9,606.0000        | 0.555             | 0            | 0           | 0             |
| 18/12/2006 | R201             | 2007/02/01 | 8.55   | Put  | Option on Bond Future | 1,708.0000           | 1,628.0000        | (4.684)           | 0            | 0           | 0             |
| 18/12/2006 | R201             | 2007/02/01 | 7.25   | Call | Option on Bond Future | 1,014.0000           | 818.0000          | (19.329)          | 0            | 0           | 0             |
| 18/12/2006 | R201             | 2007/02/01 | 8.55   | Call | Option on Bond Future | 38,007.0000          | 36,976.0000       | (2.713)           | 0            | 0           | 0             |
| 18/12/2006 | R201             | 2007/02/01 | 7.25   | Put  | Option on Bond Future | 42,231.0000          | 42,986.0000       | 1.788             | 0            | 0           | 0             |
| 18/12/2006 | R201             | 2007/02/01 | 7.00   | Put  | Option on Bond Future | 57,262.0000          | 58,141.0000       | 1.535             | 0            | 0           | 0             |
| 18/12/2006 | R201             | 2007/02/01 | 8.75   | Put  | Option on Bond Future | 810.0000             | 749.0000          | (7.531)           | 0            | 0           | 0             |
| 18/12/2006 | R201             | 2007/02/01 | 9.25   | Call | Option on Bond Future | 75,243.0000          | 74,274.0000       | (1.288)           | 0            | 0           | 0             |
| 18/12/2006 | R201             | 2007/02/01 | 7.50   | Put  | Option on Bond Future | 28,662.0000          | 29,204.0000       | 1.891             | 0            | 0           | 0             |
| 18/12/2006 | R201             | 2007/02/01 | 6.75   | Call | Option on Bond Future | 62.0000              | 42.0000           | (32.258)          | 0            | 0           | 0             |
| 18/12/2006 | R201             | 2007/02/01 | 7.00   | Call | Option on Bond Future | 283.0000             | 210.0000          | (25.795)          | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 18/12/2006 | R201             | 2007/02/01 | 8.75   | Call | Option on Bond Future | 48,402.0000          | 47,390.0000       | (2.091)           | 0            | 0           | 0             |
| 18/12/2006 | R201             | 2007/02/01 | 9.00   | Put  | Option on Bond Future | 315.0000             | 279.0000          | (11.429)          | 0            | 0           | 0             |
| 18/12/2006 | R201             | 2007/02/01 | 8.60   | Call | Option on Bond Future | 40,563.0000          | 39,535.0000       | (2.534)           | 0            | 0           | 0             |
| 18/12/2006 | R201             | 2007/02/01 | 7.50   | Call | Option on Bond Future | 2,924.0000           | 2,514.0000        | (14.022)          | 0            | 0           | 0             |
| 18/12/2006 | R201             | 2007/02/01 | 8.60   | Put  | Option on Bond Future | 1,425.0000           | 1,349.0000        | (5.333)           | 0            | 0           | 0             |
| 18/12/2006 | R201             | 2007/02/01 | 8.25   | Call | Option on Bond Future | 23,724.0000          | 22,711.0000       | (4.270)           | 0            | 0           | 0             |
| 18/12/2006 | R201             | 2007/02/01 | 8.65   | Call | Option on Bond Future | 43,151.0000          | 42,128.0000       | (2.371)           | 0            | 0           | 0             |
| 18/12/2006 | R201             | 2007/02/01 | 8.50   | Put  | Option on Bond Future | 2,039.0000           | 1,956.0000        | (4.071)           | 0            | 0           | 0             |
| 18/12/2006 | R201             | 2007/02/01 | 6.75   | Put  | Option on Bond Future | 73,095.0000          | 74,026.0000       | 1.274             | 0            | 0           | 0             |
| 18/12/2006 | R201             | 2007/02/01 | 9.25   | Put  | Option on Bond Future | 117.0000             | 99.0000           | (15.385)          | 0            | 0           | 0             |
| 18/12/2006 | R201             | 2007/02/01 | 8.65   | Put  | Option on Bond Future | 1,185.0000           | 1,113.0000        | (6.076)           | 0            | 0           | 0             |
| 18/12/2006 | R201             | 2007/02/01 | 8.50   | Call | Option on Bond Future | 35,489.0000          | 34,455.0000       | (2.914)           | 0            | 0           | 0             |
| 18/12/2006 | R201             | 2007/02/01 | 8.25   | Put  | Option on Bond Future | 4,672.0000           | 4,611.0000        | (1.306)           | 0            | 0           | 0             |
| 18/12/2006 | R201             | 2007/05/03 |        |      | Bond Future           | 7.8680               | 7.8840            | 0.203             | 0.0000       | 0.0000      | 0             |
| 18/12/2006 | R201             | 2007/05/03 | 8.50   | Put  | Option on Bond Future | 8,110.0000           | 8,152.0000        | 0.518             | 0            | 0           | 0             |
| 18/12/2006 | R201             | 2007/05/03 | 9.00   | Put  | Option on Bond Future | 3,025.0000           | 3,016.0000        | (0.298)           | 0            | 0           | 0             |
| 18/12/2006 | R201             | 2007/05/03 | 8.50   | Call | Option on Bond Future | 44,149.0000          | 43,259.0000       | (2.016)           | 0            | 0           | 0             |
| 18/12/2006 | R201             | 2007/05/03 | 9.00   | Call | Option on Bond Future | 66,466.0000          | 65,525.0000       | (1.416)           | 0            | 0           | 0             |
| 18/12/2006 | R201             | 2007/05/03 | 8.80   | Put  | Option on Bond Future | 4,590.0000           | 4,594.0000        | 0.087             | 0            | 0           | 0             |
| 18/12/2006 | R201             | 2007/05/03 | 8.75   | Call | Option on Bond Future | 54,930.0000          | 54,006.0000       | (1.682)           | 0            | 0           | 0             |
| 18/12/2006 | R201             | 2007/05/03 | 8.80   | Call | Option on Bond Future | 57,185.0000          | 56,256.0000       | (1.625)           | 0            | 0           | 0             |
| 18/12/2006 | R201             | 2007/05/03 | 8.75   | Put  | Option on Bond Future | 5,070.0000           | 5,079.0000        | 0.178             | 0            | 0           | 0             |
| 18/12/2006 | R201             | 2007/05/03 | 8.70   | Call | Option on Bond Future | 52,705.0000          | 51,786.0000       | (1.744)           | 0            | 0           | 0             |
| 18/12/2006 | R201             | 2007/05/03 | 8.70   | Put  | Option on Bond Future | 5,590.0000           | 5,604.0000        | 0.250             | 0            | 0           | 0             |
| 18/12/2006 | R201             | 2007/08/02 |        |      | Bond Future           | 7.8150               | 7.8320            | 0.218             | 0.0000       | 0.0000      | 0             |
| 18/12/2006 | R201             | 2007/08/02 | 8.50   | Call | Option on Bond Future | 50,352.0000          | 49,501.0000       | (1.690)           | 0            | 0           | 0             |
| 18/12/2006 | R201             | 2007/08/02 | 8.50   | Put  | Option on Bond Future | 12,177.0000          | 12,295.0000       | 0.969             | 0            | 0           | 0             |
| 18/12/2006 | R201             | 2007/08/02 | 8.80   | Call | Option on Bond Future | 62,348.0000          | 61,447.0000       | (1.445)           | 0            | 0           | 0             |
| 18/12/2006 | R201             | 2007/08/02 | 8.80   | Put  | Option on Bond Future | 8,007.0000           | 8,076.0000        | 0.862             | 0            | 0           | 0             |
| 18/12/2006 | R201             | 2007/08/02 | 8.75   | Put  | Option on Bond Future | 8,610.0000           | 8,686.0000        | 0.883             | 0            | 0           | 0             |
| 18/12/2006 | R201             | 2007/08/02 | 9.00   | Put  | Option on Bond Future | 5,925.0000           | 5,969.0000        | 0.743             | 0            | 0           | 0             |
| 18/12/2006 | R201             | 2007/08/02 | 8.75   | Call | Option on Bond Future | 60,279.0000          | 59,385.0000       | (1.483)           | 0            | 0           | 0             |
| 18/12/2006 | R201             | 2007/08/02 | 8.70   | Call | Option on Bond Future | 58,236.0000          | 57,350.0000       | (1.521)           | 0            | 0           | 0             |
| 18/12/2006 | R201             | 2007/08/02 | 8.70   | Put  | Option on Bond Future | 9,248.0000           | 9,331.0000        | 0.897             | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 18/12/2006 | R201             | 2007/08/02 | 9.00   | Call | Option on Bond Future | 70,860.0000          | 69,935.0000       | (1.305)           | 0            | 0           | 0             |
| 18/12/2006 | R203             | 2007/02/01 |        |      | Bond Future           | 7.8090               | 7.8210            | 0.154             | 0.0000       | 0.0000      | 0             |
| 18/12/2006 | R203             | 2007/02/01 | 7.50   | Put  | Option on Bond Future | 25,932.0000          | 26,390.0000       | 1.766             | 0            | 0           | 0             |
| 18/12/2006 | R203             | 2007/02/01 | 8.75   | Put  | Option on Bond Future | 55.0000              | 46.0000           | (16.364)          | 0            | 0           | 0             |
| 18/12/2006 | R203             | 2007/02/01 | 7.25   | Put  | Option on Bond Future | 42,517.0000          | 43,227.0000       | 1.670             | 0            | 0           | 0             |
| 18/12/2006 | R203             | 2007/02/01 | 8.55   | Call | Option on Bond Future | 52,312.0000          | 51,413.0000       | (1.719)           | 0            | 0           | 0             |
| 18/12/2006 | R203             | 2007/02/01 | 8.50   | Put  | Option on Bond Future | 352.0000             | 318.0000          | (9.659)           | 0            | 0           | 0             |
| 18/12/2006 | R203             | 2007/02/01 | 7.25   | Call | Option on Bond Future | 808.0000             | 646.0000          | (20.050)          | 0            | 0           | 0             |
| 18/12/2006 | R203             | 2007/02/01 | 7.00   | Put  | Option on Bond Future | 61,222.0000          | 62,053.0000       | 1.357             | 0            | 0           | 0             |
| 18/12/2006 | R203             | 2007/02/01 | 8.25   | Call | Option on Bond Future | 33,007.0000          | 32,067.0000       | (2.848)           | 0            | 0           | 0             |
| 18/12/2006 | R203             | 2007/02/01 | 7.00   | Call | Option on Bond Future | 144.0000             | 103.0000          | (28.472)          | 0            | 0           | 0             |
| 18/12/2006 | R203             | 2007/02/01 | 6.75   | Call | Option on Bond Future | 17.0000              | 11.0000           | (35.294)          | 0            | 0           | 0             |
| 18/12/2006 | R203             | 2007/02/01 | 8.75   | Call | Option on Bond Future | 65,571.0000          | 64,690.0000       | (1.344)           | 0            | 0           | 0             |
| 18/12/2006 | R203             | 2007/02/01 | 6.50   | Put  | Option on Bond Future | 101,203.0000         | 102,074.0000      | 0.861             | 0            | 0           | 0             |
| 18/12/2006 | R203             | 2007/02/01 | 8.50   | Call | Option on Bond Future | 49,012.0000          | 48,106.0000       | (1.849)           | 0            | 0           | 0             |
| 18/12/2006 | R203             | 2007/02/01 | 7.50   | Call | Option on Bond Future | 3,145.0000           | 2,730.0000        | (13.196)          | 0            | 0           | 0             |
| 18/12/2006 | R203             | 2007/02/01 | 6.50   | Call | Option on Bond Future | 1.0000               | 1.0000            | -                 | 0            | 0           | 0             |
| 18/12/2006 | R203             | 2007/02/01 | 8.25   | Put  | Option on Bond Future | 1,595.0000           | 1,527.0000        | (4.263)           | 0            | 0           | 0             |
| 18/12/2006 | R203             | 2007/02/01 | 9.00   | Put  | Option on Bond Future | 6.0000               | 5.0000            | (16.667)          | 0            | 0           | 0             |
| 18/12/2006 | R203             | 2007/02/01 | 6.75   | Put  | Option on Bond Future | 80,922.0000          | 81,787.0000       | 1.069             | 0            | 0           | 0             |
| 18/12/2006 | R203             | 2007/02/01 | 8.55   | Put  | Option on Bond Future | 250.0000             | 223.0000          | (10.800)          | 0            | 0           | 0             |
| 18/12/2006 | R203             | 2007/02/01 | 8.65   | Call | Option on Bond Future | 58,941.0000          | 58,052.0000       | (1.508)           | 0            | 0           | 0             |
| 18/12/2006 | R203             | 2007/02/01 | 8.60   | Call | Option on Bond Future | 55,624.0000          | 54,730.0000       | (1.607)           | 0            | 0           | 0             |
| 18/12/2006 | R203             | 2007/02/01 | 8.60   | Put  | Option on Bond Future | 175.0000             | 154.0000          | (12.000)          | 0            | 0           | 0             |
| 18/12/2006 | R203             | 2007/02/01 | 9.00   | Call | Option on Bond Future | 81,995.0000          | 81,121.0000       | (1.066)           | 0            | 0           | 0             |
| 18/12/2006 | R203             | 2007/02/01 | 8.65   | Put  | Option on Bond Future | 121.0000             | 105.0000          | (13.223)          | 0            | 0           | 0             |
| 18/12/2006 | R203             | 2007/02/01 | 8.00   | Call | Option on Bond Future | 19,037.0000          | 18,128.0000       | (4.775)           | 0            | 0           | 0             |
| 18/12/2006 | R203             | 2007/02/01 | 8.00   | Put  | Option on Bond Future | 5,275.0000           | 5,238.0000        | (0.701)           | 0            | 0           | 0             |
| 18/12/2006 | R203             | 2007/02/01 | 7.75   | Put  | Option on Bond Future | 13,166.0000          | 13,319.0000       | 1.162             | 0            | 0           | 0             |
| 18/12/2006 | R203             | 2007/02/01 | 7.75   | Call | Option on Bond Future | 8,865.0000           | 8,146.0000        | (8.111)           | 0            | 0           | 0             |
| 18/12/2006 | R203             | 2007/05/03 |        |      | Bond Future           | 7.7580               | 7.7690            | 0.142             | 0.0000       | 0.0000      | 0             |
| 18/12/2006 | R203             | 2007/05/03 | 9.00   | Put  | Option on Bond Future | 443.0000             | 434.0000          | (2.032)           | 0            | 0           | 0             |
| 18/12/2006 | R203             | 2007/05/03 | 9.00   | Call | Option on Bond Future | 84,886.0000          | 84,086.0000       | (0.942)           | 0            | 0           | 0             |
| 18/12/2006 | R203             | 2007/05/03 | 8.80   | Put  | Option on Bond Future | 963.0000             | 951.0000          | (1.246)           | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 18/12/2006 | R203             | 2007/05/03 | 8.75   | Put  | Option on Bond Future | 1,156.0000           | 1,144.0000        | (1.038)           | 0            | 0           | 0             |
| 18/12/2006 | R203             | 2007/05/03 | 8.70   | Put  | Option on Bond Future | 1,381.0000           | 1,370.0000        | (0.797)           | 0            | 0           | 0             |
| 18/12/2006 | R203             | 2007/05/03 | 8.75   | Call | Option on Bond Future | 69,353.0000          | 68,552.0000       | (1.155)           | 0            | 0           | 0             |
| 18/12/2006 | R203             | 2007/05/03 | 8.70   | Call | Option on Bond Future | 66,286.0000          | 65,484.0000       | (1.210)           | 0            | 0           | 0             |
| 18/12/2006 | R203             | 2007/05/03 | 8.80   | Call | Option on Bond Future | 72,439.0000          | 71,637.0000       | (1.107)           | 0            | 0           | 0             |
| 18/12/2006 | R203             | 2007/05/03 | 8.50   | Call | Option on Bond Future | 54,280.0000          | 53,485.0000       | (1.465)           | 0            | 0           | 0             |
| 18/12/2006 | R203             | 2007/05/03 | 8.50   | Put  | Option on Bond Future | 2,697.0000           | 2,692.0000        | (0.185)           | 0            | 0           | 0             |
| 18/12/2006 | R203             | 2007/08/02 |        |      | Bond Future           | 7.7100               | 7.7210            | 0.143             | 0.0000       | 0.0000      | 0             |
| 18/12/2006 | R203             | 2007/08/02 | 8.80   | Call | Option on Bond Future | 76,536.0000          | 75,764.0000       | (1.009)           | 0            | 0           | 0             |
| 18/12/2006 | R203             | 2007/08/02 | 9.00   | Put  | Option on Bond Future | 1,653.0000           | 1,654.0000        | 0.060             | 0            | 0           | 0             |
| 18/12/2006 | R203             | 2007/08/02 | 8.70   | Put  | Option on Bond Future | 3,519.0000           | 3,534.0000        | 0.426             | 0            | 0           | 0             |
| 18/12/2006 | R203             | 2007/08/02 | 8.80   | Put  | Option on Bond Future | 2,762.0000           | 2,770.0000        | 0.290             | 0            | 0           | 0             |
| 18/12/2006 | R203             | 2007/08/02 | 9.00   | Call | Option on Bond Future | 88,207.0000          | 87,427.0000       | (0.884)           | 0            | 0           | 0             |
| 18/12/2006 | R203             | 2007/08/02 | 8.75   | Call | Option on Bond Future | 73,665.0000          | 72,896.0000       | (1.044)           | 0            | 0           | 0             |
| 18/12/2006 | R203             | 2007/08/02 | 8.70   | Call | Option on Bond Future | 70,818.0000          | 70,052.0000       | (1.082)           | 0            | 0           | 0             |
| 18/12/2006 | R203             | 2007/08/02 | 8.75   | Put  | Option on Bond Future | 3,121.0000           | 3,133.0000        | 0.384             | 0            | 0           | 0             |
| 18/12/2006 | R203             | 2007/08/02 | 8.50   | Put  | Option on Bond Future | 5,557.0000           | 5,590.0000        | 0.594             | 0            | 0           | 0             |
| 18/12/2006 | R203             | 2007/08/02 | 8.50   | Call | Option on Bond Future | 59,732.0000          | 58,985.0000       | (1.251)           | 0            | 0           | 0             |
| 18/12/2006 | R204             | 2007/02/01 |        |      | Bond Future           | 7.7760               | 7.7820            | 0.077             | 0.0000       | 0.0000      | 0             |
| 18/12/2006 | R204             | 2007/02/01 | 8.00   | Put  | Option on Bond Future | 7,983.0000           | 7,701.0000        | (3.533)           | 0            | 0           | 0             |
| 18/12/2006 | R204             | 2007/02/01 | 7.75   | Put  | Option on Bond Future | 15,803.0000          | 15,576.0000       | (1.436)           | 0            | 0           | 0             |
| 18/12/2006 | R204             | 2007/02/01 | 7.75   | Call | Option on Bond Future | 13,786.0000          | 13,093.0000       | (5.027)           | 0            | 0           | 0             |
| 18/12/2006 | R204             | 2007/02/01 | 8.00   | Call | Option on Bond Future | 25,147.0000          | 24,400.0000       | (2.971)           | 0            | 0           | 0             |
| 18/12/2006 | R204             | 2007/02/01 | 9.00   | Put  | Option on Bond Future | 207.0000             | 169.0000          | (18.357)          | 0            | 0           | 0             |
| 18/12/2006 | R204             | 2007/02/01 | 9.00   | Call | Option on Bond Future | 89,426.0000          | 88,922.0000       | (0.564)           | 0            | 0           | 0             |
| 18/12/2006 | R204             | 2007/02/01 | 7.25   | Put  | Option on Bond Future | 44,420.0000          | 44,572.0000       | 0.342             | 0            | 0           | 0             |
| 18/12/2006 | R204             | 2007/02/01 | 7.25   | Call | Option on Bond Future | 2,541.0000           | 2,228.0000        | (12.318)          | 0            | 0           | 0             |
| 18/12/2006 | R204             | 2007/02/01 | 8.65   | Put  | Option on Bond Future | 821.0000             | 718.0000          | (12.546)          | 0            | 0           | 0             |
| 18/12/2006 | R204             | 2007/02/01 | 8.55   | Call | Option on Bond Future | 58,899.0000          | 58,302.0000       | (1.014)           | 0            | 0           | 0             |
| 18/12/2006 | R204             | 2007/02/01 | 8.55   | Put  | Option on Bond Future | 1,208.0000           | 1,076.0000        | (10.927)          | 0            | 0           | 0             |
| 18/12/2006 | R204             | 2007/02/01 | 8.25   | Call | Option on Bond Future | 39,467.0000          | 38,769.0000       | (1.769)           | 0            | 0           | 0             |
| 18/12/2006 | R204             | 2007/02/01 | 8.50   | Put  | Option on Bond Future | 1,457.0000           | 1,310.0000        | (10.089)          | 0            | 0           | 0             |
| 18/12/2006 | R204             | 2007/02/01 | 8.65   | Call | Option on Bond Future | 65,642.0000          | 65,074.0000       | (0.865)           | 0            | 0           | 0             |
| 18/12/2006 | R204             | 2007/02/01 | 8.60   | Put  | Option on Bond Future | 998.0000             | 881.0000          | (11.723)          | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 18/12/2006 | R204             | 2007/02/01 | 7.00   | Put  | Option on Bond Future | 63,389.0000          | 63,712.0000       | 0.510             | 0            | 0           | 0             |
| 18/12/2006 | R204             | 2007/02/01 | 7.50   | Put  | Option on Bond Future | 28,203.0000          | 28,141.0000       | (0.220)           | 0            | 0           | 0             |
| 18/12/2006 | R204             | 2007/02/01 | 8.60   | Call | Option on Bond Future | 62,263.0000          | 61,681.0000       | (0.935)           | 0            | 0           | 0             |
| 18/12/2006 | R204             | 2007/02/01 | 7.00   | Call | Option on Bond Future | 801.0000             | 660.0000          | (17.603)          | 0            | 0           | 0             |
| 18/12/2006 | R204             | 2007/02/01 | 8.50   | Call | Option on Bond Future | 55,557.0000          | 54,944.0000       | (1.103)           | 0            | 0           | 0             |
| 18/12/2006 | R204             | 2007/02/01 | 7.50   | Call | Option on Bond Future | 6,509.0000           | 5,982.0000        | (8.096)           | 0            | 0           | 0             |
| 18/12/2006 | R204             | 2007/02/01 | 8.75   | Call | Option on Bond Future | 72,432.0000          | 71,888.0000       | (0.751)           | 0            | 0           | 0             |
| 18/12/2006 | R204             | 2007/02/01 | 8.75   | Put  | Option on Bond Future | 552.0000             | 474.0000          | (14.130)          | 0            | 0           | 0             |
| 18/12/2006 | R204             | 2007/02/01 | 8.25   | Put  | Option on Bond Future | 3,601.0000           | 3,369.0000        | (6.443)           | 0            | 0           | 0             |
| 18/12/2006 | R204             | 2007/02/01 | 6.75   | Call | Option on Bond Future | 200.0000             | 152.0000          | (24.000)          | 0            | 0           | 0             |
| 18/12/2006 | R204             | 2007/02/01 | 6.50   | Put  | Option on Bond Future | 105,677.0000         | 106,129.0000      | 0.428             | 0            | 0           | 0             |
| 18/12/2006 | R204             | 2007/02/01 | 6.50   | Call | Option on Bond Future | 39.0000              | 27.0000           | (30.769)          | 0            | 0           | 0             |
| 18/12/2006 | R204             | 2007/02/01 | 6.75   | Put  | Option on Bond Future | 84,035.0000          | 84,452.0000       | 0.496             | 0            | 0           | 0             |
| 18/12/2006 | R204             | 2007/05/03 |        |      | Bond Future           | 7.7280               | 7.7340            | 0.078             | 0.0000       | 0.0000      | 0             |
| 18/12/2006 | R204             | 2007/05/03 | 8.50   | Call | Option on Bond Future | 65,187.0000          | 64,601.0000       | (0.899)           | 0            | 0           | 0             |
| 18/12/2006 | R204             | 2007/05/03 | 8.80   | Call | Option on Bond Future | 82,554.0000          | 81,992.0000       | (0.681)           | 0            | 0           | 0             |
| 18/12/2006 | R204             | 2007/05/03 | 8.50   | Put  | Option on Bond Future | 8,093.0000           | 7,968.0000        | (1.545)           | 0            | 0           | 0             |
| 18/12/2006 | R204             | 2007/05/03 | 8.70   | Call | Option on Bond Future | 76,638.0000          | 76,067.0000       | (0.745)           | 0            | 0           | 0             |
| 18/12/2006 | R204             | 2007/05/03 | 8.80   | Put  | Option on Bond Future | 4,429.0000           | 4,328.0000        | (2.280)           | 0            | 0           | 0             |
| 18/12/2006 | R204             | 2007/05/03 | 8.70   | Put  | Option on Bond Future | 5,454.0000           | 5,344.0000        | (2.017)           | 0            | 0           | 0             |
| 18/12/2006 | R204             | 2007/05/03 | 9.00   | Call | Option on Bond Future | 94,659.0000          | 94,117.0000       | (0.573)           | 0            | 0           | 0             |
| 18/12/2006 | R204             | 2007/05/03 | 8.75   | Call | Option on Bond Future | 79,582.0000          | 79,016.0000       | (0.711)           | 0            | 0           | 0             |
| 18/12/2006 | R204             | 2007/05/03 | 9.00   | Put  | Option on Bond Future | 2,856.0000           | 2,774.0000        | (2.871)           | 0            | 0           | 0             |
| 18/12/2006 | R204             | 2007/05/03 | 8.75   | Put  | Option on Bond Future | 4,919.0000           | 4,814.0000        | (2.135)           | 0            | 0           | 0             |
| 18/12/2006 | R204             | 2007/08/02 |        |      | Bond Future           | 7.6850               | 7.6910            | 0.078             | 0.0000       | 0.0000      | 0             |
| 18/12/2006 | R204             | 2007/08/02 | 8.50   | Call | Option on Bond Future | 72,676.0000          | 72,145.0000       | (0.731)           | 0            | 0           | 0             |
| 18/12/2006 | R204             | 2007/08/02 | 8.50   | Put  | Option on Bond Future | 13,063.0000          | 12,988.0000       | (0.574)           | 0            | 0           | 0             |
| 18/12/2006 | R204             | 2007/08/02 | 8.75   | Put  | Option on Bond Future | 9,047.0000           | 8,974.0000        | (0.807)           | 0            | 0           | 0             |
| 18/12/2006 | R204             | 2007/08/02 | 8.75   | Call | Option on Bond Future | 86,014.0000          | 85,485.0000       | (0.615)           | 0            | 0           | 0             |
| 18/12/2006 | R204             | 2007/08/02 | 8.80   | Call | Option on Bond Future | 88,767.0000          | 88,238.0000       | (0.596)           | 0            | 0           | 0             |
| 18/12/2006 | R204             | 2007/08/02 | 9.00   | Put  | Option on Bond Future | 6,098.0000           | 6,032.0000        | (1.082)           | 0            | 0           | 0             |
| 18/12/2006 | R204             | 2007/08/02 | 8.80   | Put  | Option on Bond Future | 8,379.0000           | 8,307.0000        | (0.859)           | 0            | 0           | 0             |
| 18/12/2006 | R204             | 2007/08/02 | 8.70   | Put  | Option on Bond Future | 9,758.0000           | 9,684.0000        | (0.758)           | 0            | 0           | 0             |
| 18/12/2006 | R204             | 2007/08/02 | 8.70   | Call | Option on Bond Future | 83,288.0000          | 82,757.0000       | (0.638)           | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 18/12/2006 | R204             | 2007/08/02 | 9.00   | Call | Option on Bond Future | 100,003.0000         | 99,481.0000       | (0.522)           | 0            | 0           | 0             |
| 18/12/2006 | R206             | 2007/02/01 |        |      | Bond Future           | 7.9480               | 7.9600            | 0.151             | 0.0000       | 0.0000      | 0             |
| 18/12/2006 | R206             | 2007/02/01 | 7.75   | Call | Option on Bond Future | 4,121.0000           | 3,702.0000        | (10.167)          | 0            | 0           | 0             |
| 18/12/2006 | R206             | 2007/02/01 | 8.25   | Call | Option on Bond Future | 18,145.0000          | 17,467.0000       | (3.737)           | 0            | 0           | 0             |
| 18/12/2006 | R206             | 2007/02/01 | 8.25   | Put  | Option on Bond Future | 2,657.0000           | 2,600.0000        | (2.145)           | 0            | 0           | 0             |
| 18/12/2006 | R206             | 2007/02/01 | 7.75   | Put  | Option on Bond Future | 14,444.0000          | 14,646.0000       | 1.399             | 0            | 0           | 0             |
| 18/12/2006 | R206             | 2007/02/01 | 8.00   | Call | Option on Bond Future | 9,638.0000           | 9,037.0000        | (6.236)           | 0            | 0           | 0             |
| 18/12/2006 | R206             | 2007/02/01 | 8.00   | Put  | Option on Bond Future | 6,949.0000           | 6,969.0000        | 0.288             | 0            | 0           | 0             |
| 18/12/2006 | R206             | 2007/05/03 |        |      | Bond Future           | 7.8900               | 7.9010            | 0.139             | 0.0000       | 0.0000      | 0             |
| 18/12/2006 | R206             | 2007/05/03 | 8.00   | Call | Option on Bond Future | 16,825.0000          | 16,361.0000       | (2.758)           | 0            | 0           | 0             |
| 18/12/2006 | R206             | 2007/05/03 | 8.25   | Put  | Option on Bond Future | 6,617.0000           | 6,651.0000        | 0.514             | 0            | 0           | 0             |
| 18/12/2006 | R206             | 2007/05/03 | 8.25   | Call | Option on Bond Future | 24,622.0000          | 24,100.0000       | (2.120)           | 0            | 0           | 0             |
| 18/12/2006 | R206             | 2007/05/03 | 7.75   | Put  | Option on Bond Future | 17,809.0000          | 17,982.0000       | 0.971             | 0            | 0           | 0             |
| 18/12/2006 | R206             | 2007/05/03 | 8.00   | Put  | Option on Bond Future | 11,280.0000          | 11,372.0000       | 0.816             | 0            | 0           | 0             |
| 18/12/2006 | R206             | 2007/05/03 | 7.75   | Call | Option on Bond Future | 10,694.0000          | 10,311.0000       | (3.581)           | 0            | 0           | 0             |
| 18/12/2006 | R206             | 2007/08/02 |        |      | Bond Future           | 7.8350               | 7.8470            | 0.153             | 0.0000       | 0.0000      | 0             |
| 18/12/2006 | R206             | 2007/08/02 | 7.75   | Call | Option on Bond Future | 15,513.0000          | 15,122.0000       | (2.520)           | 0            | 0           | 0             |
| 18/12/2006 | R206             | 2007/08/02 | 7.75   | Put  | Option on Bond Future | 19,715.0000          | 19,916.0000       | 1.020             | 0            | 0           | 0             |
| 18/12/2006 | R206             | 2007/08/02 | 8.00   | Call | Option on Bond Future | 21,771.0000          | 21,315.0000       | (2.095)           | 0            | 0           | 0             |
| 18/12/2006 | R206             | 2007/08/02 | 8.25   | Put  | Option on Bond Future | 9,059.0000           | 9,143.0000        | 0.927             | 0            | 0           | 0             |
| 18/12/2006 | R206             | 2007/08/02 | 8.25   | Call | Option on Bond Future | 29,261.0000          | 28,754.0000       | (1.733)           | 0            | 0           | 0             |
| 18/12/2006 | R206             | 2007/08/02 | 8.00   | Put  | Option on Bond Future | 13,676.0000          | 13,813.0000       | 1.002             | 0            | 0           | 0             |
| 18/12/2006 | R207             | 2007/02/01 |        |      | Bond Future           | 7.6950               | 7.7060            | 0.143             | 0.0000       | 0.0000      | 0             |
| 18/12/2006 | R207             | 2007/02/01 | 9.00   | Call | Option on Bond Future | 96,155.0000          | 95,285.0000       | (0.905)           | 0            | 0           | 0             |
| 18/12/2006 | R207             | 2007/02/01 | 8.00   | Put  | Option on Bond Future | 3,567.0000           | 3,475.0000        | (2.579)           | 0            | 0           | 0             |
| 18/12/2006 | R207             | 2007/02/01 | 8.00   | Call | Option on Bond Future | 27,284.0000          | 26,322.0000       | (3.526)           | 0            | 0           | 0             |
| 18/12/2006 | R207             | 2007/02/01 | 6.75   | Call | Option on Bond Future | 58.0000              | 40.0000           | (31.034)          | 0            | 0           | 0             |
| 18/12/2006 | R207             | 2007/02/01 | 9.00   | Put  | Option on Bond Future | 3.0000               | 2.0000            | (33.333)          | 0            | 0           | 0             |
| 18/12/2006 | R207             | 2007/02/01 | 6.50   | Put  | Option on Bond Future | 101,031.0000         | 101,898.0000      | 0.858             | 0            | 0           | 0             |
| 18/12/2006 | R207             | 2007/02/01 | 6.50   | Call | Option on Bond Future | 6.0000               | 3.0000            | (50.000)          | 0            | 0           | 0             |
| 18/12/2006 | R207             | 2007/02/01 | 7.75   | Call | Option on Bond Future | 14,245.0000          | 13,384.0000       | (6.044)           | 0            | 0           | 0             |
| 18/12/2006 | R207             | 2007/02/01 | 7.75   | Put  | Option on Bond Future | 9,910.0000           | 9,917.0000        | 0.071             | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 18/12/2006 | R207             | 2007/02/01 | 8.65   | Put  | Option on Bond Future | 62.0000              | 51.0000           | (17.742)          | 0            | 0           | 0             |
| 18/12/2006 | R207             | 2007/02/01 | 6.75   | Put  | Option on Bond Future | 78,824.0000          | 79,675.0000       | 1.080             | 0            | 0           | 0             |
| 18/12/2006 | R207             | 2007/02/01 | 8.75   | Call | Option on Bond Future | 78,803.0000          | 77,928.0000       | (1.110)           | 0            | 0           | 0             |
| 18/12/2006 | R207             | 2007/02/01 | 8.50   | Put  | Option on Bond Future | 190.0000             | 165.0000          | (13.158)          | 0            | 0           | 0             |
| 18/12/2006 | R207             | 2007/02/01 | 8.50   | Call | Option on Bond Future | 61,111.0000          | 60,217.0000       | (1.463)           | 0            | 0           | 0             |
| 18/12/2006 | R207             | 2007/02/01 | 8.55   | Put  | Option on Bond Future | 132.0000             | 113.0000          | (14.394)          | 0            | 0           | 0             |
| 18/12/2006 | R207             | 2007/02/01 | 7.00   | Call | Option on Bond Future | 390.0000             | 299.0000          | (23.333)          | 0            | 0           | 0             |
| 18/12/2006 | R207             | 2007/02/01 | 8.25   | Call | Option on Bond Future | 43,536.0000          | 42,600.0000       | (2.150)           | 0            | 0           | 0             |
| 18/12/2006 | R207             | 2007/02/01 | 8.55   | Call | Option on Bond Future | 64,663.0000          | 63,774.0000       | (1.375)           | 0            | 0           | 0             |
| 18/12/2006 | R207             | 2007/02/01 | 8.65   | Call | Option on Bond Future | 71,753.0000          | 70,873.0000       | (1.226)           | 0            | 0           | 0             |
| 18/12/2006 | R207             | 2007/02/01 | 7.00   | Put  | Option on Bond Future | 57,509.0000          | 58,287.0000       | 1.353             | 0            | 0           | 0             |
| 18/12/2006 | R207             | 2007/02/01 | 7.50   | Put  | Option on Bond Future | 21,435.0000          | 21,711.0000       | 1.288             | 0            | 0           | 0             |
| 18/12/2006 | R207             | 2007/02/01 | 8.25   | Put  | Option on Bond Future | 964.0000             | 896.0000          | (7.054)           | 0            | 0           | 0             |
| 18/12/2006 | R207             | 2007/02/01 | 8.45   | Call | Option on Bond Future | 57,561.0000          | 56,660.0000       | (1.565)           | 0            | 0           | 0             |
| 18/12/2006 | R207             | 2007/02/01 | 8.45   | Put  | Option on Bond Future | 270.0000             | 239.0000          | (11.481)          | 0            | 0           | 0             |
| 18/12/2006 | R207             | 2007/02/01 | 8.75   | Put  | Option on Bond Future | 27.0000              | 21.0000           | (22.222)          | 0            | 0           | 0             |
| 18/12/2006 | R207             | 2007/02/01 | 7.50   | Call | Option on Bond Future | 5,849.0000           | 5,256.0000        | (10.138)          | 0            | 0           | 0             |
| 18/12/2006 | R207             | 2007/02/01 | 8.60   | Put  | Option on Bond Future | 91.0000              | 76.0000           | (16.484)          | 0            | 0           | 0             |
| 18/12/2006 | R207             | 2007/02/01 | 7.25   | Put  | Option on Bond Future | 37,855.0000          | 38,438.0000       | 1.540             | 0            | 0           | 0             |
| 18/12/2006 | R207             | 2007/02/01 | 7.25   | Call | Option on Bond Future | 1,790.0000           | 1,504.0000        | (15.978)          | 0            | 0           | 0             |
| 18/12/2006 | R207             | 2007/02/01 | 8.60   | Call | Option on Bond Future | 68,212.0000          | 67,328.0000       | (1.296)           | 0            | 0           | 0             |
| 18/12/2006 | R207             | 2007/05/03 |        |      | Bond Future           | 7.6500               | 7.6610            | 0.144             | 0.0000       | 0.0000      | 0             |
| 18/12/2006 | R207             | 2007/05/03 | 9.00   | Put  | Option on Bond Future | 433.0000             | 422.0000          | (2.540)           | 0            | 0           | 0             |
| 18/12/2006 | R207             | 2007/05/03 | 8.50   | Call | Option on Bond Future | 66,308.0000          | 65,431.0000       | (1.323)           | 0            | 0           | 0             |
| 18/12/2006 | R207             | 2007/05/03 | 9.00   | Call | Option on Bond Future | 99,152.0000          | 98,277.0000       | (0.882)           | 0            | 0           | 0             |
| 18/12/2006 | R207             | 2007/05/03 | 8.50   | Put  | Option on Bond Future | 2,493.0000           | 2,480.0000        | (0.521)           | 0            | 0           | 0             |
| 18/12/2006 | R207             | 2007/05/03 | 8.70   | Put  | Option on Bond Future | 1,297.0000           | 1,281.0000        | (1.234)           | 0            | 0           | 0             |
| 18/12/2006 | R207             | 2007/05/03 | 8.75   | Put  | Option on Bond Future | 1,091.0000           | 1,076.0000        | (1.375)           | 0            | 0           | 0             |
| 18/12/2006 | R207             | 2007/05/03 | 8.75   | Call | Option on Bond Future | 82,591.0000          | 81,712.0000       | (1.064)           | 0            | 0           | 0             |
| 18/12/2006 | R207             | 2007/05/03 | 8.70   | Call | Option on Bond Future | 79,298.0000          | 78,418.0000       | (1.110)           | 0            | 0           | 0             |
| 18/12/2006 | R207             | 2007/05/03 | 8.80   | Put  | Option on Bond Future | 914.0000             | 899.0000          | (1.641)           | 0            | 0           | 0             |
| 18/12/2006 | R207             | 2007/05/03 | 8.80   | Call | Option on Bond Future | 85,895.0000          | 85,016.0000       | (1.023)           | 0            | 0           | 0             |
| 18/12/2006 | R207             | 2007/08/02 |        |      | Bond Future           | 7.6090               | 7.6200            | 0.145             | 0.0000       | 0.0000      | 0             |
| 18/12/2006 | R207             | 2007/08/02 | 8.50   | Call | Option on Bond Future | 71,270.0000          | 70,438.0000       | (1.167)           | 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 |
|---------------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 18/12/2006          | R207             | 2007/08/02 | 8.50   | Put  | Option on Bond Future | 4,968.0000           | 4,993.0000        | 0.503             | 0            | 0           | 0             |
| 18/12/2006          | R207             | 2007/08/02 | 8.70   | Put  | Option on Bond Future | 3,106.0000           | 3,115.0000        | 0.290             | 0            | 0           | 0             |
| 18/12/2006          | R207             | 2007/08/02 | 8.70   | Call | Option on Bond Future | 83,451.0000          | 82,602.0000       | (1.017)           | 0            | 0           | 0             |
| 18/12/2006          | R207             | 2007/08/02 | 9.00   | Call | Option on Bond Future | 102,293.0000         | 101,434.0000      | (0.840)           | 0            | 0           | 0             |
| 18/12/2006          | R207             | 2007/08/02 | 9.00   | Put  | Option on Bond Future | 1,434.0000           | 1,432.0000        | (0.139)           | 0            | 0           | 0             |
| 18/12/2006          | R207             | 2007/08/02 | 8.75   | Put  | Option on Bond Future | 2,747.0000           | 2,753.0000        | 0.218             | 0            | 0           | 0             |
| 18/12/2006          | R207             | 2007/08/02 | 8.75   | Call | Option on Bond Future | 86,555.0000          | 85,704.0000       | (0.983)           | 0            | 0           | 0             |
| 18/12/2006          | R207             | 2007/08/02 | 8.80   | Put  | Option on Bond Future | 2,423.0000           | 2,427.0000        | 0.165             | 0            | 0           | 0             |
| 18/12/2006          | R207             | 2007/08/02 | 8.80   | Call | Option on Bond Future | 89,678.0000          | 88,824.0000       | (0.952)           | 0            | 0           | 0             |
| 18/12/2006          | TRT1             | 2007/02/01 |        |      | Index Future          | 246.3060             | 246.2590          | (0.019)           | 0.0000       | 0.0000      | 500           |
| 18/12/2006          | TRT1             | 2007/02/01 | 243.60 | Call | Index Future          | 34,439.0000          | 33,628.0000       | (2.355)           | 0            | 0           | 0             |
| 18/12/2006          | TRT1             | 2007/02/01 | 243.60 | Put  | Index Future          | 7,379.0000           | 7,038.0000        | (4.621)           | 0            | 0           | 0             |
| <b>Grand Total:</b> |                  |            |        |      |                       |                      |                   |                   |              |             | <b>1,828</b>  |