



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for 22/12/2006

| 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 |
|------------|------------------|--------|------|--------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 22/12/2006 | CRD1 2007/02/01  |        |      | Index Future | 107.2510             | 107.3610          | 0.103             | 0.0000       | 0.0000      | 10            |
| 22/12/2006 | CRD1 2007/02/01  | 106.00 | Call | Index Future | 15,130.0000          | 15,909.0000       | 5.149             | 0            | 0           | 0             |
| 22/12/2006 | CRD1 2007/02/01  | 106.00 | Put  | Index Future | 2,620.0000           | 2,299.0000        | (12.252)          | 0            | 0           | 0             |
| 22/12/2006 | GOVI 2007/02/01  |        |      | jGovi        | 250.1080             | 250.4360          | 0.131             | 0.0000       | 0.0000      | 66            |
| 22/12/2006 | GOVI 2007/02/01  | 230.00 | Put  | jGovi        | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/12/2006 | GOVI 2007/02/01  | 230.00 | Call | jGovi        | 201,080.0000         | 204,360.0000      | 1.631             | 0            | 0           | 0             |
| 22/12/2006 | GOVI 2007/05/03  |        |      | jGovi        | 255.6570             | 255.9910          | 0.131             | 0.0000       | 0.0000      | 118           |
| 22/12/2006 | GOVI 2007/05/03  | 235.00 | Call | jGovi        | 206,572.0000         | 209,912.0000      | 1.617             | 0            | 0           | 0             |
| 22/12/2006 | GOVI 2007/05/03  | 235.00 | Put  | jGovi        | 2.0000               | 2.0000            | -                 | 0            | 0           | 0             |
| 22/12/2006 | GOVI 2007/08/02  |        |      | jGovi        | 261.2440             | 261.5860          | 0.131             | 0.0000       | 0.0000      | 0             |
| 22/12/2006 | GOVI 2007/08/02  | 240.50 | Call | jGovi        | 207,517.0000         | 210,925.0000      | 1.642             | 0            | 0           | 0             |
| 22/12/2006 | GOVI 2007/08/02  | 240.50 | Put  | jGovi        | 77.0000              | 65.0000           | (15.584)          | 0            | 0           | 0             |
| 22/12/2006 | ILBI 2007/02/01  |        |      | Index Future | 269.9930             | 269.9930          | -                 | 0.0000       | 0.0000      | 0             |
| 22/12/2006 | ILBI 2007/02/01  | 265.00 | Put  | Index Future | 3,110.0000           | 2,992.0000        | (3.794)           | 0            | 0           | 0             |
| 22/12/2006 | ILBI 2007/02/01  | 265.00 | Call | Index Future | 53,040.0000          | 52,922.0000       | (0.222)           | 0            | 0           | 0             |
| 22/12/2006 | J153 2010/08/31  |        |      | jSwap        | 8.7270               | 8.7110            | (0.183)           | 0.0000       | 0.0000      | 0             |
| 22/12/2006 | J157 2015/09/15  |        |      | jSwap        | 8.4120               | 8.3880            | (0.285)           | 0.0000       | 0.0000      | 0             |
| 22/12/2006 | J186 2026/12/21  |        |      | jSwap        | 7.8400               | 7.8230            | (0.217)           | 0.0000       | 0.0000      | 0             |

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|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 22/12/2006 | J194             | 2008/02/28 |        |      | jSwap           | 9.0210               | 9.0210            | -                 | 0.0000       | 0.0000      | 0             |
| 22/12/2006 | J201             | 2014/12/22 |        |      | jSwap           | 8.4500               | 8.4270            | (0.272)           | 0.0000       | 0.0000      | 0             |
| 22/12/2006 | J203             | 2017/09/15 |        |      | jSwap           | 8.3140               | 8.2880            | (0.313)           | 0.0000       | 0.0000      | 0             |
| 22/12/2006 | J204             | 2018/12/21 |        |      | jSwap           | 8.2630               | 8.2340            | (0.351)           | 0.0000       | 0.0000      | 0             |
| 22/12/2006 | J207             | 2020/01/15 |        |      | jSwap           | 8.2040               | 8.1760            | (0.341)           | 0.0000       | 0.0000      | 0             |
| 22/12/2006 | JBAR             | 2005/12/21 |        |      | jBar            | 9.1760               | 9.1680            | (0.087)           | 0.0000       | 0.0000      | 0             |
| 22/12/2006 | JFRA             | 2007/02/01 |        |      | jFra            | 9.1530               | 9.1570            | 0.044             | 0.0000       | 0.0000      | 0             |
| 22/12/2006 | JFRA             | 2007/02/01 | 7.50   | Put  | Option on jFra  | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/12/2006 | JFRA             | 2007/02/01 | 7.50   | Call | Option on jFra  | 4,029.0000           | 4,039.0000        | 0.248             | 0            | 0           | 0             |
| 22/12/2006 | JFRA             | 2007/05/03 |        |      | jFra            | 9.1950               | 9.1910            | (0.044)           | 0.0000       | 0.0000      | 0             |
| 22/12/2006 | JFRA             | 2007/05/03 | 7.50   | Put  | Option on jFra  | 28.0000              | 27.0000           | (3.571)           | 0            | 0           | 0             |
| 22/12/2006 | JFRA             | 2007/05/03 | 7.50   | Call | Option on jFra  | 4,159.0000           | 4,149.0000        | (0.240)           | 0            | 0           | 0             |
| 22/12/2006 | JFRA             | 2007/08/02 |        |      | jFra            | 9.1320               | 9.1230            | (0.099)           | 0.0000       | 0.0000      | 0             |
| 22/12/2006 | JFRA             | 2007/08/02 | 7.50   | Put  | Option on jFra  | 112.0000             | 113.0000          | 0.893             | 0            | 0           | 0             |
| 22/12/2006 | JFRA             | 2007/08/02 | 7.50   | Call | Option on jFra  | 4,090.0000           | 4,069.0000        | (0.513)           | 0            | 0           | 0             |
| 22/12/2006 | JFRA             | 2007/11/01 |        |      | jFra            | 9.0430               | 9.0430            | -                 | 0.0000       | 0.0000      | 0             |
| 22/12/2006 | JFRA             | 2007/11/01 | 7.50   | Call | Option on jFra  | 4,280.0000           | 4,279.0000        | (0.023)           | 0            | 0           | 0             |
| 22/12/2006 | JFRA             | 2007/11/01 | 7.50   | Put  | Option on jFra  | 235.0000             | 234.0000          | (0.426)           | 0            | 0           | 0             |
| 22/12/2006 | JFRA             | 2008/02/07 |        |      | jFra            | 8.8560               | 8.8680            | 0.136             | 0.0000       | 0.0000      | 0             |
| 22/12/2006 | JFRA             | 2008/02/07 | 7.50   | Put  | Option on jFra  | 19,569.0000          | 19,529.0000       | (0.204)           | 0            | 0           | 0             |
| 22/12/2006 | JFRA             | 2008/02/07 | 7.50   | Call | Option on jFra  | 22,874.0000          | 22,863.0000       | (0.048)           | 0            | 0           | 0             |
| 22/12/2006 | JN02             | 2007/02/01 |        |      | jNote           | 8.8980               | 8.8960            | (0.022)           | 0.0000       | 0.0000      | 0             |
| 22/12/2006 | JN02             | 2007/02/01 | 9.00   | Call | Option on jNote | 5,883.0000           | 5,786.0000        | (1.649)           | 0            | 0           | 0             |

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|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 22/12/2006 | JN02             | 2007/02/01 | 9.00   | Put  | Option on jNote | 7,744.0000           | 7,683.0000        | (0.788)           | 0            | 0           | 0             |
| 22/12/2006 | JN02             | 2007/05/03 |        |      | jNote           | 8.8040               | 8.7970            | (0.080)           | 0.0000       | 0.0000      | 0             |
| 22/12/2006 | JN02             | 2007/05/03 | 9.25   | Put  | Option on jNote | 16,591.0000          | 16,626.0000       | 0.211             | 0            | 0           | 0             |
| 22/12/2006 | JN02             | 2007/05/03 | 9.25   | Call | Option on jNote | 8,454.0000           | 8,361.0000        | (1.100)           | 0            | 0           | 0             |
| 22/12/2006 | JN02             | 2007/08/02 |        |      | jNote           | 8.6970               | 8.6850            | (0.138)           | 0.0000       | 0.0000      | 0             |
| 22/12/2006 | JN02             | 2007/08/02 | 9.25   | Call | Option on jNote | 11,168.0000          | 11,048.0000       | (1.074)           | 0            | 0           | 0             |
| 22/12/2006 | JN02             | 2007/08/02 | 9.25   | Put  | Option on jNote | 21,269.0000          | 21,369.0000       | 0.470             | 0            | 0           | 0             |
| 22/12/2006 | JN05             | 2007/02/01 |        |      | jNote           | 8.5350               | 8.5180            | (0.199)           | 0.0000       | 0.0000      | 0             |
| 22/12/2006 | JN05             | 2007/02/01 | 9.25   | Put  | Option on jNote | 29,102.0000          | 29,745.0000       | 2.209             | 0            | 0           | 0             |
| 22/12/2006 | JN05             | 2007/02/01 | 9.25   | Call | Option on jNote | 337.0000             | 287.0000          | (14.837)          | 0            | 0           | 0             |
| 22/12/2006 | JN05             | 2007/05/03 |        |      | jNote           | 8.4770               | 8.4580            | (0.224)           | 0.0000       | 0.0000      | 0             |
| 22/12/2006 | JN05             | 2007/05/03 | 9.25   | Put  | Option on jNote | 33,625.0000          | 34,260.0000       | 1.888             | 0            | 0           | 0             |
| 22/12/2006 | JN05             | 2007/05/03 | 9.25   | Call | Option on jNote | 2,475.0000           | 2,333.0000        | (5.737)           | 0            | 0           | 0             |
| 22/12/2006 | JN05             | 2007/08/02 |        |      | jNote           | 8.4140               | 8.3930            | (0.250)           | 0.0000       | 0.0000      | 0             |
| 22/12/2006 | JN05             | 2007/08/02 | 9.25   | Put  | Option on jNote | 38,152.0000          | 38,825.0000       | 1.764             | 0            | 0           | 0             |
| 22/12/2006 | JN05             | 2007/08/02 | 9.25   | Call | Option on jNote | 4,399.0000           | 4,211.0000        | (4.274)           | 0            | 0           | 0             |
| 22/12/2006 | JN10             | 2007/02/01 |        |      | jNote           | 8.2350               | 8.2100            | (0.304)           | 0.0000       | 0.0000      | 0             |
| 22/12/2006 | JN10             | 2007/02/01 | 9.00   | Put  | Option on jNote | 51,410.0000          | 53,131.0000       | 3.348             | 0            | 0           | 0             |
| 22/12/2006 | JN10             | 2007/02/01 | 9.00   | Call | Option on jNote | 8.0000               | 5.0000            | (37.500)          | 0            | 0           | 0             |
| 22/12/2006 | JN10             | 2007/05/03 |        |      | jNote           | 8.1900               | 8.1640            | (0.317)           | 0.0000       | 0.0000      | 0             |
| 22/12/2006 | JN10             | 2007/05/03 | 9.00   | Call | Option on jNote | 489.0000             | 416.0000          | (14.928)          | 0            | 0           | 0             |
| 22/12/2006 | JN10             | 2007/05/03 | 9.00   | Put  | Option on jNote | 55,043.0000          | 56,771.0000       | 3.139             | 0            | 0           | 0             |
| 22/12/2006 | JN10             | 2007/08/02 |        |      | jNote           | 8.1430               | 8.1140            | (0.356)           | 0.0000       | 0.0000      | 0             |
| 22/12/2006 | JN10             | 2007/08/02 | 9.00   | Put  | Option on jNote | 59,230.0000          | 61,094.0000       | 3.147             | 0            | 0           | 0             |
| 22/12/2006 | JN10             | 2007/08/02 | 9.00   | Call | Option on jNote | 1,363.0000           | 1,211.0000        | (11.152)          | 0            | 0           | 0             |
| 22/12/2006 | JROD             | 2006/12/29 |        |      | jRod            | 8.1510               | 8.1460            | (0.061)           | 0.0000       | 0.0000      | 0             |

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| 22/12/2006 | JROD             | 2007/01/31 |        |      | jRod                  | 8.5470               | 8.5330            | (0.164)           | 0.0000       | 0.0000      | 0             |
| 22/12/2006 | JROD             | 2007/02/28 |        |      | jRod                  | 8.9380               | 8.9190            | (0.213)           | 0.0000       | 0.0000      | 0             |
| 22/12/2006 | JROD             | 2007/03/30 |        |      | jRod                  | 8.6920               | 8.6830            | (0.104)           | 0.0000       | 0.0000      | 0             |
| 22/12/2006 | JROD             | 2007/04/30 |        |      | jRod                  | 8.9520               | 8.9450            | (0.078)           | 0.0000       | 0.0000      | 0             |
| 22/12/2006 | JROD             | 2007/05/31 |        |      | jRod                  | 9.1560               | 9.1510            | (0.055)           | 0.0000       | 0.0000      | 0             |
| 22/12/2006 | OTH1             | 2007/02/01 |        |      | Index Future          | 246.3420             | 246.6040          | 0.106             | 0.0000       | 0.0000      | 15            |
| 22/12/2006 | OTH1             | 2007/02/01 | 243.58 | Put  | Index Future          | 6,298.0000           | 5,516.0000        | (12.417)          | 0            | 0           | 0             |
| 22/12/2006 | OTH1             | 2007/02/01 | 243.58 | Call | Index Future          | 33,918.0000          | 35,756.0000       | 5.419             | 0            | 0           | 0             |
| 22/12/2006 | R153             | 2007/02/01 |        |      | Bond Future           | 8.1800               | 8.1600            | (0.244)           | 0.0000       | 0.0000      | 62            |
| 22/12/2006 | R153             | 2007/02/01 | 8.55   | Call | Option on Bond Future | 14,380.0000          | 14,837.0000       | 3.178             | 0            | 0           | 0             |
| 22/12/2006 | R153             | 2007/02/01 | 8.25   | Put  | Option on Bond Future | 5,286.0000           | 4,925.0000        | (6.829)           | 0            | 0           | 0             |
| 22/12/2006 | R153             | 2007/02/01 | 8.55   | Put  | Option on Bond Future | 2,210.0000           | 2,005.0000        | (9.276)           | 0            | 0           | 0             |
| 22/12/2006 | R153             | 2007/02/01 | 8.75   | Put  | Option on Bond Future | 1,128.0000           | 1,002.0000        | (11.170)          | 0            | 0           | 0             |
| 22/12/2006 | R153             | 2007/02/01 | 8.00   | Call | Option on Bond Future | 3,681.0000           | 3,850.0000        | 4.591             | 0            | 0           | 0             |
| 22/12/2006 | R153             | 2007/02/01 | 8.25   | Call | Option on Bond Future | 7,601.0000           | 7,903.0000        | 3.973             | 0            | 0           | 0             |
| 22/12/2006 | R153             | 2007/02/01 | 8.45   | Put  | Option on Bond Future | 3,011.0000           | 2,757.0000        | (8.436)           | 0            | 0           | 0             |
| 22/12/2006 | R153             | 2007/02/01 | 8.50   | Call | Option on Bond Future | 13,121.0000          | 13,555.0000       | 3.308             | 0            | 0           | 0             |
| 22/12/2006 | R153             | 2007/02/01 | 8.45   | Call | Option on Bond Future | 11,907.0000          | 12,316.0000       | 3.435             | 0            | 0           | 0             |
| 22/12/2006 | R153             | 2007/02/01 | 8.75   | Call | Option on Bond Future | 19,807.0000          | 20,344.0000       | 2.711             | 0            | 0           | 0             |
| 22/12/2006 | R153             | 2007/02/01 | 8.00   | Put  | Option on Bond Future | 9,662.0000           | 9,168.0000        | (5.113)           | 0            | 0           | 0             |
| 22/12/2006 | R153             | 2007/02/01 | 8.50   | Put  | Option on Bond Future | 2,586.0000           | 2,358.0000        | (8.817)           | 0            | 0           | 0             |
| 22/12/2006 | R153             | 2007/02/01 | 9.00   | Put  | Option on Bond Future | 453.0000             | 392.0000          | (13.466)          | 0            | 0           | 0             |
| 22/12/2006 | R153             | 2007/02/01 | 9.00   | Call | Option on Bond Future | 27,203.0000          | 27,804.0000       | 2.209             | 0            | 0           | 0             |
| 22/12/2006 | R153             | 2007/02/01 | 9.25   | Call | Option on Bond Future | 34,920.0000          | 35,555.0000       | 1.818             | 0            | 0           | 0             |
| 22/12/2006 | R153             | 2007/02/01 | 6.50   | Put  | Option on Bond Future | 57,387.0000          | 56,725.0000       | (1.154)           | 0            | 0           | 0             |
| 22/12/2006 | R153             | 2007/02/01 | 6.75   | Call | Option on Bond Future | 3.0000               | 3.0000            | -                 | 0            | 0           | 0             |
| 22/12/2006 | R153             | 2007/02/01 | 6.75   | Put  | Option on Bond Future | 48,624.0000          | 47,961.0000       | (1.364)           | 0            | 0           | 0             |
| 22/12/2006 | R153             | 2007/02/01 | 6.50   | Call | Option on Bond Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/12/2006 | R153             | 2007/02/01 | 7.00   | Put  | Option on Bond Future | 39,957.0000          | 39,295.0000       | (1.657)           | 0            | 0           | 0             |
| 22/12/2006 | R153             | 2007/02/01 | 7.00   | Call | Option on Bond Future | 22.0000              | 23.0000           | 4.545             | 0            | 0           | 0             |

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| 22/12/2006 | R153             | 2007/02/01 | 7.25   | Put  | Option on Bond Future | 31,442.0000          | 30,785.0000       | (2.090)           | 0            | 0           | 0             |
| 22/12/2006 | R153             | 2007/02/01 | 9.25   | Put  | Option on Bond Future | 173.0000             | 145.0000          | (16.185)          | 0            | 0           | 0             |
| 22/12/2006 | R153             | 2007/02/01 | 7.25   | Call | Option on Bond Future | 114.0000             | 119.0000          | 4.386             | 0            | 0           | 0             |
| 22/12/2006 | R153             | 2007/02/01 | 7.50   | Call | Option on Bond Future | 451.0000             | 473.0000          | 4.878             | 0            | 0           | 0             |
| 22/12/2006 | R153             | 2007/02/01 | 7.50   | Put  | Option on Bond Future | 23,252.0000          | 22,612.0000       | (2.752)           | 0            | 0           | 0             |
| 22/12/2006 | R153             | 2007/02/01 | 7.75   | Call | Option on Bond Future | 1,405.0000           | 1,476.0000        | 5.053             | 0            | 0           | 0             |
| 22/12/2006 | R153             | 2007/02/01 | 7.75   | Put  | Option on Bond Future | 15,757.0000          | 15,165.0000       | (3.757)           | 0            | 0           | 0             |
| 22/12/2006 | R153             | 2007/05/03 |        |      | Bond Future           | 8.1200               | 8.1000            | (0.246)           | 0.0000       | 0.0000      | 1             |
| 22/12/2006 | R153             | 2007/05/03 | 8.50   | Call | Option on Bond Future | 18,357.0000          | 18,731.0000       | 2.037             | 0            | 0           | 0             |
| 22/12/2006 | R153             | 2007/05/03 | 8.50   | Put  | Option on Bond Future | 6,641.0000           | 6,394.0000        | (3.719)           | 0            | 0           | 0             |
| 22/12/2006 | R153             | 2007/05/03 | 8.80   | Put  | Option on Bond Future | 3,973.0000           | 3,799.0000        | (4.380)           | 0            | 0           | 0             |
| 22/12/2006 | R153             | 2007/05/03 | 8.80   | Call | Option on Bond Future | 24,831.0000          | 25,278.0000       | 1.800             | 0            | 0           | 0             |
| 22/12/2006 | R153             | 2007/05/03 | 8.70   | Put  | Option on Bond Future | 4,750.0000           | 4,553.0000        | (4.147)           | 0            | 0           | 0             |
| 22/12/2006 | R153             | 2007/05/03 | 8.70   | Call | Option on Bond Future | 22,572.0000          | 22,995.0000       | 1.874             | 0            | 0           | 0             |
| 22/12/2006 | R153             | 2007/05/03 | 8.75   | Call | Option on Bond Future | 23,690.0000          | 24,125.0000       | 1.836             | 0            | 0           | 0             |
| 22/12/2006 | R153             | 2007/05/03 | 8.75   | Put  | Option on Bond Future | 4,349.0000           | 4,163.0000        | (4.277)           | 0            | 0           | 0             |
| 22/12/2006 | R153             | 2007/05/03 | 9.00   | Call | Option on Bond Future | 29,618.0000          | 30,106.0000       | 1.648             | 0            | 0           | 0             |
| 22/12/2006 | R153             | 2007/05/03 | 9.00   | Put  | Option on Bond Future | 2,718.0000           | 2,585.0000        | (4.893)           | 0            | 0           | 0             |
| 22/12/2006 | R153             | 2007/08/02 |        |      | Bond Future           | 7.9390               | 7.9140            | (0.315)           | 0.0000       | 0.0000      | 0             |
| 22/12/2006 | R153             | 2007/08/02 | 8.70   | Put  | Option on Bond Future | 6,819.0000           | 6,590.0000        | (3.358)           | 0            | 0           | 0             |
| 22/12/2006 | R153             | 2007/08/02 | 8.70   | Call | Option on Bond Future | 28,620.0000          | 29,116.0000       | 1.733             | 0            | 0           | 0             |
| 22/12/2006 | R153             | 2007/08/02 | 8.50   | Put  | Option on Bond Future | 8,618.0000           | 8,348.0000        | (3.133)           | 0            | 0           | 0             |
| 22/12/2006 | R153             | 2007/08/02 | 8.80   | Call | Option on Bond Future | 30,659.0000          | 31,174.0000       | 1.680             | 0            | 0           | 0             |
| 22/12/2006 | R153             | 2007/08/02 | 8.80   | Put  | Option on Bond Future | 6,034.0000           | 5,823.0000        | (3.497)           | 0            | 0           | 0             |
| 22/12/2006 | R153             | 2007/08/02 | 8.75   | Put  | Option on Bond Future | 6,417.0000           | 6,197.0000        | (3.428)           | 0            | 0           | 0             |
| 22/12/2006 | R153             | 2007/08/02 | 8.75   | Call | Option on Bond Future | 29,631.0000          | 30,137.0000       | 1.708             | 0            | 0           | 0             |
| 22/12/2006 | R153             | 2007/08/02 | 8.50   | Call | Option on Bond Future | 24,741.0000          | 25,197.0000       | 1.843             | 0            | 0           | 0             |
| 22/12/2006 | R153             | 2007/08/02 | 9.00   | Put  | Option on Bond Future | 4,672.0000           | 4,498.0000        | (3.724)           | 0            | 0           | 0             |
| 22/12/2006 | R153             | 2007/08/02 | 9.00   | Call | Option on Bond Future | 34,920.0000          | 35,471.0000       | 1.578             | 0            | 0           | 0             |
| 22/12/2006 | R157             | 2007/02/01 |        |      | Bond Future           | 7.8700               | 7.8450            | (0.318)           | 0.0000       | 0.0000      | 0             |
| 22/12/2006 | R157             | 2007/02/01 | 8.75   | Put  | Option on Bond Future | 656.0000             | 544.0000          | (17.073)          | 0            | 0           | 0             |
| 22/12/2006 | R157             | 2007/02/01 | 8.25   | Put  | Option on Bond Future | 4,405.0000           | 3,900.0000        | (11.464)          | 0            | 0           | 0             |
| 22/12/2006 | R157             | 2007/02/01 | 7.25   | Put  | Option on Bond Future | 49,166.0000          | 47,386.0000       | (3.620)           | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 22/12/2006 | R157             | 2007/02/01 | 8.75   | Call | Option on Bond Future | 64,798.0000          | 66,571.0000       | 2.736             | 0            | 0           | 0             |
| 22/12/2006 | R157             | 2007/02/01 | 8.25   | Call | Option on Bond Future | 32,619.0000          | 33,999.0000       | 4.231             | 0            | 0           | 0             |
| 22/12/2006 | R157             | 2007/02/01 | 7.75   | Call | Option on Bond Future | 9,683.0000           | 10,298.0000       | 6.351             | 0            | 0           | 0             |
| 22/12/2006 | R157             | 2007/02/01 | 7.25   | Call | Option on Bond Future | 1,373.0000           | 1,477.0000        | 7.575             | 0            | 0           | 0             |
| 22/12/2006 | R157             | 2007/02/01 | 8.55   | Call | Option on Bond Future | 51,404.0000          | 53,072.0000       | 3.245             | 0            | 0           | 0             |
| 22/12/2006 | R157             | 2007/02/01 | 9.75   | Call | Option on Bond Future | 132,137.0000         | 134,019.0000      | 1.424             | 0            | 0           | 0             |
| 22/12/2006 | R157             | 2007/02/01 | 8.50   | Put  | Option on Bond Future | 1,786.0000           | 1,533.0000        | (14.166)          | 0            | 0           | 0             |
| 22/12/2006 | R157             | 2007/02/01 | 9.75   | Put  | Option on Bond Future | 8.0000               | 6.0000            | (25.000)          | 0            | 0           | 0             |
| 22/12/2006 | R157             | 2007/02/01 | 8.50   | Call | Option on Bond Future | 48,131.0000          | 49,762.0000       | 3.389             | 0            | 0           | 0             |
| 22/12/2006 | R157             | 2007/02/01 | 9.50   | Put  | Option on Bond Future | 26.0000              | 19.0000           | (26.923)          | 0            | 0           | 0             |
| 22/12/2006 | R157             | 2007/02/01 | 8.65   | Call | Option on Bond Future | 58,053.0000          | 59,781.0000       | 2.977             | 0            | 0           | 0             |
| 22/12/2006 | R157             | 2007/02/01 | 7.50   | Call | Option on Bond Future | 4,066.0000           | 4,356.0000        | 7.132             | 0            | 0           | 0             |
| 22/12/2006 | R157             | 2007/02/01 | 9.00   | Put  | Option on Bond Future | 232.0000             | 186.0000          | (19.828)          | 0            | 0           | 0             |
| 22/12/2006 | R157             | 2007/02/01 | 8.65   | Put  | Option on Bond Future | 990.0000             | 833.0000          | (15.859)          | 0            | 0           | 0             |
| 22/12/2006 | R157             | 2007/02/01 | 9.25   | Call | Option on Bond Future | 98,841.0000          | 100,708.0000      | 1.889             | 0            | 0           | 0             |
| 22/12/2006 | R157             | 2007/02/01 | 9.00   | Call | Option on Bond Future | 81,844.0000          | 83,683.0000       | 2.247             | 0            | 0           | 0             |
| 22/12/2006 | R157             | 2007/02/01 | 8.40   | Put  | Option on Bond Future | 2,597.0000           | 2,258.0000        | (13.054)          | 0            | 0           | 0             |
| 22/12/2006 | R157             | 2007/02/01 | 9.25   | Put  | Option on Bond Future | 78.0000              | 61.0000           | (21.795)          | 0            | 0           | 0             |
| 22/12/2006 | R157             | 2007/02/01 | 8.60   | Put  | Option on Bond Future | 1,210.0000           | 1,025.0000        | (15.289)          | 0            | 0           | 0             |
| 22/12/2006 | R157             | 2007/02/01 | 9.50   | Call | Option on Bond Future | 115,625.0000         | 117,503.0000      | 1.624             | 0            | 0           | 0             |
| 22/12/2006 | R157             | 2007/02/01 | 9.55   | Call | Option on Bond Future | 118,950.0000         | 120,829.0000      | 1.580             | 0            | 0           | 0             |
| 22/12/2006 | R157             | 2007/02/01 | 7.50   | Put  | Option on Bond Future | 32,320.0000          | 30,725.0000       | (4.935)           | 0            | 0           | 0             |
| 22/12/2006 | R157             | 2007/02/01 | 9.55   | Put  | Option on Bond Future | 21.0000              | 15.0000           | (28.571)          | 0            | 0           | 150           |
| 22/12/2006 | R157             | 2007/02/01 | 8.40   | Call | Option on Bond Future | 41,731.0000          | 43,276.0000       | 3.702             | 0            | 0           | 150           |
| 22/12/2006 | R157             | 2007/02/01 | 7.75   | Put  | Option on Bond Future | 18,761.0000          | 17,491.0000       | (6.769)           | 0            | 0           | 0             |
| 22/12/2006 | R157             | 2007/02/01 | 8.55   | Put  | Option on Bond Future | 1,473.0000           | 1,256.0000        | (14.732)          | 0            | 0           | 0             |
| 22/12/2006 | R157             | 2007/02/01 | 7.00   | Put  | Option on Bond Future | 68,068.0000          | 66,211.0000       | (2.728)           | 0            | 0           | 0             |
| 22/12/2006 | R157             | 2007/02/01 | 8.60   | Call | Option on Bond Future | 54,714.0000          | 56,413.0000       | 3.105             | 0            | 0           | 0             |
| 22/12/2006 | R157             | 2007/02/01 | 7.00   | Call | Option on Bond Future | 364.0000             | 392.0000          | 7.692             | 0            | 0           | 0             |
| 22/12/2006 | R157             | 2007/02/01 | 8.00   | Put  | Option on Bond Future | 9,715.0000           | 8,847.0000        | (8.935)           | 0            | 0           | 0             |
| 22/12/2006 | R157             | 2007/02/01 | 7.90   | Put  | Option on Bond Future | 12,832.0000          | 11,802.0000       | (8.027)           | 0            | 0           | 0             |
| 22/12/2006 | R157             | 2007/02/01 | 8.00   | Call | Option on Bond Future | 19,458.0000          | 20,474.0000       | 5.222             | 0            | 0           | 0             |
| 22/12/2006 | R157             | 2007/02/01 | 7.90   | Call | Option on Bond Future | 15,088.0000          | 15,943.0000       | 5.667             | 0            | 0           | 250           |
| 22/12/2006 | R157             | 2007/05/03 |        |      | Bond Future           | 7.8300               | 7.8050            | (0.319)           | 0.0000       | 0.0000      | 504           |
| 22/12/2006 | R157             | 2007/05/03 | 9.00   | Call | Option on Bond Future | 85,613.0000          | 87,245.0000       | 1.906             | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 22/12/2006 | R157             | 2007/05/03 | 8.80   | Call | Option on Bond Future | 73,684.0000          | 75,228.0000       | 2.095             | 0            | 0           | 0             |
| 22/12/2006 | R157             | 2007/05/03 | 9.00   | Put  | Option on Bond Future | 3,001.0000           | 2,790.0000        | (7.031)           | 0            | 0           | 0             |
| 22/12/2006 | R157             | 2007/05/03 | 8.80   | Put  | Option on Bond Future | 4,701.0000           | 4,401.0000        | (6.382)           | 0            | 0           | 0             |
| 22/12/2006 | R157             | 2007/05/03 | 8.70   | Put  | Option on Bond Future | 5,812.0000           | 5,459.0000        | (6.074)           | 0            | 0           | 0             |
| 22/12/2006 | R157             | 2007/05/03 | 8.75   | Put  | Option on Bond Future | 5,232.0000           | 4,907.0000        | (6.212)           | 0            | 0           | 0             |
| 22/12/2006 | R157             | 2007/05/03 | 8.75   | Call | Option on Bond Future | 70,777.0000          | 72,295.0000       | 2.145             | 0            | 0           | 0             |
| 22/12/2006 | R157             | 2007/05/03 | 8.70   | Call | Option on Bond Future | 67,906.0000          | 69,396.0000       | 2.194             | 0            | 0           | 0             |
| 22/12/2006 | R157             | 2007/05/03 | 8.50   | Put  | Option on Bond Future | 8,666.0000           | 8,191.0000        | (5.481)           | 0            | 0           | 0             |
| 22/12/2006 | R157             | 2007/05/03 | 8.50   | Call | Option on Bond Future | 56,831.0000          | 58,200.0000       | 2.409             | 0            | 0           | 0             |
| 22/12/2006 | R157             | 2007/08/02 |        |      | Bond Future           | 7.7330               | 7.7030            | (0.388)           | 0.0000       | 0.0000      | 0             |
| 22/12/2006 | R157             | 2007/08/02 | 8.80   | Put  | Option on Bond Future | 1,968.0000           | 1,787.0000        | (9.197)           | 0            | 0           | 0             |
| 22/12/2006 | R157             | 2007/08/02 | 9.00   | Put  | Option on Bond Future | 6,733.0000           | 6,381.0000        | (5.228)           | 0            | 0           | 0             |
| 22/12/2006 | R157             | 2007/08/02 | 9.00   | Call | Option on Bond Future | 94,289.0000          | 96,107.0000       | 1.928             | 0            | 0           | 0             |
| 22/12/2006 | R157             | 2007/08/02 | 8.75   | Put  | Option on Bond Future | 9,827.0000           | 9,357.0000        | (4.783)           | 0            | 0           | 0             |
| 22/12/2006 | R157             | 2007/08/02 | 8.80   | Call | Option on Bond Future | 76,220.0000          | 78,210.0000       | 2.611             | 0            | 0           | 0             |
| 22/12/2006 | R157             | 2007/08/02 | 8.70   | Call | Option on Bond Future | 78,094.0000          | 79,769.0000       | 2.145             | 0            | 0           | 0             |
| 22/12/2006 | R157             | 2007/08/02 | 8.75   | Call | Option on Bond Future | 80,724.0000          | 82,424.0000       | 2.106             | 0            | 0           | 0             |
| 22/12/2006 | R157             | 2007/08/02 | 8.70   | Put  | Option on Bond Future | 10,565.0000          | 10,069.0000       | (4.695)           | 0            | 0           | 0             |
| 22/12/2006 | R157             | 2007/08/02 | 8.50   | Put  | Option on Bond Future | 13,967.0000          | 13,358.0000       | (4.360)           | 0            | 0           | 0             |
| 22/12/2006 | R157             | 2007/08/02 | 8.50   | Call | Option on Bond Future | 67,908.0000          | 69,469.0000       | 2.299             | 0            | 0           | 0             |
| 22/12/2006 | R186             | 2007/02/01 |        |      | Bond Future           | 7.4350               | 7.4100            | (0.336)           | 0.0000       | 0.0000      | 2             |
| 22/12/2006 | R186             | 2007/02/01 | 7.50   | Call | Option on Bond Future | 25,106.0000          | 26,715.0000       | 6.409             | 0            | 0           | 0             |
| 22/12/2006 | R186             | 2007/02/01 | 7.50   | Put  | Option on Bond Future | 16,895.0000          | 15,325.0000       | (9.293)           | 0            | 0           | 0             |
| 22/12/2006 | R186             | 2007/02/01 | 9.00   | Call | Option on Bond Future | 177,970.0000         | 181,144.0000      | 1.783             | 0            | 0           | 0             |
| 22/12/2006 | R186             | 2007/02/01 | 9.00   | Put  | Option on Bond Future | 18.0000              | 13.0000           | (27.778)          | 0            | 0           | 0             |
| 22/12/2006 | R186             | 2007/02/01 | 8.30   | Put  | Option on Bond Future | 631.0000             | 507.0000          | (19.651)          | 0            | 0           | 0             |
| 22/12/2006 | R186             | 2007/02/01 | 6.50   | Call | Option on Bond Future | 184.0000             | 201.0000          | 9.239             | 0            | 0           | 0             |
| 22/12/2006 | R186             | 2007/02/01 | 6.75   | Call | Option on Bond Future | 997.0000             | 1,089.0000        | 9.228             | 0            | 0           | 0             |
| 22/12/2006 | R186             | 2007/02/01 | 6.75   | Put  | Option on Bond Future | 92,436.0000          | 89,349.0000       | (3.340)           | 0            | 0           | 0             |
| 22/12/2006 | R186             | 2007/02/01 | 6.50   | Put  | Option on Bond Future | 127,357.0000         | 124,195.0000      | (2.483)           | 0            | 0           | 0             |
| 22/12/2006 | R186             | 2007/02/01 | 8.20   | Call | Option on Bond Future | 92,941.0000          | 95,936.0000       | 3.222             | 0            | 0           | 0             |
| 22/12/2006 | R186             | 2007/02/01 | 8.25   | Call | Option on Bond Future | 98,390.0000          | 101,419.0000      | 3.079             | 0            | 0           | 0             |
| 22/12/2006 | R186             | 2007/02/01 | 8.30   | Call | Option on Bond Future | 103,856.0000         | 106,912.0000      | 2.943             | 0            | 0           | 0             |
| 22/12/2006 | R186             | 2007/02/01 | 7.00   | Call | Option on Bond Future | 3,877.0000           | 4,214.0000        | 8.692             | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 22/12/2006 | R186             | 2007/02/01 | 8.00   | Call | Option on Bond Future | 71,385.0000          | 74,172.0000       | 3.904             | 0            | 0           | 0             |
| 22/12/2006 | R186             | 2007/02/01 | 7.00   | Put  | Option on Bond Future | 60,876.0000          | 58,034.0000       | (4.669)           | 0            | 0           | 0             |
| 22/12/2006 | R186             | 2007/02/01 | 7.25   | Call | Option on Bond Future | 11,204.0000          | 12,064.0000       | 7.676             | 0            | 0           | 0             |
| 22/12/2006 | R186             | 2007/02/01 | 8.25   | Put  | Option on Bond Future | 790.0000             | 640.0000          | (18.987)          | 0            | 0           | 0             |
| 22/12/2006 | R186             | 2007/02/01 | 7.25   | Put  | Option on Bond Future | 35,004.0000          | 32,685.0000       | (6.625)           | 0            | 0           | 0             |
| 22/12/2006 | R186             | 2007/02/01 | 8.50   | Put  | Option on Bond Future | 253.0000             | 197.0000          | (22.134)          | 0            | 0           | 0             |
| 22/12/2006 | R186             | 2007/02/01 | 8.00   | Put  | Option on Bond Future | 2,521.0000           | 2,128.0000        | (15.589)          | 0            | 0           | 0             |
| 22/12/2006 | R186             | 2007/02/01 | 7.75   | Call | Option on Bond Future | 46,142.0000          | 48,455.0000       | 5.013             | 0            | 0           | 0             |
| 22/12/2006 | R186             | 2007/02/01 | 7.75   | Put  | Option on Bond Future | 7,059.0000           | 6,192.0000        | (12.282)          | 0            | 0           | 0             |
| 22/12/2006 | R186             | 2007/02/01 | 8.50   | Call | Option on Bond Future | 125,585.0000         | 128,709.0000      | 2.488             | 0            | 0           | 0             |
| 22/12/2006 | R186             | 2007/02/01 | 8.20   | Put  | Option on Bond Future | 1,006.0000           | 822.0000          | (18.290)          | 0            | 0           | 0             |
| 22/12/2006 | R186             | 2007/02/01 | 8.75   | Call | Option on Bond Future | 152,171.0000         | 155,333.0000      | 2.078             | 0            | 0           | 0             |
| 22/12/2006 | R186             | 2007/02/01 | 8.75   | Put  | Option on Bond Future | 68.0000              | 51.0000           | (25.000)          | 0            | 0           | 0             |
| 22/12/2006 | R186             | 2007/05/03 |        |      | Bond Future           | 7.3890               | 7.3650            | (0.325)           | 0.0000       | 0.0000      | 0             |
| 22/12/2006 | R186             | 2007/05/03 | 8.25   | Call | Option on Bond Future | 111,456.0000         | 113,964.0000      | 2.250             | 0            | 0           | 0             |
| 22/12/2006 | R186             | 2007/05/03 | 8.25   | Put  | Option on Bond Future | 8,704.0000           | 8,163.0000        | (6.216)           | 0            | 0           | 0             |
| 22/12/2006 | R186             | 2007/05/03 | 8.45   | Call | Option on Bond Future | 130,405.0000         | 133,074.0000      | 2.047             | 0            | 0           | 0             |
| 22/12/2006 | R186             | 2007/05/03 | 8.50   | Call | Option on Bond Future | 135,222.0000         | 137,925.0000      | 1.999             | 0            | 0           | 0             |
| 22/12/2006 | R186             | 2007/05/03 | 8.45   | Put  | Option on Bond Future | 5,527.0000           | 5,146.0000        | (6.893)           | 0            | 0           | 0             |
| 22/12/2006 | R186             | 2007/05/03 | 8.50   | Put  | Option on Bond Future | 4,909.0000           | 4,562.0000        | (7.069)           | 0            | 0           | 0             |
| 22/12/2006 | R186             | 2007/05/03 | 8.55   | Call | Option on Bond Future | 140,061.0000         | 142,796.0000      | 1.953             | 0            | 0           | 0             |
| 22/12/2006 | R186             | 2007/05/03 | 8.55   | Put  | Option on Bond Future | 4,351.0000           | 4,036.0000        | (7.240)           | 0            | 0           | 0             |
| 22/12/2006 | R186             | 2007/05/03 | 8.75   | Put  | Option on Bond Future | 2,631.0000           | 2,422.0000        | (7.944)           | 0            | 0           | 0             |
| 22/12/2006 | R186             | 2007/05/03 | 8.75   | Call | Option on Bond Future | 159,558.0000         | 162,399.0000      | 1.781             | 0            | 0           | 0             |
| 22/12/2006 | R186             | 2007/08/02 |        |      | Bond Future           | 7.3480               | 7.3240            | (0.327)           | 0.0000       | 0.0000      | 0             |
| 22/12/2006 | R186             | 2007/08/02 | 8.25   | Call | Option on Bond Future | 122,599.0000         | 124,982.0000      | 1.944             | 0            | 0           | 0             |
| 22/12/2006 | R186             | 2007/08/02 | 8.25   | Put  | Option on Bond Future | 15,384.0000          | 14,723.0000       | (4.297)           | 0            | 0           | 0             |
| 22/12/2006 | R186             | 2007/08/02 | 8.75   | Put  | Option on Bond Future | 6,479.0000           | 6,141.0000        | (5.217)           | 0            | 0           | 0             |
| 22/12/2006 | R186             | 2007/08/02 | 8.75   | Call | Option on Bond Future | 167,537.0000         | 170,243.0000      | 1.615             | 0            | 0           | 0             |
| 22/12/2006 | R186             | 2007/08/02 | 8.50   | Call | Option on Bond Future | 144,734.0000         | 147,297.0000      | 1.771             | 0            | 0           | 0             |
| 22/12/2006 | R186             | 2007/08/02 | 8.50   | Put  | Option on Bond Future | 10,131.0000          | 9,650.0000        | (4.748)           | 0            | 0           | 0             |
| 22/12/2006 | R186             | 2007/08/02 | 8.55   | Put  | Option on Bond Future | 9,286.0000           | 8,837.0000        | (4.835)           | 0            | 0           | 0             |
| 22/12/2006 | R186             | 2007/08/02 | 8.45   | Call | Option on Bond Future | 140,241.0000         | 142,771.0000      | 1.804             | 0            | 0           | 0             |
| 22/12/2006 | R186             | 2007/08/02 | 8.55   | Call | Option on Bond Future | 149,254.0000         | 151,849.0000      | 1.739             | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 22/12/2006 | R186             | 2007/08/02 | 8.45   | Put  | Option on Bond Future | 11,039.0000          | 10,525.0000       | (4.656)           | 0            | 0           | 0             |
| 22/12/2006 | R194             | 2007/02/01 |        |      | Bond Future           | 8.7490               | 8.7200            | (0.331)           | 0.0000       | 0.0000      | 0             |
| 22/12/2006 | R194             | 2007/02/01 | 7.50   | Call | Option on Bond Future | 10.0000              | 11.0000           | 10.000            | 0            | 0           | 0             |
| 22/12/2006 | R194             | 2007/02/01 | 8.25   | Call | Option on Bond Future | 510.0000             | 545.0000          | 6.863             | 0            | 0           | 0             |
| 22/12/2006 | R194             | 2007/02/01 | 6.00   | Call | Option on Bond Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/12/2006 | R194             | 2007/02/01 | 7.75   | Put  | Option on Bond Future | 10,137.0000          | 9,849.0000        | (2.841)           | 0            | 0           | 0             |
| 22/12/2006 | R194             | 2007/02/01 | 6.00   | Put  | Option on Bond Future | 28,143.0000          | 27,852.0000       | (1.034)           | 0            | 0           | 0             |
| 22/12/2006 | R194             | 2007/02/01 | 6.50   | Put  | Option on Bond Future | 22,938.0000          | 22,647.0000       | (1.269)           | 0            | 0           | 0             |
| 22/12/2006 | R194             | 2007/02/01 | 8.25   | Put  | Option on Bond Future | 5,533.0000           | 5,278.0000        | (4.609)           | 0            | 0           | 0             |
| 22/12/2006 | R194             | 2007/02/01 | 7.50   | Put  | Option on Bond Future | 12,654.0000          | 12,364.0000       | (2.292)           | 0            | 0           | 0             |
| 22/12/2006 | R194             | 2007/02/01 | 7.75   | Call | Option on Bond Future | 42.0000              | 46.0000           | 9.524             | 0            | 0           | 0             |
| 22/12/2006 | R194             | 2007/02/01 | 8.65   | Call | Option on Bond Future | 1,797.0000           | 1,899.0000        | 5.676             | 0            | 0           | 0             |
| 22/12/2006 | R194             | 2007/02/01 | 8.00   | Put  | Option on Bond Future | 7,726.0000           | 7,448.0000        | (3.598)           | 0            | 0           | 0             |
| 22/12/2006 | R194             | 2007/02/01 | 6.50   | Call | Option on Bond Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/12/2006 | R194             | 2007/02/01 | 8.70   | Put  | Option on Bond Future | 2,527.0000           | 2,348.0000        | (7.083)           | 0            | 0           | 0             |
| 22/12/2006 | R194             | 2007/02/01 | 7.25   | Call | Option on Bond Future | 2.0000               | 2.0000            | -                 | 0            | 0           | 0             |
| 22/12/2006 | R194             | 2007/02/01 | 8.50   | Call | Option on Bond Future | 1,188.0000           | 1,261.0000        | 6.145             | 0            | 0           | 0             |
| 22/12/2006 | R194             | 2007/02/01 | 6.75   | Call | Option on Bond Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/12/2006 | R194             | 2007/02/01 | 8.65   | Put  | Option on Bond Future | 2,791.0000           | 2,602.0000        | (6.772)           | 0            | 0           | 0             |
| 22/12/2006 | R194             | 2007/02/01 | 6.75   | Put  | Option on Bond Future | 20,350.0000          | 20,059.0000       | (1.430)           | 0            | 0           | 0             |
| 22/12/2006 | R194             | 2007/02/01 | 8.70   | Call | Option on Bond Future | 2,036.0000           | 2,147.0000        | 5.452             | 0            | 0           | 0             |
| 22/12/2006 | R194             | 2007/02/01 | 6.25   | Call | Option on Bond Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/12/2006 | R194             | 2007/02/01 | 8.00   | Call | Option on Bond Future | 172.0000             | 185.0000          | 7.558             | 0            | 0           | 0             |
| 22/12/2006 | R194             | 2007/02/01 | 8.50   | Put  | Option on Bond Future | 3,690.0000           | 3,473.0000        | (5.881)           | 0            | 0           | 0             |
| 22/12/2006 | R194             | 2007/02/01 | 7.00   | Put  | Option on Bond Future | 17,772.0000          | 17,481.0000       | (1.637)           | 0            | 0           | 0             |
| 22/12/2006 | R194             | 2007/02/01 | 7.00   | Call | Option on Bond Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/12/2006 | R194             | 2007/02/01 | 6.25   | Put  | Option on Bond Future | 25,536.0000          | 25,245.0000       | (1.140)           | 0            | 0           | 0             |
| 22/12/2006 | R194             | 2007/02/01 | 8.75   | Put  | Option on Bond Future | 2,282.0000           | 2,113.0000        | (7.406)           | 0            | 0           | 0             |
| 22/12/2006 | R194             | 2007/02/01 | 7.25   | Put  | Option on Bond Future | 15,205.0000          | 14,914.0000       | (1.914)           | 0            | 0           | 0             |
| 22/12/2006 | R194             | 2007/02/01 | 8.75   | Call | Option on Bond Future | 2,292.0000           | 2,414.0000        | 5.323             | 0            | 0           | 0             |
| 22/12/2006 | R194             | 2007/05/03 |        |      | Bond Future           | 8.5790               | 8.5530            | (0.303)           | 0.0000       | 0.0000      | 0             |
| 22/12/2006 | R194             | 2007/05/03 | 9.25   | Call | Option on Bond Future | 7,090.0000           | 7,220.0000        | 1.834             | 0            | 0           | 0             |
| 22/12/2006 | R194             | 2007/05/03 | 9.00   | Call | Option on Bond Future | 5,808.0000           | 5,922.0000        | 1.963             | 0            | 0           | 0             |
| 22/12/2006 | R194             | 2007/05/03 | 9.25   | Put  | Option on Bond Future | 1,887.0000           | 1,815.0000        | (3.816)           | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 22/12/2006 | R194             | 2007/05/03 | 8.95   | Put  | Option on Bond Future | 2,686.0000           | 2,594.0000        | (3.425)           | 0            | 0           | 0             |
| 22/12/2006 | R194             | 2007/05/03 | 9.00   | Put  | Option on Bond Future | 2,538.0000           | 2,450.0000        | (3.467)           | 0            | 0           | 0             |
| 22/12/2006 | R194             | 2007/05/03 | 8.95   | Call | Option on Bond Future | 5,568.0000           | 5,679.0000        | 1.994             | 0            | 0           | 0             |
| 22/12/2006 | R194             | 2007/05/03 | 9.05   | Put  | Option on Bond Future | 2,397.0000           | 2,312.0000        | (3.546)           | 0            | 0           | 0             |
| 22/12/2006 | R194             | 2007/05/03 | 9.05   | Call | Option on Bond Future | 6,054.0000           | 6,171.0000        | 1.933             | 0            | 0           | 0             |
| 22/12/2006 | R194             | 2007/05/03 | 8.75   | Call | Option on Bond Future | 4,664.0000           | 4,763.0000        | 2.123             | 0            | 0           | 0             |
| 22/12/2006 | R194             | 2007/05/03 | 8.75   | Put  | Option on Bond Future | 3,334.0000           | 3,230.0000        | (3.119)           | 0            | 0           | 0             |
| 22/12/2006 | R194             | 2007/08/02 |        |      | Bond Future           | 8.3680               | 8.3410            | (0.323)           | 0.0000       | 0.0000      | 0             |
| 22/12/2006 | R194             | 2007/08/02 | 8.95   | Put  | Option on Bond Future | 3,818.0000           | 3,748.0000        | (1.833)           | 0            | 0           | 0             |
| 22/12/2006 | R194             | 2007/08/02 | 8.95   | Call | Option on Bond Future | 6,992.0000           | 7,069.0000        | 1.101             | 0            | 0           | 0             |
| 22/12/2006 | R194             | 2007/08/02 | 9.05   | Call | Option on Bond Future | 7,319.0000           | 7,398.0000        | 1.079             | 0            | 0           | 0             |
| 22/12/2006 | R194             | 2007/08/02 | 9.00   | Put  | Option on Bond Future | 3,709.0000           | 3,640.0000        | (1.860)           | 0            | 0           | 0             |
| 22/12/2006 | R194             | 2007/08/02 | 9.00   | Call | Option on Bond Future | 7,154.0000           | 7,233.0000        | 1.104             | 0            | 0           | 0             |
| 22/12/2006 | R194             | 2007/08/02 | 8.75   | Put  | Option on Bond Future | 4,279.0000           | 4,204.0000        | (1.753)           | 0            | 0           | 0             |
| 22/12/2006 | R194             | 2007/08/02 | 9.05   | Put  | Option on Bond Future | 3,601.0000           | 3,533.0000        | (1.888)           | 0            | 0           | 0             |
| 22/12/2006 | R194             | 2007/08/02 | 9.25   | Call | Option on Bond Future | 7,997.0000           | 8,081.0000        | 1.050             | 0            | 0           | 0             |
| 22/12/2006 | R194             | 2007/08/02 | 8.75   | Call | Option on Bond Future | 6,365.0000           | 6,437.0000        | 1.131             | 0            | 0           | 0             |
| 22/12/2006 | R194             | 2007/08/02 | 9.25   | Put  | Option on Bond Future | 3,194.0000           | 3,131.0000        | (1.972)           | 0            | 0           | 0             |
| 22/12/2006 | R201             | 2007/02/01 |        |      | Bond Future           | 7.8540               | 7.8240            | (0.382)           | 0.0000       | 0.0000      | 0             |
| 22/12/2006 | R201             | 2007/02/01 | 7.75   | Call | Option on Bond Future | 7,858.0000           | 8,497.0000        | 8.132             | 0            | 0           | 0             |
| 22/12/2006 | R201             | 2007/02/01 | 7.75   | Put  | Option on Bond Future | 14,101.0000          | 12,943.0000       | (8.212)           | 0            | 0           | 0             |
| 22/12/2006 | R201             | 2007/02/01 | 8.65   | Call | Option on Bond Future | 46,901.0000          | 48,577.0000       | 3.573             | 0            | 0           | 0             |
| 22/12/2006 | R201             | 2007/02/01 | 8.65   | Put  | Option on Bond Future | 640.0000             | 520.0000          | (18.750)          | 0            | 0           | 0             |
| 22/12/2006 | R201             | 2007/02/01 | 7.50   | Call | Option on Bond Future | 3,275.0000           | 3,585.0000        | 9.466             | 0            | 0           | 0             |
| 22/12/2006 | R201             | 2007/02/01 | 8.25   | Call | Option on Bond Future | 26,464.0000          | 27,834.0000       | 5.177             | 0            | 0           | 0             |
| 22/12/2006 | R201             | 2007/02/01 | 9.25   | Call | Option on Bond Future | 79,465.0000          | 81,250.0000       | 2.246             | 0            | 0           | 0             |
| 22/12/2006 | R201             | 2007/02/01 | 8.00   | Call | Option on Bond Future | 15,777.0000          | 16,809.0000       | 6.541             | 0            | 0           | 0             |
| 22/12/2006 | R201             | 2007/02/01 | 8.60   | Call | Option on Bond Future | 44,224.0000          | 45,877.0000       | 3.738             | 0            | 0           | 0             |
| 22/12/2006 | R201             | 2007/02/01 | 8.50   | Call | Option on Bond Future | 38,943.0000          | 40,537.0000       | 4.093             | 0            | 0           | 0             |
| 22/12/2006 | R201             | 2007/02/01 | 9.25   | Put  | Option on Bond Future | 44.0000              | 33.0000           | (25.000)          | 0            | 0           | 0             |
| 22/12/2006 | R201             | 2007/02/01 | 8.75   | Put  | Option on Bond Future | 413.0000             | 330.0000          | (20.097)          | 0            | 0           | 0             |
| 22/12/2006 | R201             | 2007/02/01 | 8.50   | Put  | Option on Bond Future | 1,198.0000           | 997.0000          | (16.778)          | 0            | 0           | 0             |
| 22/12/2006 | R201             | 2007/02/01 | 7.25   | Put  | Option on Bond Future | 38,014.0000          | 36,332.0000       | (4.425)           | 0            | 0           | 0             |
| 22/12/2006 | R201             | 2007/02/01 | 8.00   | Put  | Option on Bond Future | 7,092.0000           | 6,328.0000        | (10.773)          | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 22/12/2006 | R201             | 2007/02/01 | 7.00   | Call | Option on Bond Future | 284.0000             | 315.0000          | 10.915            | 0            | 0           | 0             |
| 22/12/2006 | R201             | 2007/02/01 | 8.25   | Put  | Option on Bond Future | 3,118.0000           | 2,692.0000        | (13.663)          | 0            | 0           | 0             |
| 22/12/2006 | R201             | 2007/02/01 | 6.75   | Put  | Option on Bond Future | 68,795.0000          | 67,005.0000       | (2.602)           | 0            | 0           | 0             |
| 22/12/2006 | R201             | 2007/02/01 | 7.00   | Put  | Option on Bond Future | 52,969.0000          | 51,205.0000       | (3.330)           | 0            | 0           | 0             |
| 22/12/2006 | R201             | 2007/02/01 | 8.75   | Call | Option on Bond Future | 52,299.0000          | 54,013.0000       | 3.277             | 0            | 0           | 0             |
| 22/12/2006 | R201             | 2007/02/01 | 7.50   | Put  | Option on Bond Future | 24,719.0000          | 23,232.0000       | (6.016)           | 0            | 0           | 0             |
| 22/12/2006 | R201             | 2007/02/01 | 6.75   | Call | Option on Bond Future | 56.0000              | 63.0000           | 12.500            | 0            | 0           | 0             |
| 22/12/2006 | R201             | 2007/02/01 | 7.25   | Call | Option on Bond Future | 1,092.0000           | 1,206.0000        | 10.440            | 0            | 0           | 0             |
| 22/12/2006 | R201             | 2007/02/01 | 8.60   | Put  | Option on Bond Future | 793.0000             | 649.0000          | (18.159)          | 0            | 0           | 0             |
| 22/12/2006 | R201             | 2007/02/01 | 9.00   | Call | Option on Bond Future | 65,916.0000          | 67,680.0000       | 2.676             | 0            | 0           | 0             |
| 22/12/2006 | R201             | 2007/02/01 | 9.00   | Put  | Option on Bond Future | 139.0000             | 107.0000          | (23.022)          | 0            | 0           | 0             |
| 22/12/2006 | R201             | 2007/02/01 | 8.55   | Put  | Option on Bond Future | 977.0000             | 806.0000          | (17.503)          | 0            | 0           | 0             |
| 22/12/2006 | R201             | 2007/02/01 | 8.55   | Call | Option on Bond Future | 41,570.0000          | 43,196.0000       | 3.911             | 0            | 0           | 0             |
| 22/12/2006 | R201             | 2007/05/03 |        |      | Bond Future           | 7.7930               | 7.7640            | (0.372)           | 0.0000       | 0.0000      | 0             |
| 22/12/2006 | R201             | 2007/05/03 | 8.50   | Put  | Option on Bond Future | 6,742.0000           | 6,327.0000        | (6.155)           | 0            | 0           | 0             |
| 22/12/2006 | R201             | 2007/05/03 | 8.50   | Call | Option on Bond Future | 47,166.0000          | 48,452.0000       | 2.727             | 0            | 0           | 0             |
| 22/12/2006 | R201             | 2007/05/03 | 8.70   | Put  | Option on Bond Future | 4,542.0000           | 4,233.0000        | (6.803)           | 0            | 0           | 0             |
| 22/12/2006 | R201             | 2007/05/03 | 8.70   | Call | Option on Bond Future | 56,041.0000          | 57,434.0000       | 2.486             | 0            | 0           | 0             |
| 22/12/2006 | R201             | 2007/05/03 | 8.80   | Put  | Option on Bond Future | 3,684.0000           | 3,421.0000        | (7.139)           | 0            | 0           | 0             |
| 22/12/2006 | R201             | 2007/05/03 | 9.00   | Call | Option on Bond Future | 70,190.0000          | 71,707.0000       | 2.161             | 0            | 0           | 0             |
| 22/12/2006 | R201             | 2007/05/03 | 8.80   | Call | Option on Bond Future | 60,663.0000          | 62,102.0000       | 2.372             | 0            | 0           | 0             |
| 22/12/2006 | R201             | 2007/05/03 | 9.00   | Put  | Option on Bond Future | 2,365.0000           | 2,180.0000        | (7.822)           | 0            | 0           | 0             |
| 22/12/2006 | R201             | 2007/05/03 | 8.75   | Call | Option on Bond Future | 58,338.0000          | 59,755.0000       | 2.429             | 0            | 0           | 0             |
| 22/12/2006 | R201             | 2007/05/03 | 8.75   | Put  | Option on Bond Future | 4,094.0000           | 3,809.0000        | (6.961)           | 0            | 0           | 0             |
| 22/12/2006 | R201             | 2007/08/02 |        |      | Bond Future           | 7.7400               | 7.7100            | (0.388)           | 0.0000       | 0.0000      | 0             |
| 22/12/2006 | R201             | 2007/08/02 | 8.50   | Call | Option on Bond Future | 53,209.0000          | 54,453.0000       | 2.338             | 0            | 0           | 0             |
| 22/12/2006 | R201             | 2007/08/02 | 8.50   | Put  | Option on Bond Future | 10,744.0000          | 10,267.0000       | (4.440)           | 0            | 0           | 0             |
| 22/12/2006 | R201             | 2007/08/02 | 9.00   | Put  | Option on Bond Future | 5,071.0000           | 4,800.0000        | (5.344)           | 0            | 0           | 0             |
| 22/12/2006 | R201             | 2007/08/02 | 9.00   | Call | Option on Bond Future | 74,296.0000          | 75,747.0000       | 1.953             | 0            | 0           | 0             |
| 22/12/2006 | R201             | 2007/08/02 | 8.80   | Call | Option on Bond Future | 65,571.0000          | 66,948.0000       | 2.100             | 0            | 0           | 0             |
| 22/12/2006 | R201             | 2007/08/02 | 8.80   | Put  | Option on Bond Future | 6,942.0000           | 6,596.0000        | (4.984)           | 0            | 0           | 0             |
| 22/12/2006 | R201             | 2007/08/02 | 8.75   | Put  | Option on Bond Future | 7,487.0000           | 7,121.0000        | (4.888)           | 0            | 0           | 0             |
| 22/12/2006 | R201             | 2007/08/02 | 8.75   | Call | Option on Bond Future | 63,445.0000          | 64,802.0000       | 2.139             | 0            | 0           | 0             |
| 22/12/2006 | R201             | 2007/08/02 | 8.70   | Call | Option on Bond Future | 61,344.0000          | 62,679.0000       | 2.176             | 0            | 0           | 0             |

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|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 22/12/2006 | R201             | 2007/08/02 | 8.70   | Put  | Option on Bond Future | 8,066.0000           | 7,679.0000        | (4.798)           | 0            | 0           | 0             |
| 22/12/2006 | R203             | 2007/02/01 |        |      | Bond Future           | 7.7430               | 7.7120            | (0.400)           | 0.0000       | 0.0000      | 0             |
| 22/12/2006 | R203             | 2007/02/01 | 8.25   | Put  | Option on Bond Future | 842.0000             | 652.0000          | (22.565)          | 0            | 0           | 0             |
| 22/12/2006 | R203             | 2007/02/01 | 8.55   | Put  | Option on Bond Future | 95.0000              | 66.0000           | (30.526)          | 0            | 0           | 0             |
| 22/12/2006 | R203             | 2007/02/01 | 8.55   | Call | Option on Bond Future | 56,970.0000          | 59,212.0000       | 3.935             | 0            | 0           | 0             |
| 22/12/2006 | R203             | 2007/02/01 | 8.00   | Call | Option on Bond Future | 22,001.0000          | 23,697.0000       | 7.709             | 0            | 0           | 0             |
| 22/12/2006 | R203             | 2007/02/01 | 7.00   | Put  | Option on Bond Future | 56,416.0000          | 54,172.0000       | (3.978)           | 0            | 0           | 0             |
| 22/12/2006 | R203             | 2007/02/01 | 8.50   | Call | Option on Bond Future | 53,615.0000          | 55,844.0000       | 4.157             | 0            | 0           | 0             |
| 22/12/2006 | R203             | 2007/02/01 | 7.00   | Call | Option on Bond Future | 150.0000             | 177.0000          | 18.000            | 0            | 0           | 0             |
| 22/12/2006 | R203             | 2007/02/01 | 8.50   | Put  | Option on Bond Future | 142.0000             | 101.0000          | (28.873)          | 0            | 0           | 0             |
| 22/12/2006 | R203             | 2007/02/01 | 6.75   | Put  | Option on Bond Future | 76,108.0000          | 73,840.0000       | (2.980)           | 0            | 0           | 0             |
| 22/12/2006 | R203             | 2007/02/01 | 6.75   | Call | Option on Bond Future | 16.0000              | 19.0000           | 18.750            | 0            | 0           | 0             |
| 22/12/2006 | R203             | 2007/02/01 | 8.60   | Call | Option on Bond Future | 60,324.0000          | 62,575.0000       | 3.732             | 0            | 0           | 0             |
| 22/12/2006 | R203             | 2007/02/01 | 8.00   | Put  | Option on Bond Future | 3,427.0000           | 2,852.0000        | (16.779)          | 0            | 0           | 0             |
| 22/12/2006 | R203             | 2007/02/01 | 8.25   | Call | Option on Bond Future | 37,067.0000          | 39,148.0000       | 5.614             | 0            | 0           | 0             |
| 22/12/2006 | R203             | 2007/02/01 | 6.50   | Put  | Option on Bond Future | 96,390.0000          | 94,120.0000       | (2.355)           | 0            | 0           | 0             |
| 22/12/2006 | R203             | 2007/02/01 | 8.60   | Put  | Option on Bond Future | 63.0000              | 43.0000           | (31.746)          | 0            | 0           | 0             |
| 22/12/2006 | R203             | 2007/02/01 | 9.00   | Call | Option on Bond Future | 86,802.0000          | 89,072.0000       | 2.615             | 0            | 0           | 0             |
| 22/12/2006 | R203             | 2007/02/01 | 7.25   | Call | Option on Bond Future | 916.0000             | 1,062.0000        | 15.939            | 0            | 0           | 0             |
| 22/12/2006 | R203             | 2007/02/01 | 9.00   | Put  | Option on Bond Future | 1.0000               | 1.0000            | -                 | 0            | 0           | 0             |
| 22/12/2006 | R203             | 2007/02/01 | 8.75   | Put  | Option on Bond Future | 16.0000              | 10.0000           | (37.500)          | 0            | 0           | 0             |
| 22/12/2006 | R203             | 2007/02/01 | 7.25   | Put  | Option on Bond Future | 37,813.0000          | 35,689.0000       | (5.617)           | 0            | 0           | 0             |
| 22/12/2006 | R203             | 2007/02/01 | 6.50   | Call | Option on Bond Future | 1.0000               | 1.0000            | -                 | 0            | 0           | 0             |
| 22/12/2006 | R203             | 2007/02/01 | 7.50   | Put  | Option on Bond Future | 21,679.0000          | 19,899.0000       | (8.211)           | 0            | 0           | 0             |
| 22/12/2006 | R203             | 2007/02/01 | 8.65   | Put  | Option on Bond Future | 41.0000              | 27.0000           | (34.146)          | 0            | 0           | 0             |
| 22/12/2006 | R203             | 2007/02/01 | 7.50   | Call | Option on Bond Future | 3,704.0000           | 4,194.0000        | 13.229            | 0            | 0           | 0             |
| 22/12/2006 | R203             | 2007/02/01 | 7.75   | Put  | Option on Bond Future | 9,947.0000           | 8,759.0000        | (11.943)          | 0            | 0           | 0             |
| 22/12/2006 | R203             | 2007/02/01 | 8.65   | Call | Option on Bond Future | 63,673.0000          | 65,930.0000       | 3.545             | 0            | 0           | 0             |
| 22/12/2006 | R203             | 2007/02/01 | 8.75   | Call | Option on Bond Future | 70,344.0000          | 72,609.0000       | 3.220             | 0            | 0           | 0             |
| 22/12/2006 | R203             | 2007/02/01 | 7.75   | Call | Option on Bond Future | 10,459.0000          | 11,542.0000       | 10.355            | 0            | 0           | 0             |
| 22/12/2006 | R203             | 2007/05/03 |        |      | Bond Future           | 7.6890               | 7.6590            | (0.390)           | 0.0000       | 0.0000      | 0             |
| 22/12/2006 | R203             | 2007/05/03 | 9.00   | Call | Option on Bond Future | 89,705.0000          | 91,836.0000       | 2.376             | 0            | 0           | 0             |
| 22/12/2006 | R203             | 2007/05/03 | 8.75   | Put  | Option on Bond Future | 801.0000             | 698.0000          | (12.859)          | 0            | 0           | 0             |
| 22/12/2006 | R203             | 2007/05/03 | 8.70   | Call | Option on Bond Future | 70,851.0000          | 72,902.0000       | 2.895             | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 22/12/2006 | R203             | 2007/05/03 | 9.00   | Put  | Option on Bond Future | 287.0000             | 245.0000          | (14.634)          | 0            | 0           | 0             |
| 22/12/2006 | R203             | 2007/05/03 | 8.80   | Put  | Option on Bond Future | 659.0000             | 572.0000          | (13.202)          | 0            | 0           | 0             |
| 22/12/2006 | R203             | 2007/05/03 | 8.80   | Call | Option on Bond Future | 77,111.0000          | 79,196.0000       | 2.704             | 0            | 0           | 0             |
| 22/12/2006 | R203             | 2007/05/03 | 8.75   | Call | Option on Bond Future | 73,975.0000          | 76,045.0000       | 2.798             | 0            | 0           | 0             |
| 22/12/2006 | R203             | 2007/05/03 | 8.70   | Put  | Option on Bond Future | 970.0000             | 849.0000          | (12.474)          | 0            | 0           | 0             |
| 22/12/2006 | R203             | 2007/05/03 | 8.50   | Put  | Option on Bond Future | 1,989.0000           | 1,768.0000        | (11.111)          | 0            | 0           | 0             |
| 22/12/2006 | R203             | 2007/05/03 | 8.50   | Call | Option on Bond Future | 58,548.0000          | 60,500.0000       | 3.334             | 0            | 0           | 0             |
| 22/12/2006 | R203             | 2007/08/02 |        |      | Bond Future           | 7.6410               | 7.6110            | (0.393)           | 0.0000       | 0.0000      | 0             |
| 22/12/2006 | R203             | 2007/08/02 | 8.50   | Call | Option on Bond Future | 63,682.0000          | 65,493.0000       | 2.844             | 0            | 0           | 0             |
| 22/12/2006 | R203             | 2007/08/02 | 9.00   | Call | Option on Bond Future | 92,756.0000          | 94,785.0000       | 2.187             | 0            | 0           | 0             |
| 22/12/2006 | R203             | 2007/08/02 | 8.80   | Put  | Option on Bond Future | 2,204.0000           | 2,019.0000        | (8.394)           | 0            | 0           | 0             |
| 22/12/2006 | R203             | 2007/08/02 | 8.50   | Put  | Option on Bond Future | 4,591.0000           | 4,256.0000        | (7.297)           | 0            | 0           | 0             |
| 22/12/2006 | R203             | 2007/08/02 | 8.70   | Put  | Option on Bond Future | 2,843.0000           | 2,615.0000        | (8.020)           | 0            | 0           | 0             |
| 22/12/2006 | R203             | 2007/08/02 | 8.70   | Call | Option on Bond Future | 75,057.0000          | 76,975.0000       | 2.555             | 0            | 0           | 0             |
| 22/12/2006 | R203             | 2007/08/02 | 9.00   | Put  | Option on Bond Future | 1,287.0000           | 1,169.0000        | (9.169)           | 0            | 0           | 0             |
| 22/12/2006 | R203             | 2007/08/02 | 8.75   | Put  | Option on Bond Future | 2,506.0000           | 2,301.0000        | (8.180)           | 0            | 0           | 0             |
| 22/12/2006 | R203             | 2007/08/02 | 8.80   | Call | Option on Bond Future | 80,894.0000          | 82,855.0000       | 2.424             | 0            | 0           | 0             |
| 22/12/2006 | R203             | 2007/08/02 | 8.75   | Call | Option on Bond Future | 77,965.0000          | 79,906.0000       | 2.490             | 0            | 0           | 0             |
| 22/12/2006 | R204             | 2007/02/01 |        |      | Bond Future           | 7.6990               | 7.6730            | (0.338)           | 0.0000       | 0.0000      | 0             |
| 22/12/2006 | R204             | 2007/02/01 | 7.75   | Call | Option on Bond Future | 15,936.0000          | 16,919.0000       | 6.168             | 0            | 0           | 0             |
| 22/12/2006 | R204             | 2007/02/01 | 7.75   | Put  | Option on Bond Future | 11,963.0000          | 10,912.0000       | (8.785)           | 0            | 0           | 0             |
| 22/12/2006 | R204             | 2007/02/01 | 6.75   | Call | Option on Bond Future | 200.0000             | 216.0000          | 8.000             | 0            | 0           | 0             |
| 22/12/2006 | R204             | 2007/02/01 | 7.00   | Call | Option on Bond Future | 865.0000             | 938.0000          | 8.439             | 0            | 0           | 0             |
| 22/12/2006 | R204             | 2007/02/01 | 7.00   | Put  | Option on Bond Future | 57,461.0000          | 55,501.0000       | (3.411)           | 0            | 0           | 0             |
| 22/12/2006 | R204             | 2007/02/01 | 9.00   | Put  | Option on Bond Future | 80.0000              | 61.0000           | (23.750)          | 0            | 0           | 0             |
| 22/12/2006 | R204             | 2007/02/01 | 7.50   | Put  | Option on Bond Future | 23,222.0000          | 21,732.0000       | (6.416)           | 0            | 0           | 0             |
| 22/12/2006 | R204             | 2007/02/01 | 8.55   | Put  | Option on Bond Future | 612.0000             | 501.0000          | (18.137)          | 0            | 0           | 0             |
| 22/12/2006 | R204             | 2007/02/01 | 7.50   | Call | Option on Bond Future | 7,519.0000           | 8,063.0000        | 7.235             | 0            | 0           | 0             |
| 22/12/2006 | R204             | 2007/02/01 | 8.65   | Call | Option on Bond Future | 71,204.0000          | 73,162.0000       | 2.750             | 0            | 0           | 0             |
| 22/12/2006 | R204             | 2007/02/01 | 7.25   | Call | Option on Bond Future | 2,874.0000           | 3,107.0000        | 8.107             | 0            | 0           | 0             |
| 22/12/2006 | R204             | 2007/02/01 | 8.65   | Put  | Option on Bond Future | 392.0000             | 316.0000          | (19.388)          | 0            | 0           | 0             |
| 22/12/2006 | R204             | 2007/02/01 | 6.50   | Put  | Option on Bond Future | 99,681.0000          | 97,651.0000       | (2.036)           | 0            | 0           | 0             |
| 22/12/2006 | R204             | 2007/02/01 | 7.25   | Put  | Option on Bond Future | 38,762.0000          | 36,961.0000       | (4.646)           | 0            | 0           | 0             |
| 22/12/2006 | R204             | 2007/02/01 | 8.00   | Call | Option on Bond Future | 28,602.0000          | 30,013.0000       | 4.933             | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 22/12/2006 | R204             | 2007/02/01 | 8.55   | Call | Option on Bond Future | 64,294.0000          | 66,217.0000       | 2.991             | 0            | 0           | 0             |
| 22/12/2006 | R204             | 2007/02/01 | 8.60   | Call | Option on Bond Future | 67,746.0000          | 69,688.0000       | 2.867             | 0            | 0           | 0             |
| 22/12/2006 | R204             | 2007/02/01 | 6.75   | Put  | Option on Bond Future | 78,044.0000          | 76,027.0000       | (2.584)           | 0            | 0           | 0             |
| 22/12/2006 | R204             | 2007/02/01 | 8.60   | Put  | Option on Bond Future | 490.0000             | 399.0000          | (18.571)          | 0            | 0           | 0             |
| 22/12/2006 | R204             | 2007/02/01 | 8.50   | Call | Option on Bond Future | 60,851.0000          | 62,752.0000       | 3.124             | 0            | 0           | 0             |
| 22/12/2006 | R204             | 2007/02/01 | 8.50   | Put  | Option on Bond Future | 760.0000             | 628.0000          | (17.368)          | 0            | 0           | 0             |
| 22/12/2006 | R204             | 2007/02/01 | 8.75   | Call | Option on Bond Future | 78,118.0000          | 80,101.0000       | 2.538             | 0            | 0           | 0             |
| 22/12/2006 | R204             | 2007/02/01 | 8.25   | Call | Option on Bond Future | 44,025.0000          | 45,748.0000       | 3.914             | 0            | 0           | 0             |
| 22/12/2006 | R204             | 2007/02/01 | 8.75   | Put  | Option on Bond Future | 247.0000             | 197.0000          | (20.243)          | 0            | 0           | 0             |
| 22/12/2006 | R204             | 2007/02/01 | 8.00   | Put  | Option on Bond Future | 5,447.0000           | 4,824.0000        | (11.437)          | 0            | 0           | 0             |
| 22/12/2006 | R204             | 2007/02/01 | 9.00   | Call | Option on Bond Future | 95,289.0000          | 97,304.0000       | 2.115             | 0            | 0           | 0             |
| 22/12/2006 | R204             | 2007/02/01 | 8.25   | Put  | Option on Bond Future | 2,169.0000           | 1,858.0000        | (14.338)          | 0            | 0           | 0             |
| 22/12/2006 | R204             | 2007/02/01 | 6.50   | Call | Option on Bond Future | 35.0000              | 37.0000           | 5.714             | 0            | 0           | 0             |
| 22/12/2006 | R204             | 2007/05/03 |        |      | Bond Future           | 7.6490               | 7.6240            | (0.327)           | 0.0000       | 0.0000      | 0             |
| 22/12/2006 | R204             | 2007/05/03 | 8.50   | Put  | Option on Bond Future | 6,563.0000           | 6,177.0000        | (5.881)           | 0            | 0           | 0             |
| 22/12/2006 | R204             | 2007/05/03 | 8.50   | Call | Option on Bond Future | 69,752.0000          | 71,304.0000       | 2.225             | 0            | 0           | 0             |
| 22/12/2006 | R204             | 2007/05/03 | 9.00   | Call | Option on Bond Future | 100,065.0000         | 101,842.0000      | 1.776             | 0            | 0           | 0             |
| 22/12/2006 | R204             | 2007/05/03 | 8.75   | Put  | Option on Bond Future | 3,865.0000           | 3,608.0000        | (6.649)           | 0            | 0           | 0             |
| 22/12/2006 | R204             | 2007/05/03 | 8.75   | Call | Option on Bond Future | 84,623.0000          | 86,304.0000       | 1.986             | 0            | 0           | 0             |
| 22/12/2006 | R204             | 2007/05/03 | 8.80   | Put  | Option on Bond Future | 3,456.0000           | 3,221.0000        | (6.800)           | 0            | 0           | 0             |
| 22/12/2006 | R204             | 2007/05/03 | 8.80   | Call | Option on Bond Future | 87,676.0000          | 89,379.0000       | 1.942             | 0            | 0           | 0             |
| 22/12/2006 | R204             | 2007/05/03 | 8.70   | Put  | Option on Bond Future | 4,314.0000           | 4,033.0000        | (6.514)           | 0            | 0           | 0             |
| 22/12/2006 | R204             | 2007/05/03 | 8.70   | Call | Option on Bond Future | 81,592.0000          | 83,250.0000       | 2.032             | 0            | 0           | 0             |
| 22/12/2006 | R204             | 2007/05/03 | 9.00   | Put  | Option on Bond Future | 2,167.0000           | 2,005.0000        | (7.476)           | 0            | 0           | 0             |
| 22/12/2006 | R204             | 2007/08/02 |        |      | Bond Future           | 7.6050               | 7.5800            | (0.329)           | 0.0000       | 0.0000      | 0             |
| 22/12/2006 | R204             | 2007/08/02 | 8.80   | Call | Option on Bond Future | 93,632.0000          | 95,228.0000       | 1.705             | 0            | 0           | 0             |
| 22/12/2006 | R204             | 2007/08/02 | 8.80   | Put  | Option on Bond Future | 7,131.0000           | 6,807.0000        | (4.544)           | 0            | 0           | 0             |
| 22/12/2006 | R204             | 2007/08/02 | 8.75   | Put  | Option on Bond Future | 7,726.0000           | 7,381.0000        | (4.465)           | 0            | 0           | 0             |
| 22/12/2006 | R204             | 2007/08/02 | 8.50   | Call | Option on Bond Future | 77,063.0000          | 78,523.0000       | 1.895             | 0            | 0           | 0             |
| 22/12/2006 | R204             | 2007/08/02 | 8.70   | Put  | Option on Bond Future | 8,361.0000           | 7,994.0000        | (4.389)           | 0            | 0           | 0             |
| 22/12/2006 | R204             | 2007/08/02 | 8.70   | Call | Option on Bond Future | 88,003.0000          | 89,557.0000       | 1.766             | 0            | 0           | 0             |
| 22/12/2006 | R204             | 2007/08/02 | 8.50   | Put  | Option on Bond Future | 11,337.0000          | 10,878.0000       | (4.049)           | 0            | 0           | 0             |
| 22/12/2006 | R204             | 2007/08/02 | 8.75   | Call | Option on Bond Future | 90,806.0000          | 92,381.0000       | 1.734             | 0            | 0           | 0             |
| 22/12/2006 | R204             | 2007/08/02 | 9.00   | Put  | Option on Bond Future | 5,119.0000           | 4,868.0000        | (4.903)           | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 22/12/2006 | R204             | 2007/08/02 | 9.00   | Call | Option on Bond Future | 105,136.0000         | 106,806.0000      | 1.588             | 0            | 0           | 0             |
| 22/12/2006 | R206             | 2007/02/01 |        |      | Bond Future           | 7.8770               | 7.8470            | (0.381)           | 0.0000       | 0.0000      | 0             |
| 22/12/2006 | R206             | 2007/02/01 | 8.00   | Put  | Option on Bond Future | 4,935.0000           | 4,301.0000        | (12.847)          | 0            | 0           | 0             |
| 22/12/2006 | R206             | 2007/02/01 | 8.00   | Call | Option on Bond Future | 11,311.0000          | 12,238.0000       | 8.196             | 0            | 0           | 0             |
| 22/12/2006 | R206             | 2007/02/01 | 7.75   | Call | Option on Bond Future | 4,887.0000           | 5,400.0000        | 10.497            | 0            | 0           | 0             |
| 22/12/2006 | R206             | 2007/02/01 | 8.25   | Put  | Option on Bond Future | 1,602.0000           | 1,321.0000        | (17.541)          | 0            | 0           | 0             |
| 22/12/2006 | R206             | 2007/02/01 | 8.25   | Call | Option on Bond Future | 20,777.0000          | 22,058.0000       | 6.165             | 0            | 0           | 0             |
| 22/12/2006 | R206             | 2007/02/01 | 7.75   | Put  | Option on Bond Future | 11,524.0000          | 10,474.0000       | (9.111)           | 0            | 0           | 0             |
| 22/12/2006 | R206             | 2007/05/03 |        |      | Bond Future           | 7.8160               | 7.7860            | (0.384)           | 0.0000       | 0.0000      | 0             |
| 22/12/2006 | R206             | 2007/05/03 | 8.00   | Call | Option on Bond Future | 18,751.0000          | 19,652.0000       | 4.805             | 0            | 0           | 0             |
| 22/12/2006 | R206             | 2007/05/03 | 7.75   | Put  | Option on Bond Future | 15,432.0000          | 14,581.0000       | (5.515)           | 0            | 0           | 0             |
| 22/12/2006 | R206             | 2007/05/03 | 8.00   | Put  | Option on Bond Future | 9,453.0000           | 8,828.0000        | (6.612)           | 0            | 0           | 0             |
| 22/12/2006 | R206             | 2007/05/03 | 7.75   | Call | Option on Bond Future | 12,070.0000          | 12,746.0000       | 5.601             | 0            | 0           | 0             |
| 22/12/2006 | R206             | 2007/05/03 | 8.25   | Put  | Option on Bond Future | 5,331.0000           | 4,912.0000        | (7.860)           | 0            | 0           | 0             |
| 22/12/2006 | R206             | 2007/05/03 | 8.25   | Call | Option on Bond Future | 27,089.0000          | 28,197.0000       | 4.090             | 0            | 0           | 0             |
| 22/12/2006 | R206             | 2007/08/02 |        |      | Bond Future           | 7.7610               | 7.7300            | (0.399)           | 0.0000       | 0.0000      | 0             |
| 22/12/2006 | R206             | 2007/08/02 | 8.00   | Call | Option on Bond Future | 23,738.0000          | 24,658.0000       | 3.876             | 0            | 0           | 0             |
| 22/12/2006 | R206             | 2007/08/02 | 8.00   | Put  | Option on Bond Future | 11,986.0000          | 11,369.0000       | (5.148)           | 0            | 0           | 0             |
| 22/12/2006 | R206             | 2007/08/02 | 7.75   | Call | Option on Bond Future | 17,065.0000          | 17,811.0000       | 4.372             | 0            | 0           | 0             |
| 22/12/2006 | R206             | 2007/08/02 | 7.75   | Put  | Option on Bond Future | 17,610.0000          | 16,819.0000       | (4.492)           | 0            | 0           | 0             |
| 22/12/2006 | R206             | 2007/08/02 | 8.25   | Call | Option on Bond Future | 31,631.0000          | 32,712.0000       | 3.418             | 0            | 0           | 0             |
| 22/12/2006 | R206             | 2007/08/02 | 8.25   | Put  | Option on Bond Future | 7,772.0000           | 7,316.0000        | (5.867)           | 0            | 0           | 0             |
| 22/12/2006 | R207             | 2007/02/01 |        |      | Bond Future           | 7.6290               | 7.6040            | (0.328)           | 0.0000       | 0.0000      | 0             |
| 22/12/2006 | R207             | 2007/02/01 | 8.55   | Call | Option on Bond Future | 69,813.0000          | 71,794.0000       | 2.838             | 0            | 0           | 0             |
| 22/12/2006 | R207             | 2007/02/01 | 7.75   | Call | Option on Bond Future | 16,642.0000          | 17,818.0000       | 7.066             | 0            | 0           | 0             |
| 22/12/2006 | R207             | 2007/02/01 | 8.25   | Put  | Option on Bond Future | 461.0000             | 362.0000          | (21.475)          | 0            | 0           | 0             |
| 22/12/2006 | R207             | 2007/02/01 | 8.25   | Call | Option on Bond Future | 48,271.0000          | 50,166.0000       | 3.926             | 0            | 0           | 0             |
| 22/12/2006 | R207             | 2007/02/01 | 8.00   | Call | Option on Bond Future | 31,097.0000          | 32,745.0000       | 5.300             | 0            | 0           | 0             |
| 22/12/2006 | R207             | 2007/02/01 | 8.00   | Put  | Option on Bond Future | 2,143.0000           | 1,797.0000        | (16.146)          | 0            | 0           | 0             |
| 22/12/2006 | R207             | 2007/02/01 | 8.55   | Put  | Option on Bond Future | 45.0000              | 32.0000           | (28.889)          | 0            | 0           | 0             |
| 22/12/2006 | R207             | 2007/02/01 | 7.75   | Put  | Option on Bond Future | 7,068.0000           | 6,251.0000        | (11.559)          | 0            | 0           | 0             |
| 22/12/2006 | R207             | 2007/02/01 | 8.45   | Put  | Option on Bond Future | 103.0000             | 76.0000           | (26.214)          | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 22/12/2006 | R207             | 2007/02/01 | 8.45   | Call | Option on Bond Future | 62,632.0000          | 64,599.0000       | 3.141             | 0            | 0           | 0             |
| 22/12/2006 | R207             | 2007/02/01 | 8.50   | Put  | Option on Bond Future | 69.0000              | 50.0000           | (27.536)          | 0            | 0           | 0             |
| 22/12/2006 | R207             | 2007/02/01 | 7.50   | Call | Option on Bond Future | 6,896.0000           | 7,517.0000        | 9.005             | 0            | 0           | 0             |
| 22/12/2006 | R207             | 2007/02/01 | 8.60   | Call | Option on Bond Future | 73,387.0000          | 75,373.0000       | 2.706             | 0            | 0           | 0             |
| 22/12/2006 | R207             | 2007/02/01 | 8.60   | Put  | Option on Bond Future | 29.0000              | 20.0000           | (31.034)          | 0            | 0           | 0             |
| 22/12/2006 | R207             | 2007/02/01 | 7.25   | Call | Option on Bond Future | 2,069.0000           | 2,291.0000        | 10.730            | 0            | 0           | 0             |
| 22/12/2006 | R207             | 2007/02/01 | 6.75   | Put  | Option on Bond Future | 73,585.0000          | 71,598.0000       | (2.700)           | 0            | 0           | 0             |
| 22/12/2006 | R207             | 2007/02/01 | 8.65   | Call | Option on Bond Future | 76,948.0000          | 78,936.0000       | 2.584             | 0            | 0           | 0             |
| 22/12/2006 | R207             | 2007/02/01 | 6.75   | Call | Option on Bond Future | 57.0000              | 64.0000           | 12.281            | 0            | 0           | 0             |
| 22/12/2006 | R207             | 2007/02/01 | 8.75   | Call | Option on Bond Future | 84,020.0000          | 86,012.0000       | 2.371             | 0            | 0           | 0             |
| 22/12/2006 | R207             | 2007/02/01 | 7.00   | Put  | Option on Bond Future | 52,305.0000          | 50,362.0000       | (3.715)           | 0            | 0           | 0             |
| 22/12/2006 | R207             | 2007/02/01 | 9.00   | Call | Option on Bond Future | 101,390.0000         | 103,384.0000      | 1.967             | 0            | 0           | 0             |
| 22/12/2006 | R207             | 2007/02/01 | 9.00   | Put  | Option on Bond Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/12/2006 | R207             | 2007/02/01 | 6.50   | Call | Option on Bond Future | 5.0000               | 5.0000            | -                 | 0            | 0           | 0             |
| 22/12/2006 | R207             | 2007/02/01 | 7.25   | Put  | Option on Bond Future | 32,896.0000          | 31,124.0000       | (5.387)           | 0            | 0           | 0             |
| 22/12/2006 | R207             | 2007/02/01 | 8.50   | Call | Option on Bond Future | 66,227.0000          | 68,202.0000       | 2.982             | 0            | 0           | 0             |
| 22/12/2006 | R207             | 2007/02/01 | 7.00   | Call | Option on Bond Future | 425.0000             | 475.0000          | 11.765            | 0            | 0           | 0             |
| 22/12/2006 | R207             | 2007/02/01 | 6.50   | Put  | Option on Bond Future | 95,793.0000          | 93,799.0000       | (2.082)           | 0            | 0           | 0             |
| 22/12/2006 | R207             | 2007/02/01 | 7.50   | Put  | Option on Bond Future | 17,244.0000          | 15,871.0000       | (7.962)           | 0            | 0           | 0             |
| 22/12/2006 | R207             | 2007/02/01 | 8.75   | Put  | Option on Bond Future | 7.0000               | 5.0000            | (28.571)          | 0            | 0           | 0             |
| 22/12/2006 | R207             | 2007/02/01 | 8.65   | Put  | Option on Bond Future | 18.0000              | 12.0000           | (33.333)          | 0            | 0           | 0             |
| 22/12/2006 | R207             | 2007/05/03 |        |      | Bond Future           | 7.5820               | 7.5570            | (0.330)           | 0.0000       | 0.0000      | 0             |
| 22/12/2006 | R207             | 2007/05/03 | 8.50   | Put  | Option on Bond Future | 1,838.0000           | 1,663.0000        | (9.521)           | 0            | 0           | 0             |
| 22/12/2006 | R207             | 2007/05/03 | 8.50   | Call | Option on Bond Future | 71,017.0000          | 72,823.0000       | 2.543             | 0            | 0           | 0             |
| 22/12/2006 | R207             | 2007/05/03 | 9.00   | Call | Option on Bond Future | 104,365.0000         | 106,311.0000      | 1.865             | 0            | 0           | 0             |
| 22/12/2006 | R207             | 2007/05/03 | 9.00   | Put  | Option on Bond Future | 282.0000             | 247.0000          | (12.411)          | 0            | 0           | 0             |
| 22/12/2006 | R207             | 2007/05/03 | 8.70   | Put  | Option on Bond Future | 913.0000             | 816.0000          | (10.624)          | 0            | 0           | 0             |
| 22/12/2006 | R207             | 2007/05/03 | 8.75   | Put  | Option on Bond Future | 759.0000             | 676.0000          | (10.935)          | 0            | 0           | 0             |
| 22/12/2006 | R207             | 2007/05/03 | 8.75   | Call | Option on Bond Future | 87,622.0000          | 89,521.0000       | 2.167             | 0            | 0           | 0             |
| 22/12/2006 | R207             | 2007/05/03 | 8.80   | Put  | Option on Bond Future | 628.0000             | 557.0000          | (11.306)          | 0            | 0           | 0             |
| 22/12/2006 | R207             | 2007/05/03 | 8.80   | Call | Option on Bond Future | 90,972.0000          | 92,883.0000       | 2.101             | 0            | 0           | 0             |
| 22/12/2006 | R207             | 2007/05/03 | 8.70   | Call | Option on Bond Future | 84,278.0000          | 86,162.0000       | 2.235             | 0            | 0           | 0             |
| 22/12/2006 | R207             | 2007/08/02 |        |      | Bond Future           | 7.5400               | 7.5160            | (0.318)           | 0.0000       | 0.0000      | 0             |
| 22/12/2006 | R207             | 2007/08/02 | 8.50   | Put  | Option on Bond Future | 4,069.0000           | 3,816.0000        | (6.218)           | 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 |
|---------------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 22/12/2006          | R207             | 2007/08/02 | 8.70   | Call | Option on Bond Future | 88,232.0000          | 89,951.0000       | 1.948             | 0            | 0           | 0             |
| 22/12/2006          | R207             | 2007/08/02 | 8.70   | Put  | Option on Bond Future | 2,487.0000           | 2,316.0000        | (6.876)           | 0            | 0           | 0             |
| 22/12/2006          | R207             | 2007/08/02 | 8.50   | Call | Option on Bond Future | 75,774.0000          | 77,409.0000       | 2.158             | 0            | 0           | 0             |
| 22/12/2006          | R207             | 2007/08/02 | 9.00   | Call | Option on Bond Future | 107,367.0000         | 109,169.0000      | 1.678             | 0            | 0           | 0             |
| 22/12/2006          | R207             | 2007/08/02 | 8.80   | Put  | Option on Bond Future | 1,916.0000           | 1,779.0000        | (7.150)           | 0            | 0           | 0             |
| 22/12/2006          | R207             | 2007/08/02 | 8.80   | Call | Option on Bond Future | 94,573.0000          | 96,324.0000       | 1.851             | 0            | 0           | 0             |
| 22/12/2006          | R207             | 2007/08/02 | 8.75   | Call | Option on Bond Future | 91,396.0000          | 93,131.0000       | 1.898             | 0            | 0           | 0             |
| 22/12/2006          | R207             | 2007/08/02 | 8.75   | Put  | Option on Bond Future | 2,185.0000           | 2,032.0000        | (7.002)           | 0            | 0           | 0             |
| 22/12/2006          | R207             | 2007/08/02 | 9.00   | Put  | Option on Bond Future | 1,106.0000           | 1,019.0000        | (7.866)           | 0            | 0           | 0             |
| 22/12/2006          | TRT1             | 2007/02/01 |        |      | Index Future          | 247.1380             | 247.4590          | 0.130             | 0.0000       | 0.0000      | 500           |
| 22/12/2006          | TRT1             | 2007/02/01 | 243.60 | Call | Index Future          | 39,955.0000          | 42,443.0000       | 6.227             | 0            | 0           | 0             |
| 22/12/2006          | TRT1             | 2007/02/01 | 243.60 | Put  | Index Future          | 4,575.0000           | 3,853.0000        | (15.781)          | 0            | 0           | 0             |
| <b>Grand Total:</b> |                  |            |        |      |                       |                      |                   |                   |              |             | <b>1,828</b>  |