

Derivatives High/Low Report

High/Low for 15/03/2007

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
15/03/2007	CRD1 2007/05/03			Index Future	110.0300	110.0000	(0.027)	0.0000	0.0000	10
15/03/2007	GOVI 2007/05/03			jGovi	256.9780	257.3490	0.144	0.0000	0.0000	144
15/03/2007	GOVI 2007/05/03	235.00	Call	jGovi	219,780.0000	223,490.0000	1.688	0	0	0
15/03/2007	GOVI 2007/05/03	235.00	Put	jGovi	0.0000	0.0000	-	0	0	0
15/03/2007	GOVI 2007/08/02			jGovi	262.5220	262.9010	0.144	0.0000	0.0000	69
15/03/2007	GOVI 2007/08/02	240.50	Call	jGovi	220,222.0000	224,012.0000	1.721	0	0	0
15/03/2007	GOVI 2007/08/02	240.50	Put	jGovi	2.0000	2.0000	-	0	0	0
15/03/2007	ILBI 2007/05/03			Index Future	273.9500	274.4780	0.193	0.0000	0.0000	0
15/03/2007	ILBI 2007/08/02			Index Future	280.2370	280.7750	0.192	0.0000	0.0000	0
15/03/2007	J153 2010/08/31			jSwap	8.6730	8.6510	(0.254)	0.0000	0.0000	0
15/03/2007	J157 2015/09/15			jSwap	8.3360	8.2530	(0.996)	0.0000	0.0000	0
15/03/2007	J186 2026/12/21			jSwap	7.8320	7.7930	(0.498)	0.0000	0.0000	0
15/03/2007	J201 2014/12/22			jSwap	8.3640	8.3280	(0.430)	0.0000	0.0000	0
15/03/2007	J203 2017/09/15			jSwap	8.2470	8.1560	(1.103)	0.0000	0.0000	0
15/03/2007	J204 2018/12/21			jSwap	8.1860	8.1310	(0.672)	0.0000	0.0000	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
15/03/2007	J207	2020/01/15			jSwap	8.1290	8.0710	(0.713)	0.0000	0.0000	0
15/03/2007	JBAR	2005/12/21			jBar	9.1130	0.0000	(100.000)	0.0000	0.0000	0
15/03/2007	JFRA	2007/05/03			jFra	9.1950	9.1930	(0.022)	0.0000	0.0000	0
15/03/2007	JFRA	2007/05/03	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
15/03/2007	JFRA	2007/05/03	7.50	Call	Option on jFra	4,132.0000	4,127.0000	(0.121)	0	0	0
15/03/2007	JFRA	2007/08/02			jFra	9.1820	9.1700	(0.131)	0.0000	0.0000	0
15/03/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	4,134.0000	4,105.0000	(0.701)	0	0	0
15/03/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	34.0000	34.0000	-	0	0	0
15/03/2007	JFRA	2007/11/01			jFra	9.1100	9.1030	(0.077)	0.0000	0.0000	0
15/03/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	4,341.0000	4,323.0000	(0.415)	0	0	0
15/03/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	122.0000	122.0000	-	0	0	0
15/03/2007	JFRA	2008/02/07			jFra	8.9850	8.9790	(0.067)	0.0000	0.0000	0
15/03/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	20,790.0000	20,753.0000	(0.178)	0	0	0
15/03/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	17,181.0000	17,160.0000	(0.122)	0	0	0
15/03/2007	JN02	2007/05/03			jNote	8.8380	8.8260	(0.136)	0.0000	0.0000	0
15/03/2007	JN02	2007/05/03	9.25	Call	Option on jNote	4,252.0000	4,109.0000	(3.363)	0	0	0
15/03/2007	JN02	2007/05/03	9.25	Put	Option on jNote	11,765.0000	11,842.0000	0.654	0	0	0
15/03/2007	JN02	2007/08/02			jNote	8.7130	8.6960	(0.195)	0.0000	0.0000	0
15/03/2007	JN02	2007/08/02	9.25	Call	Option on jNote	8,165.0000	8,008.0000	(1.923)	0	0	0
15/03/2007	JN02	2007/08/02	9.25	Put	Option on jNote	17,969.0000	18,124.0000	0.863	0	0	0
15/03/2007	JN05	2007/05/03			jNote	8.3790	8.3520	(0.322)	0.0000	0.0000	0
15/03/2007	JN05	2007/05/03	9.25	Call	Option on jNote	227.0000	184.0000	(18.943)	0	0	0
15/03/2007	JN05	2007/05/03	9.25	Put	Option on jNote	35,365.0000	36,428.0000	3.006	0	0	0
15/03/2007	JN05	2007/08/02			jNote	8.3090	8.2790	(0.361)	0.0000	0.0000	0
15/03/2007	JN05	2007/08/02	9.25	Put	Option on jNote	39,814.0000	40,895.0000	2.715	0	0	0
15/03/2007	JN05	2007/08/02	9.25	Call	Option on jNote	1,771.0000	1,616.0000	(8.752)	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
15/03/2007	JN10	2007/05/03			jNote	8.1220	8.0750	(0.579)	0.0000	0.0000	0
15/03/2007	JN10	2007/05/03	9.00	Put	Option on jNote	59,320.0000	62,586.0000	5.506	0	0	0
15/03/2007	JN10	2007/05/03	9.00	Call	Option on jNote	5.0000	2.0000	(60.000)	0	0	0
15/03/2007	JN10	2007/08/02			jNote	8.0710	8.0210	(0.620)	0.0000	0.0000	0
15/03/2007	JN10	2007/08/02	9.00	Put	Option on jNote	63,232.0000	66,648.0000	5.402	0	0	0
15/03/2007	JN10	2007/08/02	9.00	Call	Option on jNote	299.0000	220.0000	(26.421)	0	0	0
15/03/2007	JROD	2007/03/30			jRod	8.6840	8.6830	(0.012)	0.0000	0.0000	0
15/03/2007	JROD	2007/04/30			jRod	8.7980	8.7940	(0.045)	0.0000	0.0000	0
15/03/2007	JROD	2007/05/31			jRod	9.0000	8.9950	(0.056)	0.0000	0.0000	0
15/03/2007	OTH1	2007/05/03			Index Future	253.3000	253.6780	0.149	0.0000	0.0000	15
15/03/2007	R153	2007/05/03			Bond Future	7.9850	7.9750	(0.125)	0.0000	0.0000	366
15/03/2007	R153	2007/05/03	8.50	Put	Option on Bond Future	1,067.0000	992.0000	(7.029)	0	0	0
15/03/2007	R153	2007/05/03	8.50	Call	Option on Bond Future	16,983.0000	17,220.0000	1.396	0	0	0
15/03/2007	R153	2007/05/03	8.70	Put	Option on Bond Future	488.0000	446.0000	(8.607)	0	0	0
15/03/2007	R153	2007/05/03	8.80	Put	Option on Bond Future	321.0000	291.0000	(9.346)	0	0	0
15/03/2007	R153	2007/05/03	8.75	Call	Option on Bond Future	23,937.0000	24,213.0000	1.153	0	0	0
15/03/2007	R153	2007/05/03	8.70	Call	Option on Bond Future	22,509.0000	22,778.0000	1.195	0	0	0
15/03/2007	R153	2007/05/03	8.75	Put	Option on Bond Future	397.0000	361.0000	(9.068)	0	0	0
15/03/2007	R153	2007/05/03	8.80	Call	Option on Bond Future	25,379.0000	25,660.0000	1.107	0	0	0
15/03/2007	R153	2007/05/03	9.00	Call	Option on Bond Future	31,232.0000	31,530.0000	0.954	0	0	0
15/03/2007	R153	2007/05/03	9.00	Put	Option on Bond Future	133.0000	118.0000	(11.278)	0	0	0
15/03/2007	R153	2007/08/02			Bond Future	7.9400	7.9300	(0.126)	0.0000	0.0000	0
15/03/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	2,398.0000	2,324.0000	(3.086)	0	0	0
15/03/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	24,169.0000	24,385.0000	0.894	0	0	0
15/03/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	19,552.0000	19,745.0000	0.987	0	0	0
15/03/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	3,457.0000	3,361.0000	(2.777)	0	0	0
15/03/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	25,368.0000	25,589.0000	0.871	0	0	0
15/03/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	1,351.0000	1,303.0000	(3.553)	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
15/03/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	1,986.0000	1,922.0000	(3.223)	0	0	0
15/03/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	26,583.0000	26,808.0000	0.846	0	0	0
15/03/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	31,570.0000	31,812.0000	0.767	0	0	0
15/03/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	2,183.0000	2,114.0000	(3.161)	0	0	0
15/03/2007	R157	2007/05/03			Bond Future	7.6450	7.6150	(0.392)	0.0000	0.0000	481
15/03/2007	R157	2007/05/03	8.70	Call	Option on Bond Future	76,030.0000	78,226.0000	2.888	0	0	0
15/03/2007	R157	2007/05/03	8.70	Put	Option on Bond Future	216.0000	170.0000	(21.296)	0	0	0
15/03/2007	R157	2007/05/03	8.80	Put	Option on Bond Future	133.0000	103.0000	(22.556)	0	0	0
15/03/2007	R157	2007/05/03	9.00	Put	Option on Bond Future	48.0000	36.0000	(25.000)	0	0	0
15/03/2007	R157	2007/05/03	8.00	Call	Option on Bond Future	30,342.0000	32,032.0000	5.570	0	0	0
15/03/2007	R157	2007/05/03	9.00	Call	Option on Bond Future	96,380.0000	98,611.0000	2.315	0	0	0
15/03/2007	R157	2007/05/03	8.50	Put	Option on Bond Future	549.0000	444.0000	(19.126)	0	0	0
15/03/2007	R157	2007/05/03	8.00	Put	Option on Bond Future	4,177.0000	3,625.0000	(13.215)	0	0	60
15/03/2007	R157	2007/05/03	8.50	Call	Option on Bond Future	62,434.0000	64,571.0000	3.423	0	0	0
15/03/2007	R157	2007/05/03	8.80	Call	Option on Bond Future	82,836.0000	85,048.0000	2.670	0	0	0
15/03/2007	R157	2007/05/03	8.75	Put	Option on Bond Future	170.0000	132.0000	(22.353)	0	0	0
15/03/2007	R157	2007/05/03	8.75	Call	Option on Bond Future	79,435.0000	81,639.0000	2.775	0	0	0
15/03/2007	R157	2007/05/03	7.50	Put	Option on Bond Future	18,924.0000	17,420.0000	(7.948)	0	0	0
15/03/2007	R157	2007/05/03	7.50	Call	Option on Bond Future	8,040.0000	8,779.0000	9.192	0	0	75
15/03/2007	R157	2007/08/02			Bond Future	7.6050	7.5750	(0.394)	0.0000	0.0000	3
15/03/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	98,271.0000	100,327.0000	2.092	0	0	0
15/03/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	1,422.0000	1,288.0000	(9.423)	0	0	0
15/03/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	67,296.0000	69,160.0000	2.770	0	0	0
15/03/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	4,063.0000	3,736.0000	(8.048)	0	0	0
15/03/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	79,512.0000	81,471.0000	2.464	0	0	0
15/03/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	82,612.0000	84,590.0000	2.394	0	0	0
15/03/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	2,690.0000	2,458.0000	(8.625)	0	0	0
15/03/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	2,422.0000	2,210.0000	(8.753)	0	0	0
15/03/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	85,725.0000	87,721.0000	2.328	0	0	0
15/03/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	2,180.0000	1,986.0000	(8.899)	0	0	0
15/03/2007	R186	2007/05/03			Bond Future	7.3740	7.3290	(0.610)	0.0000	0.0000	0
15/03/2007	R186	2007/05/03	8.55	Call	Option on Bond Future	137,770.0000	143,460.0000	4.130	0	0	0
15/03/2007	R186	2007/05/03	8.25	Put	Option on Bond Future	679.0000	494.0000	(27.246)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/03/2007	R186	2007/05/03	8.25	Call	Option on Bond Future	105,335.0000	110,889.0000	5.273	0	0	0
15/03/2007	R186	2007/05/03	8.45	Put	Option on Bond Future	256.0000	179.0000	(30.078)	0	0	0
15/03/2007	R186	2007/05/03	8.55	Put	Option on Bond Future	154.0000	106.0000	(31.169)	0	0	0
15/03/2007	R186	2007/05/03	8.45	Call	Option on Bond Future	127,039.0000	132,701.0000	4.457	0	0	0
15/03/2007	R186	2007/05/03	8.50	Put	Option on Bond Future	199.0000	138.0000	(30.653)	0	0	0
15/03/2007	R186	2007/05/03	8.75	Put	Option on Bond Future	54.0000	36.0000	(33.333)	0	0	0
15/03/2007	R186	2007/05/03	8.75	Call	Option on Bond Future	158,886.0000	164,606.0000	3.600	0	0	0
15/03/2007	R186	2007/05/03	8.50	Call	Option on Bond Future	132,417.0000	138,095.0000	4.288	0	0	0
15/03/2007	R186	2007/08/02			Bond Future	7.3270	7.2800	(0.641)	0.0000	0.0000	0
15/03/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	3,382.0000	2,926.0000	(13.483)	0	0	0
15/03/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	140,648.0000	146,182.0000	3.935	0	0	0
15/03/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	145,663.0000	151,238.0000	3.827	0	0	0
15/03/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	3,770.0000	3,270.0000	(13.263)	0	0	0
15/03/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	3,032.0000	2,618.0000	(13.654)	0	0	0
15/03/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	135,635.0000	141,124.0000	4.047	0	0	0
15/03/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	115,676.0000	120,941.0000	4.552	0	0	0
15/03/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	5,799.0000	5,074.0000	(12.502)	0	0	0
15/03/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	165,673.0000	171,382.0000	3.446	0	0	0
15/03/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	1,952.0000	1,672.0000	(14.344)	0	0	0
15/03/2007	R196	2007/05/03			Bond Future	8.3420	8.3260	(0.192)	0.0000	0.0000	0
15/03/2007	R196	2007/05/03	8.50	Put	Option on Bond Future	1,364.0000	1,255.0000	(7.991)	0	0	0
15/03/2007	R196	2007/05/03	8.50	Call	Option on Bond Future	4,019.0000	4,179.0000	3.981	0	0	0
15/03/2007	R196	2007/05/03	8.75	Put	Option on Bond Future	417.0000	370.0000	(11.271)	0	0	0
15/03/2007	R196	2007/05/03	8.25	Put	Option on Bond Future	3,325.0000	3,142.0000	(5.504)	0	0	0
15/03/2007	R196	2007/05/03	8.75	Call	Option on Bond Future	7,254.0000	7,476.0000	3.060	0	0	0
15/03/2007	R196	2007/05/03	8.25	Call	Option on Bond Future	1,775.0000	1,861.0000	4.845	0	0	0
15/03/2007	R196	2007/08/02			Bond Future	8.1760	8.1580	(0.220)	0.0000	0.0000	0
15/03/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	7,022.0000	7,188.0000	2.364	0	0	0
15/03/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	3,721.0000	3,586.0000	(3.628)	0	0	0
15/03/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	9,678.0000	9,876.0000	2.046	0	0	0
15/03/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	2,278.0000	2,180.0000	(4.302)	0	0	0
15/03/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	1,293.0000	1,227.0000	(5.104)	0	0	0
15/03/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	4,807.0000	4,937.0000	2.704	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
15/03/2007	R201	2007/05/03			Bond Future	7.6730	7.6430	(0.391)	0.0000	0.0000	30
15/03/2007	R201	2007/05/03	8.50	Put	Option on Bond Future	481.0000	390.0000	(18.919)	0	0	0
15/03/2007	R201	2007/05/03	8.50	Call	Option on Bond Future	47,967.0000	49,651.0000	3.511	0	0	0
15/03/2007	R201	2007/05/03	8.75	Call	Option on Bond Future	61,456.0000	63,198.0000	2.835	0	0	0
15/03/2007	R201	2007/05/03	8.75	Put	Option on Bond Future	149.0000	116.0000	(22.148)	0	0	0
15/03/2007	R201	2007/05/03	8.70	Put	Option on Bond Future	190.0000	149.0000	(21.579)	0	0	0
15/03/2007	R201	2007/05/03	9.00	Call	Option on Bond Future	74,930.0000	76,695.0000	2.356	0	0	0
15/03/2007	R201	2007/05/03	8.80	Put	Option on Bond Future	117.0000	90.0000	(23.077)	0	0	0
15/03/2007	R201	2007/05/03	9.00	Put	Option on Bond Future	42.0000	32.0000	(23.810)	0	0	0
15/03/2007	R201	2007/05/03	8.70	Call	Option on Bond Future	58,752.0000	60,486.0000	2.951	0	0	0
15/03/2007	R201	2007/05/03	8.80	Call	Option on Bond Future	64,159.0000	65,907.0000	2.724	0	0	0
15/03/2007	R201	2007/08/02			Bond Future	7.6030	7.5710	(0.421)	0.0000	0.0000	0
15/03/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	63,223.0000	64,888.0000	2.634	0	0	0
15/03/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	2,052.0000	1,863.0000	(9.211)	0	0	0
15/03/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	78,190.0000	79,937.0000	2.234	0	0	0
15/03/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	68,178.0000	69,875.0000	2.489	0	0	0
15/03/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	1,073.0000	965.0000	(10.065)	0	0	0
15/03/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	1,843.0000	1,671.0000	(9.333)	0	0	0
15/03/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	65,694.0000	67,376.0000	2.560	0	0	0
15/03/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	1,656.0000	1,499.0000	(9.481)	0	0	0
15/03/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	3,129.0000	2,861.0000	(8.565)	0	0	0
15/03/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	53,486.0000	55,072.0000	2.965	0	0	0
15/03/2007	R203	2007/05/03			Bond Future	7.5730	7.5430	(0.396)	0.0000	0.0000	0
15/03/2007	R203	2007/05/03	8.75	Call	Option on Bond Future	81,617.0000	83,811.0000	2.688	0	0	0
15/03/2007	R203	2007/05/03	9.00	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
15/03/2007	R203	2007/05/03	9.00	Call	Option on Bond Future	97,855.0000	100,051.0000	2.244	0	0	0
15/03/2007	R203	2007/05/03	8.70	Call	Option on Bond Future	78,329.0000	80,521.0000	2.798	0	0	0
15/03/2007	R203	2007/05/03	8.70	Put	Option on Bond Future	13.0000	8.0000	(38.462)	0	0	0
15/03/2007	R203	2007/05/03	8.75	Put	Option on Bond Future	8.0000	5.0000	(37.500)	0	0	0
15/03/2007	R203	2007/05/03	8.80	Put	Option on Bond Future	5.0000	3.0000	(40.000)	0	0	0
15/03/2007	R203	2007/05/03	8.80	Call	Option on Bond Future	84,893.0000	87,087.0000	2.584	0	0	0
15/03/2007	R203	2007/05/03	8.50	Put	Option on Bond Future	68.0000	49.0000	(27.941)	0	0	0
15/03/2007	R203	2007/05/03	8.50	Call	Option on Bond Future	65,063.0000	67,240.0000	3.346	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
15/03/2007	R203	2007/08/02			Bond Future	7.5110	7.4800	(0.413)	0.0000	0.0000	0
15/03/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	101,017.0000	103,231.0000	2.192	0	0	0
15/03/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	69,818.0000	71,902.0000	2.985	0	0	0
15/03/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	1,384.0000	1,224.0000	(11.561)	0	0	0
15/03/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	204.0000	174.0000	(14.706)	0	0	0
15/03/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	677.0000	590.0000	(12.851)	0	0	0
15/03/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	462.0000	399.0000	(13.636)	0	0	0
15/03/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	88,495.0000	90,676.0000	2.465	0	0	0
15/03/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	82,235.0000	84,392.0000	2.623	0	0	0
15/03/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	85,363.0000	87,533.0000	2.542	0	0	0
15/03/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	560.0000	486.0000	(13.214)	0	0	0
15/03/2007	R204	2007/05/03			Bond Future	7.5660	7.5360	(0.397)	0.0000	0.0000	0
15/03/2007	R204	2007/05/03	8.50	Put	Option on Bond Future	855.0000	712.0000	(16.725)	0	0	0
15/03/2007	R204	2007/05/03	8.50	Call	Option on Bond Future	70,498.0000	72,702.0000	3.126	0	0	0
15/03/2007	R204	2007/05/03	8.75	Call	Option on Bond Future	87,488.0000	89,780.0000	2.620	0	0	0
15/03/2007	R204	2007/05/03	8.75	Put	Option on Bond Future	275.0000	221.0000	(19.636)	0	0	0
15/03/2007	R204	2007/05/03	8.80	Put	Option on Bond Future	216.0000	172.0000	(20.370)	0	0	0
15/03/2007	R204	2007/05/03	8.70	Call	Option on Bond Future	84,083.0000	86,363.0000	2.712	0	0	0
15/03/2007	R204	2007/05/03	9.00	Call	Option on Bond Future	104,430.0000	106,759.0000	2.230	0	0	0
15/03/2007	R204	2007/05/03	8.80	Call	Option on Bond Future	90,891.0000	93,193.0000	2.533	0	0	0
15/03/2007	R204	2007/05/03	8.70	Put	Option on Bond Future	349.0000	282.0000	(19.198)	0	0	0
15/03/2007	R204	2007/05/03	9.00	Put	Option on Bond Future	76.0000	59.0000	(22.368)	0	0	0
15/03/2007	R204	2007/08/02			Bond Future	7.5110	7.4800	(0.413)	0.0000	0.0000	0
15/03/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	3,039.0000	2,793.0000	(8.095)	0	0	0
15/03/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	93,364.0000	95,521.0000	2.310	0	0	0
15/03/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	3,401.0000	3,131.0000	(7.939)	0	0	0
15/03/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	5,229.0000	4,850.0000	(7.248)	0	0	0
15/03/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	78,199.0000	80,224.0000	2.590	0	0	0
15/03/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	90,288.0000	92,422.0000	2.364	0	0	0
15/03/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	108,946.0000	111,198.0000	2.067	0	0	0
15/03/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	1,684.0000	1,532.0000	(9.026)	0	0	0
15/03/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	96,456.0000	98,636.0000	2.260	0	0	0
15/03/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	2,711.0000	2,487.0000	(8.263)	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
15/03/2007	R206	2007/05/03			Bond Future	7.6670	7.6420	(0.326)	0.0000	0.0000	0
15/03/2007	R206	2007/05/03	8.25	Call	Option on Bond Future	30,118.0000	31,279.0000	3.855	0	0	0
15/03/2007	R206	2007/05/03	8.00	Call	Option on Bond Future	19,404.0000	20,375.0000	5.004	0	0	0
15/03/2007	R206	2007/05/03	8.00	Put	Option on Bond Future	2,496.0000	2,183.0000	(12.540)	0	0	0
15/03/2007	R206	2007/05/03	8.25	Put	Option on Bond Future	750.0000	628.0000	(16.267)	0	0	0
15/03/2007	R206	2007/05/03	7.75	Call	Option on Bond Future	10,717.0000	11,400.0000	6.373	0	0	0
15/03/2007	R206	2007/05/03	7.75	Put	Option on Bond Future	6,469.0000	5,868.0000	(9.290)	0	0	0
15/03/2007	R206	2007/08/02			Bond Future	7.5920	7.5660	(0.342)	0.0000	0.0000	0
15/03/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	5,936.0000	5,548.0000	(6.536)	0	0	0
15/03/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	35,442.0000	36,501.0000	2.988	0	0	0
15/03/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	26,103.0000	27,017.0000	3.502	0	0	0
15/03/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	3,167.0000	2,924.0000	(7.673)	0	0	0
15/03/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	18,103.0000	18,842.0000	4.082	0	0	0
15/03/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	10,233.0000	9,670.0000	(5.502)	0	0	0
15/03/2007	R207	2007/05/03			Bond Future	7.4880	7.4580	(0.401)	0.0000	0.0000	0
15/03/2007	R207	2007/05/03	8.50	Call	Option on Bond Future	76,717.0000	79,103.0000	3.110	0	0	0
15/03/2007	R207	2007/05/03	8.50	Put	Option on Bond Future	59.0000	42.0000	(28.814)	0	0	0
15/03/2007	R207	2007/05/03	8.75	Put	Option on Bond Future	7.0000	5.0000	(28.571)	0	0	0
15/03/2007	R207	2007/05/03	8.75	Call	Option on Bond Future	94,350.0000	96,751.0000	2.545	0	0	0
15/03/2007	R207	2007/05/03	8.70	Call	Option on Bond Future	90,855.0000	93,254.0000	2.640	0	0	0
15/03/2007	R207	2007/05/03	8.70	Put	Option on Bond Future	12.0000	8.0000	(33.333)	0	0	0
15/03/2007	R207	2007/05/03	8.80	Call	Option on Bond Future	97,828.0000	100,230.0000	2.455	0	0	0
15/03/2007	R207	2007/05/03	9.00	Call	Option on Bond Future	111,562.0000	113,965.0000	2.154	0	0	0
15/03/2007	R207	2007/05/03	9.00	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
15/03/2007	R207	2007/05/03	8.80	Put	Option on Bond Future	5.0000	3.0000	(40.000)	0	0	0
15/03/2007	R207	2007/08/02			Bond Future	7.4350	7.4040	(0.417)	0.0000	0.0000	0
15/03/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	585.0000	507.0000	(13.333)	0	0	0
15/03/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	94,628.0000	97,018.0000	2.526	0	0	0
15/03/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	97,990.0000	100,392.0000	2.451	0	0	0
15/03/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	482.0000	417.0000	(13.485)	0	0	0
15/03/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	1,211.0000	1,067.0000	(11.891)	0	0	0
15/03/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	81,213.0000	83,536.0000	2.860	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
15/03/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	101,350.0000	103,762.0000	2.380	0	0	0
15/03/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	114,732.0000	117,173.0000	2.128	0	0	0
15/03/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	396.0000	341.0000	(13.889)	0	0	0
15/03/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	173.0000	147.0000	(15.029)	0	0	0
15/03/2007	R209	2007/05/03			Bond Future	7.0700	7.0300	(0.566)	0.0000	0.0000	0
15/03/2007	R209	2007/05/03	7.00	Put	Option on Bond Future	21,286.0000	18,657.0000	(12.351)	0	0	0
15/03/2007	R209	2007/05/03	7.00	Call	Option on Bond Future	13,348.0000	15,241.0000	14.182	0	0	0
15/03/2007	R209	2007/05/03	7.25	Call	Option on Bond Future	28,564.0000	31,628.0000	10.727	0	0	0
15/03/2007	R209	2007/05/03	6.75	Put	Option on Bond Future	41,910.0000	38,240.0000	(8.757)	0	0	0
15/03/2007	R209	2007/05/03	6.75	Call	Option on Bond Future	4,696.0000	5,547.0000	18.122	0	0	0
15/03/2007	R209	2007/05/03	7.25	Put	Option on Bond Future	8,655.0000	7,196.0000	(16.857)	0	0	0
15/03/2007	R209	2007/08/02			Bond Future	7.0300	6.9900	(0.569)	0.0000	0.0000	0
15/03/2007	R209	2007/08/02	7.25	Put	Option on Bond Future	17,922.0000	16,281.0000	(9.156)	0	0	0
15/03/2007	R209	2007/08/02	7.00	Call	Option on Bond Future	27,228.0000	29,442.0000	8.131	0	0	0
15/03/2007	R209	2007/08/02	7.00	Put	Option on Bond Future	30,636.0000	28,302.0000	(7.618)	0	0	0
15/03/2007	R209	2007/08/02	7.25	Call	Option on Bond Future	42,301.0000	45,209.0000	6.875	0	0	0
15/03/2007	R209	2007/08/02	6.75	Call	Option on Bond Future	15,883.0000	17,399.0000	9.545	0	0	0
15/03/2007	R209	2007/08/02	6.75	Put	Option on Bond Future	48,496.0000	45,464.0000	(6.252)	0	0	0
15/03/2007	TRT1	2007/05/03			Index Future	253.9290	254.2920	0.143	0.0000	0.0000	500
Grand Total:											1,753