



Derivatives High/Low Report

High/Low for 14/03/2007

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/03/2007	CRD1 2007/05/03			Index Future	110.3140	110.0300	(0.257)	0.0000	0.0000	10
14/03/2007	GOVI 2007/05/03			jGovi	257.7920	256.9780	(0.316)	0.0000	0.0000	144
14/03/2007	GOVI 2007/05/03	235.00	Put	jGovi	0.0000	0.0000	-	0	0	0
14/03/2007	GOVI 2007/05/03	235.00	Call	jGovi	227,920.0000	219,780.0000	(3.571)	0	0	0
14/03/2007	GOVI 2007/08/02			jGovi	263.3520	262.5220	(0.315)	0.0000	0.0000	69
14/03/2007	GOVI 2007/08/02	240.50	Put	jGovi	1.0000	2.0000	100.000	0	0	0
14/03/2007	GOVI 2007/08/02	240.50	Call	jGovi	228,521.0000	220,222.0000	(3.632)	0	0	0
14/03/2007	ILBI 2007/05/03			Index Future	273.9930	273.9500	(0.016)	0.0000	0.0000	0
14/03/2007	ILBI 2007/08/02			Index Future	280.2730	280.2370	(0.013)	0.0000	0.0000	0
14/03/2007	J153 2010/08/31			jSwap	8.6220	8.6730	0.592	0.0000	0.0000	0
14/03/2007	J157 2015/09/15			jSwap	8.2920	8.3360	0.531	0.0000	0.0000	0
14/03/2007	J186 2026/12/21			jSwap	7.7960	7.8320	0.462	0.0000	0.0000	0
14/03/2007	J201 2014/12/22			jSwap	8.3200	8.3640	0.529	0.0000	0.0000	0
14/03/2007	J203 2017/09/15			jSwap	8.2060	8.2470	0.500	0.0000	0.0000	0
14/03/2007	J204 2018/12/21			jSwap	8.1350	8.1860	0.627	0.0000	0.0000	0

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14/03/2007	J207	2020/01/15			jSwap	8.0770	8.1290	0.644	0.0000	0.0000	0
14/03/2007	JBAR	2005/12/21			jBar	9.1170	9.1130	(0.044)	0.0000	0.0000	0
14/03/2007	JFRA	2007/05/03			jFra	9.1860	9.1950	0.098	0.0000	0.0000	0
14/03/2007	JFRA	2007/05/03	7.50	Call	Option on jFra	4,110.0000	4,132.0000	0.535	0	0	0
14/03/2007	JFRA	2007/05/03	7.50	Put	Option on jFra	1.0000	0.0000	(100.000)	0	0	0
14/03/2007	JFRA	2007/08/02			jFra	9.1590	9.1820	0.251	0.0000	0.0000	0
14/03/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	4,081.0000	4,134.0000	1.299	0	0	0
14/03/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	37.0000	34.0000	(8.108)	0	0	0
14/03/2007	JFRA	2007/11/01			jFra	9.0680	9.1100	0.463	0.0000	0.0000	0
14/03/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	133.0000	122.0000	(8.271)	0	0	0
14/03/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	4,242.0000	4,341.0000	2.334	0	0	0
14/03/2007	JFRA	2008/02/07			jFra	8.9230	8.9850	0.695	0.0000	0.0000	0
14/03/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	20,740.0000	20,790.0000	0.241	0	0	0
14/03/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	17,282.0000	17,181.0000	(0.584)	0	0	0
14/03/2007	JN02	2007/05/03			jNote	8.7970	8.8380	0.466	0.0000	0.0000	0
14/03/2007	JN02	2007/05/03	9.25	Call	Option on jNote	4,069.0000	4,252.0000	4.497	0	0	0
14/03/2007	JN02	2007/05/03	9.25	Put	Option on jNote	12,333.0000	11,765.0000	(4.606)	0	0	0
14/03/2007	JN02	2007/08/02			jNote	8.6620	8.7130	0.589	0.0000	0.0000	0
14/03/2007	JN02	2007/08/02	9.25	Put	Option on jNote	18,605.0000	17,969.0000	(3.418)	0	0	0
14/03/2007	JN02	2007/08/02	9.25	Call	Option on jNote	7,865.0000	8,165.0000	3.814	0	0	0
14/03/2007	JN05	2007/05/03			jNote	8.3230	8.3790	0.673	0.0000	0.0000	0
14/03/2007	JN05	2007/05/03	9.25	Put	Option on jNote	37,619.0000	35,365.0000	(5.992)	0	0	0
14/03/2007	JN05	2007/05/03	9.25	Call	Option on jNote	177.0000	227.0000	28.249	0	0	0
14/03/2007	JN05	2007/08/02			jNote	8.2500	8.3090	0.715	0.0000	0.0000	0
14/03/2007	JN05	2007/08/02	9.25	Call	Option on jNote	1,535.0000	1,771.0000	15.375	0	0	0
14/03/2007	JN05	2007/08/02	9.25	Put	Option on jNote	42,018.0000	39,814.0000	(5.245)	0	0	0

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14/03/2007	JN10	2007/05/03			jNote	8.0790	8.1220	0.532	0.0000	0.0000	0
14/03/2007	JN10	2007/05/03	9.00	Call	Option on jNote	3.0000	5.0000	66.667	0	0	0
14/03/2007	JN10	2007/05/03	9.00	Put	Option on jNote	62,346.0000	59,320.0000	(4.854)	0	0	0
14/03/2007	JN10	2007/08/02			jNote	8.0250	8.0710	0.573	0.0000	0.0000	0
14/03/2007	JN10	2007/08/02	9.00	Put	Option on jNote	66,421.0000	63,232.0000	(4.801)	0	0	0
14/03/2007	JN10	2007/08/02	9.00	Call	Option on jNote	236.0000	299.0000	26.695	0	0	0
14/03/2007	JROD	2007/03/30			jRod	8.6870	8.6840	(0.035)	0.0000	0.0000	0
14/03/2007	JROD	2007/04/30			jRod	8.8070	8.7980	(0.102)	0.0000	0.0000	0
14/03/2007	JROD	2007/05/31			jRod	9.0120	9.0000	(0.133)	0.0000	0.0000	0
14/03/2007	OTH1	2007/05/03			Index Future	254.0620	253.3000	(0.300)	0.0000	0.0000	15
14/03/2007	R153	2007/05/03			Bond Future	7.9350	7.9850	0.630	0.0000	0.0000	366
14/03/2007	R153	2007/05/03	8.50	Put	Option on Bond Future	896.0000	1,067.0000	19.085	0	0	0
14/03/2007	R153	2007/05/03	8.50	Call	Option on Bond Future	18,373.0000	16,983.0000	(7.565)	0	0	0
14/03/2007	R153	2007/05/03	8.70	Put	Option on Bond Future	404.0000	488.0000	20.792	0	0	0
14/03/2007	R153	2007/05/03	8.75	Put	Option on Bond Future	328.0000	397.0000	21.037	0	0	0
14/03/2007	R153	2007/05/03	8.70	Call	Option on Bond Future	23,986.0000	22,509.0000	(6.158)	0	0	0
14/03/2007	R153	2007/05/03	8.80	Put	Option on Bond Future	265.0000	321.0000	21.132	0	0	0
14/03/2007	R153	2007/05/03	8.80	Call	Option on Bond Future	26,883.0000	25,379.0000	(5.595)	0	0	0
14/03/2007	R153	2007/05/03	8.75	Call	Option on Bond Future	25,429.0000	23,937.0000	(5.867)	0	0	0
14/03/2007	R153	2007/05/03	9.00	Put	Option on Bond Future	108.0000	133.0000	23.148	0	0	0
14/03/2007	R153	2007/05/03	9.00	Call	Option on Bond Future	32,769.0000	31,232.0000	(4.690)	0	0	0
14/03/2007	R153	2007/08/02			Bond Future	7.8900	7.9400	0.634	0.0000	0.0000	0
14/03/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	20,688.0000	19,552.0000	(5.491)	0	0	0
14/03/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	3,142.0000	3,457.0000	10.025	0	0	0
14/03/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	2,169.0000	2,398.0000	10.558	0	0	0
14/03/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	25,392.0000	24,169.0000	(4.816)	0	0	0
14/03/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	27,841.0000	26,583.0000	(4.519)	0	0	0
14/03/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	1,793.0000	1,986.0000	10.764	0	0	0

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14/03/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	26,609.0000	25,368.0000	(4.664)	0	0	0
14/03/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	1,973.0000	2,183.0000	10.644	0	0	0
14/03/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	1,215.0000	1,351.0000	11.193	0	0	0
14/03/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	32,885.0000	31,570.0000	(3.999)	0	0	0
14/03/2007	R157	2007/05/03			Bond Future	7.5850	7.6450	0.791	7.6700	7.6700	481
14/03/2007	R157	2007/05/03	8.50	Put	Option on Bond Future	425.0000	549.0000	29.176	0	0	0
14/03/2007	R157	2007/05/03	8.75	Call	Option on Bond Future	83,884.0000	79,435.0000	(5.304)	0	0	0
14/03/2007	R157	2007/05/03	8.50	Call	Option on Bond Future	66,800.0000	62,434.0000	(6.536)	0	0	0
14/03/2007	R157	2007/05/03	8.80	Call	Option on Bond Future	87,293.0000	82,836.0000	(5.106)	0	0	0
14/03/2007	R157	2007/05/03	8.00	Call	Option on Bond Future	34,042.0000	30,342.0000	(10.869)	0	0	0
14/03/2007	R157	2007/05/03	8.00	Put	Option on Bond Future	3,388.0000	4,177.0000	23.288	0	0	60
14/03/2007	R157	2007/05/03	8.80	Put	Option on Bond Future	101.0000	133.0000	31.683	0	0	0
14/03/2007	R157	2007/05/03	8.75	Put	Option on Bond Future	129.0000	170.0000	31.783	0	0	0
14/03/2007	R157	2007/05/03	9.00	Call	Option on Bond Future	100,858.0000	96,380.0000	(4.440)	0	0	0
14/03/2007	R157	2007/05/03	8.70	Put	Option on Bond Future	165.0000	216.0000	30.909	0	0	0
14/03/2007	R157	2007/05/03	9.00	Put	Option on Bond Future	36.0000	48.0000	33.333	0	0	0
14/03/2007	R157	2007/05/03	7.50	Call	Option on Bond Future	9,952.0000	8,040.0000	(19.212)	0	0	75
14/03/2007	R157	2007/05/03	8.70	Call	Option on Bond Future	80,469.0000	76,030.0000	(5.516)	0	0	0
14/03/2007	R157	2007/05/03	7.50	Put	Option on Bond Future	16,346.0000	18,924.0000	15.771	0	0	0
14/03/2007	R157	2007/08/02			Bond Future	7.5450	7.6050	0.795	0.0000	0.0000	3
14/03/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	102,462.0000	98,271.0000	(4.090)	0	0	0
14/03/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	1,228.0000	1,422.0000	15.798	0	0	0
14/03/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	3,554.0000	4,063.0000	14.322	0	0	0
14/03/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	2,104.0000	2,422.0000	15.114	0	0	0
14/03/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	89,821.0000	85,725.0000	(4.560)	0	0	0
14/03/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	1,891.0000	2,180.0000	15.283	0	0	0
14/03/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	2,339.0000	2,690.0000	15.006	0	0	0
14/03/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	86,679.0000	82,612.0000	(4.692)	0	0	0
14/03/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	71,173.0000	67,296.0000	(5.447)	0	0	0
14/03/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	83,547.0000	79,512.0000	(4.830)	0	0	0
14/03/2007	R186	2007/05/03			Bond Future	7.3420	7.3740	0.436	0.0000	0.0000	0
14/03/2007	R186	2007/05/03	8.25	Call	Option on Bond Future	109,335.0000	105,335.0000	(3.658)	0	0	0
14/03/2007	R186	2007/05/03	8.25	Put	Option on Bond Future	602.0000	679.0000	12.791	0	0	0

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14/03/2007	R186	2007/05/03	8.55	Put	Option on Bond Future	137.0000	154.0000	12.409	0	0	0
14/03/2007	R186	2007/05/03	8.55	Call	Option on Bond Future	141,829.0000	137,770.0000	(2.862)	0	0	0
14/03/2007	R186	2007/05/03	8.45	Call	Option on Bond Future	131,087.0000	127,039.0000	(3.088)	0	0	0
14/03/2007	R186	2007/05/03	8.45	Put	Option on Bond Future	227.0000	256.0000	12.775	0	0	0
14/03/2007	R186	2007/05/03	8.75	Call	Option on Bond Future	162,957.0000	158,886.0000	(2.498)	0	0	0
14/03/2007	R186	2007/05/03	8.75	Put	Option on Bond Future	49.0000	54.0000	10.204	0	0	0
14/03/2007	R186	2007/05/03	8.50	Call	Option on Bond Future	136,472.0000	132,417.0000	(2.971)	0	0	0
14/03/2007	R186	2007/05/03	8.50	Put	Option on Bond Future	177.0000	199.0000	12.429	0	0	0
14/03/2007	R186	2007/08/02			Bond Future	7.2940	7.3270	0.452	0.0000	0.0000	0
14/03/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	3,499.0000	3,770.0000	7.745	0	0	0
14/03/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	139,565.0000	135,635.0000	(2.816)	0	0	0
14/03/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	3,136.0000	3,382.0000	7.844	0	0	0
14/03/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	2,811.0000	3,032.0000	7.862	0	0	0
14/03/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	119,473.0000	115,676.0000	(3.178)	0	0	0
14/03/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	149,643.0000	145,663.0000	(2.660)	0	0	0
14/03/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	144,604.0000	140,648.0000	(2.736)	0	0	0
14/03/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	5,393.0000	5,799.0000	7.528	0	0	0
14/03/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	169,729.0000	165,673.0000	(2.390)	0	0	0
14/03/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	1,807.0000	1,952.0000	8.024	0	0	0
14/03/2007	R196	2007/05/03			Bond Future	8.2840	8.3420	0.700	0.0000	0.0000	0
14/03/2007	R196	2007/05/03	8.75	Put	Option on Bond Future	314.0000	417.0000	32.803	0	0	0
14/03/2007	R196	2007/05/03	8.75	Call	Option on Bond Future	8,127.0000	7,254.0000	(10.742)	0	0	0
14/03/2007	R196	2007/05/03	8.25	Put	Option on Bond Future	2,796.0000	3,325.0000	18.920	0	0	0
14/03/2007	R196	2007/05/03	8.25	Call	Option on Bond Future	2,222.0000	1,775.0000	(20.117)	0	0	0
14/03/2007	R196	2007/05/03	8.50	Call	Option on Bond Future	4,719.0000	4,019.0000	(14.834)	0	0	0
14/03/2007	R196	2007/05/03	8.50	Put	Option on Bond Future	1,087.0000	1,364.0000	25.483	0	0	0
14/03/2007	R196	2007/08/02			Bond Future	8.1080	8.1760	0.839	0.0000	0.0000	0
14/03/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	1,104.0000	1,293.0000	17.120	0	0	0
14/03/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	10,488.0000	9,678.0000	(7.723)	0	0	0
14/03/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	5,382.0000	4,807.0000	(10.684)	0	0	0
14/03/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	3,297.0000	3,721.0000	12.860	0	0	0
14/03/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	7,726.0000	7,022.0000	(9.112)	0	0	0
14/03/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	1,982.0000	2,278.0000	14.934	0	0	0

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14/03/2007	R201	2007/05/03			Bond Future	7.6050	7.6730	0.894	0.0000	0.0000	30
14/03/2007	R201	2007/05/03	8.50	Put	Option on Bond Future	357.0000	481.0000	34.734	0	0	0
14/03/2007	R201	2007/05/03	8.70	Put	Option on Bond Future	138.0000	190.0000	37.681	0	0	0
14/03/2007	R201	2007/05/03	8.70	Call	Option on Bond Future	62,729.0000	58,752.0000	(6.340)	0	0	0
14/03/2007	R201	2007/05/03	8.50	Call	Option on Bond Future	51,872.0000	47,967.0000	(7.528)	0	0	0
14/03/2007	R201	2007/05/03	8.75	Call	Option on Bond Future	65,444.0000	61,456.0000	(6.094)	0	0	0
14/03/2007	R201	2007/05/03	8.80	Put	Option on Bond Future	84.0000	117.0000	39.286	0	0	0
14/03/2007	R201	2007/05/03	8.80	Call	Option on Bond Future	68,155.0000	64,159.0000	(5.863)	0	0	0
14/03/2007	R201	2007/05/03	9.00	Put	Option on Bond Future	30.0000	42.0000	40.000	0	0	0
14/03/2007	R201	2007/05/03	8.75	Put	Option on Bond Future	108.0000	149.0000	37.963	0	0	0
14/03/2007	R201	2007/05/03	9.00	Call	Option on Bond Future	78,947.0000	74,930.0000	(5.088)	0	0	0
14/03/2007	R201	2007/08/02			Bond Future	7.5310	7.6030	0.956	0.0000	0.0000	0
14/03/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	67,075.0000	63,223.0000	(5.743)	0	0	0
14/03/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	72,089.0000	68,178.0000	(5.425)	0	0	0
14/03/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	1,389.0000	1,656.0000	19.222	0	0	0
14/03/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	2,653.0000	3,129.0000	17.942	0	0	0
14/03/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	1,727.0000	2,052.0000	18.819	0	0	0
14/03/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	57,188.0000	53,486.0000	(6.473)	0	0	0
14/03/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	1,548.0000	1,843.0000	19.057	0	0	0
14/03/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	69,577.0000	65,694.0000	(5.581)	0	0	0
14/03/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	894.0000	1,073.0000	20.022	0	0	0
14/03/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	82,190.0000	78,190.0000	(4.867)	0	0	0
14/03/2007	R203	2007/05/03			Bond Future	7.5040	7.5730	0.920	0.0000	0.0000	0
14/03/2007	R203	2007/05/03	9.00	Call	Option on Bond Future	102,915.0000	97,855.0000	(4.917)	0	0	0
14/03/2007	R203	2007/05/03	9.00	Put	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
14/03/2007	R203	2007/05/03	8.75	Call	Option on Bond Future	86,674.0000	81,617.0000	(5.835)	0	0	0
14/03/2007	R203	2007/05/03	8.75	Put	Option on Bond Future	5.0000	8.0000	60.000	0	0	0
14/03/2007	R203	2007/05/03	8.50	Call	Option on Bond Future	70,097.0000	65,063.0000	(7.181)	0	0	0
14/03/2007	R203	2007/05/03	8.80	Put	Option on Bond Future	3.0000	5.0000	66.667	0	0	0
14/03/2007	R203	2007/05/03	8.70	Call	Option on Bond Future	83,384.0000	78,329.0000	(6.062)	0	0	0
14/03/2007	R203	2007/05/03	8.70	Put	Option on Bond Future	7.0000	13.0000	85.714	0	0	0
14/03/2007	R203	2007/05/03	8.80	Call	Option on Bond Future	89,951.0000	84,893.0000	(5.623)	0	0	0
14/03/2007	R203	2007/05/03	8.50	Put	Option on Bond Future	42.0000	68.0000	61.905	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
14/03/2007	R203	2007/08/02			Bond Future	7.4410	7.5110	0.941	0.0000	0.0000	0
14/03/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	154.0000	204.0000	32.468	0	0	0
14/03/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	106,044.0000	101,017.0000	(4.740)	0	0	0
14/03/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	93,466.0000	88,495.0000	(5.319)	0	0	0
14/03/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	356.0000	462.0000	29.775	0	0	0
14/03/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	90,314.0000	85,363.0000	(5.482)	0	0	0
14/03/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	435.0000	560.0000	28.736	0	0	0
14/03/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	528.0000	677.0000	28.220	0	0	0
14/03/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	87,162.0000	82,235.0000	(5.653)	0	0	0
14/03/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	1,103.0000	1,384.0000	25.476	0	0	0
14/03/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	74,613.0000	69,818.0000	(6.426)	0	0	0
14/03/2007	R204	2007/05/03			Bond Future	7.5030	7.5660	0.840	0.0000	0.0000	0
14/03/2007	R204	2007/05/03	8.50	Put	Option on Bond Future	685.0000	855.0000	24.818	0	0	0
14/03/2007	R204	2007/05/03	8.50	Call	Option on Bond Future	75,264.0000	70,498.0000	(6.332)	0	0	0
14/03/2007	R204	2007/05/03	8.70	Put	Option on Bond Future	275.0000	349.0000	26.909	0	0	0
14/03/2007	R204	2007/05/03	8.70	Call	Option on Bond Future	88,945.0000	84,083.0000	(5.466)	0	0	0
14/03/2007	R204	2007/05/03	9.00	Put	Option on Bond Future	59.0000	76.0000	28.814	0	0	0
14/03/2007	R204	2007/05/03	9.00	Call	Option on Bond Future	109,348.0000	104,430.0000	(4.498)	0	0	0
14/03/2007	R204	2007/05/03	8.75	Call	Option on Bond Future	92,365.0000	87,488.0000	(5.280)	0	0	0
14/03/2007	R204	2007/05/03	8.80	Call	Option on Bond Future	95,779.0000	90,891.0000	(5.103)	0	0	0
14/03/2007	R204	2007/05/03	8.80	Put	Option on Bond Future	168.0000	216.0000	28.571	0	0	0
14/03/2007	R204	2007/05/03	8.75	Put	Option on Bond Future	216.0000	275.0000	27.315	0	0	0
14/03/2007	R204	2007/08/02			Bond Future	7.4460	7.5110	0.873	0.0000	0.0000	0
14/03/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	2,978.0000	3,401.0000	14.204	0	0	0
14/03/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	4,619.0000	5,229.0000	13.206	0	0	0
14/03/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	82,638.0000	78,199.0000	(5.372)	0	0	0
14/03/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	94,914.0000	90,288.0000	(4.874)	0	0	0
14/03/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	1,455.0000	1,684.0000	15.739	0	0	0
14/03/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	113,767.0000	108,946.0000	(4.238)	0	0	0
14/03/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	98,029.0000	93,364.0000	(4.759)	0	0	0
14/03/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	101,158.0000	96,456.0000	(4.648)	0	0	0
14/03/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	2,656.0000	3,039.0000	14.420	0	0	0
14/03/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	2,364.0000	2,711.0000	14.679	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
14/03/2007	R206	2007/05/03			Bond Future	7.6030	7.6670	0.842	0.0000	0.0000	0
14/03/2007	R206	2007/05/03	8.25	Put	Option on Bond Future	553.0000	750.0000	35.624	0	0	0
14/03/2007	R206	2007/05/03	8.25	Call	Option on Bond Future	33,212.0000	30,118.0000	(9.316)	0	0	0
14/03/2007	R206	2007/05/03	7.75	Put	Option on Bond Future	5,276.0000	6,469.0000	22.612	0	0	0
14/03/2007	R206	2007/05/03	7.75	Call	Option on Bond Future	12,815.0000	10,717.0000	(16.371)	0	0	0
14/03/2007	R206	2007/05/03	8.00	Put	Option on Bond Future	1,937.0000	2,496.0000	28.859	0	0	0
14/03/2007	R206	2007/05/03	8.00	Call	Option on Bond Future	22,136.0000	19,404.0000	(12.342)	0	0	0
14/03/2007	R206	2007/08/02			Bond Future	7.5250	7.5920	0.890	0.0000	0.0000	0
14/03/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	38,305.0000	35,442.0000	(7.474)	0	0	0
14/03/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	2,670.0000	3,167.0000	18.614	0	0	0
14/03/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	8,986.0000	10,233.0000	13.877	0	0	0
14/03/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	5,110.0000	5,936.0000	16.164	0	0	0
14/03/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	28,637.0000	26,103.0000	(8.849)	0	0	0
14/03/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	20,217.0000	18,103.0000	(10.457)	0	0	0
14/03/2007	R207	2007/05/03			Bond Future	7.4200	7.4880	0.916	0.0000	0.0000	0
14/03/2007	R207	2007/05/03	8.70	Call	Option on Bond Future	96,309.0000	90,855.0000	(5.663)	0	0	0
14/03/2007	R207	2007/05/03	8.50	Put	Option on Bond Future	38.0000	59.0000	55.263	0	0	0
14/03/2007	R207	2007/05/03	8.70	Put	Option on Bond Future	7.0000	12.0000	71.429	0	0	0
14/03/2007	R207	2007/05/03	8.50	Call	Option on Bond Future	82,154.0000	76,717.0000	(6.618)	0	0	0
14/03/2007	R207	2007/05/03	8.80	Put	Option on Bond Future	3.0000	5.0000	66.667	0	0	0
14/03/2007	R207	2007/05/03	8.75	Call	Option on Bond Future	99,806.0000	94,350.0000	(5.467)	0	0	0
14/03/2007	R207	2007/05/03	9.00	Call	Option on Bond Future	117,020.0000	111,562.0000	(4.664)	0	0	0
14/03/2007	R207	2007/05/03	8.80	Call	Option on Bond Future	103,284.0000	97,828.0000	(5.283)	0	0	0
14/03/2007	R207	2007/05/03	8.75	Put	Option on Bond Future	5.0000	7.0000	40.000	0	0	0
14/03/2007	R207	2007/05/03	9.00	Put	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
14/03/2007	R207	2007/08/02			Bond Future	7.3660	7.4350	0.937	0.0000	0.0000	0
14/03/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	100,002.0000	94,628.0000	(5.374)	0	0	0
14/03/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	456.0000	585.0000	28.289	0	0	0
14/03/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	86,469.0000	81,213.0000	(6.078)	0	0	0
14/03/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	964.0000	1,211.0000	25.622	0	0	0
14/03/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	131.0000	173.0000	32.061	0	0	0
14/03/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	120,193.0000	114,732.0000	(4.544)	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
14/03/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	374.0000	482.0000	28.877	0	0	0
14/03/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	103,385.0000	97,990.0000	(5.218)	0	0	0
14/03/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	106,763.0000	101,350.0000	(5.070)	0	0	0
14/03/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	306.0000	396.0000	29.412	0	0	0
14/03/2007	R209	2007/05/03			Bond Future	7.0300	7.0700	0.569	0.0000	0.0000	0
14/03/2007	R209	2007/05/03	7.25	Call	Option on Bond Future	31,912.0000	28,564.0000	(10.491)	0	0	0
14/03/2007	R209	2007/05/03	7.25	Put	Option on Bond Future	7,480.0000	8,655.0000	15.709	0	0	0
14/03/2007	R209	2007/05/03	7.00	Put	Option on Bond Future	18,997.0000	21,286.0000	12.049	0	0	0
14/03/2007	R209	2007/05/03	6.75	Put	Option on Bond Future	38,501.0000	41,910.0000	8.854	0	0	0
14/03/2007	R209	2007/05/03	7.00	Call	Option on Bond Future	15,581.0000	13,348.0000	(14.332)	0	0	0
14/03/2007	R209	2007/05/03	6.75	Call	Option on Bond Future	5,809.0000	4,696.0000	(19.160)	0	0	0
14/03/2007	R209	2007/08/02			Bond Future	6.9900	7.0300	0.572	0.0000	0.0000	0
14/03/2007	R209	2007/08/02	7.00	Put	Option on Bond Future	28,507.0000	30,636.0000	7.468	0	0	0
14/03/2007	R209	2007/08/02	7.25	Put	Option on Bond Future	16,468.0000	17,922.0000	8.829	0	0	0
14/03/2007	R209	2007/08/02	7.25	Call	Option on Bond Future	45,395.0000	42,301.0000	(6.816)	0	0	0
14/03/2007	R209	2007/08/02	6.75	Put	Option on Bond Future	45,658.0000	48,496.0000	6.216	0	0	0
14/03/2007	R209	2007/08/02	7.00	Call	Option on Bond Future	29,647.0000	27,228.0000	(8.159)	0	0	0
14/03/2007	R209	2007/08/02	6.75	Call	Option on Bond Future	17,593.0000	15,883.0000	(9.720)	0	0	0
14/03/2007	TRT1	2007/05/03			Index Future	254.7300	253.9290	(0.314)	0.0000	0.0000	500
Grand Total:											1,753