



Derivatives High/Low Report

High/Low for 19/03/2007

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
19/03/2007	CRD1 2007/05/03			Index Future	110.1540	109.7850	(0.335)	0.0000	0.0000	10
19/03/2007	GOVI 2007/05/03			jGovi	257.4940	257.4950	-	0.0000	0.0000	144
19/03/2007	GOVI 2007/05/03	235.00	Put	jGovi	0.0000	0.0000	-	0	0	0
19/03/2007	GOVI 2007/05/03	235.00	Call	jGovi	224,940.0000	224,950.0000	0.004	0	0	0
19/03/2007	GOVI 2007/08/02			jGovi	263.0500	263.0520	0.001	0.0000	0.0000	69
19/03/2007	GOVI 2007/08/02	240.50	Put	jGovi	1.0000	1.0000	-	0	0	0
19/03/2007	GOVI 2007/08/02	240.50	Call	jGovi	225,501.0000	225,521.0000	0.009	0	0	0
19/03/2007	ILBI 2007/05/03			Index Future	274.4590	274.4370	(0.008)	0.0000	0.0000	0
19/03/2007	ILBI 2007/08/02			Index Future	280.7520	280.7270	(0.009)	0.0000	0.0000	0
19/03/2007	J153 2010/08/31			jSwap	8.6410	8.6430	0.023	0.0000	0.0000	0
19/03/2007	J157 2015/09/15			jSwap	8.2490	8.2410	(0.097)	0.0000	0.0000	0
19/03/2007	J186 2026/12/21			jSwap	7.7760	7.7800	0.051	0.0000	0.0000	0
19/03/2007	J201 2014/12/22			jSwap	8.3260	8.3170	(0.108)	0.0000	0.0000	0
19/03/2007	J203 2017/09/15			jSwap	8.1560	8.1500	(0.074)	0.0000	0.0000	0
19/03/2007	J204 2018/12/21			jSwap	8.1270	8.1270	-	0.0000	0.0000	0

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19/03/2007	J207	2020/01/15			jSwap	8.0640	8.0680	0.050	0.0000	0.0000	0
19/03/2007	JBAR	2005/12/21			jBar	9.1170	0.0000	(100.000)	0.0000	0.0000	0
19/03/2007	JFRA	2007/05/03			jFra	9.1870	9.1850	(0.022)	0.0000	0.0000	0
19/03/2007	JFRA	2007/05/03	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
19/03/2007	JFRA	2007/05/03	7.50	Call	Option on jFra	4,112.0000	4,107.0000	(0.122)	0	0	0
19/03/2007	JFRA	2007/08/02			jFra	9.1560	9.1650	0.098	0.0000	0.0000	0
19/03/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	35.0000	32.0000	(8.571)	0	0	0
19/03/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	4,071.0000	4,090.0000	0.467	0	0	0
19/03/2007	JFRA	2007/11/01			jFra	9.0930	9.0970	0.044	0.0000	0.0000	0
19/03/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	123.0000	119.0000	(3.252)	0	0	0
19/03/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	4,299.0000	4,305.0000	0.140	0	0	0
19/03/2007	JFRA	2008/02/07			jFra	8.9820	8.9760	(0.067)	0.0000	0.0000	0
19/03/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	20,727.0000	20,634.0000	(0.449)	0	0	0
19/03/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	17,128.0000	17,048.0000	(0.467)	0	0	0
19/03/2007	JN02	2007/05/03			jNote	8.8180	8.8230	0.057	0.0000	0.0000	0
19/03/2007	JN02	2007/05/03	9.25	Call	Option on jNote	3,992.0000	3,813.0000	(4.484)	0	0	0
19/03/2007	JN02	2007/05/03	9.25	Put	Option on jNote	11,872.0000	11,601.0000	(2.283)	0	0	0
19/03/2007	JN02	2007/08/02			jNote	8.6900	8.6930	0.035	0.0000	0.0000	0
19/03/2007	JN02	2007/08/02	9.25	Call	Option on jNote	7,925.0000	7,818.0000	(1.350)	0	0	0
19/03/2007	JN02	2007/08/02	9.25	Put	Option on jNote	18,152.0000	17,989.0000	(0.898)	0	0	0
19/03/2007	JN05	2007/05/03			jNote	8.3380	8.3340	(0.048)	0.0000	0.0000	0
19/03/2007	JN05	2007/05/03	9.25	Call	Option on jNote	159.0000	126.0000	(20.755)	0	0	0
19/03/2007	JN05	2007/05/03	9.25	Put	Option on jNote	36,979.0000	37,107.0000	0.346	0	0	0
19/03/2007	JN05	2007/08/02			jNote	8.2670	8.2610	(0.073)	0.0000	0.0000	0
19/03/2007	JN05	2007/08/02	9.25	Call	Option on jNote	1,545.0000	1,461.0000	(5.437)	0	0	0
19/03/2007	JN05	2007/08/02	9.25	Put	Option on jNote	41,320.0000	41,479.0000	0.385	0	0	0

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19/03/2007	JN10	2007/05/03			jNote	8.0750	8.0670	(0.099)	0.0000	0.0000	0
19/03/2007	JN10	2007/05/03	9.00	Call	Option on jNote	2.0000	1.0000	(50.000)	0	0	0
19/03/2007	JN10	2007/05/03	9.00	Put	Option on jNote	62,599.0000	63,162.0000	0.899	0	0	0
19/03/2007	JN10	2007/08/02			jNote	8.0210	8.0140	(0.087)	0.0000	0.0000	0
19/03/2007	JN10	2007/08/02	9.00	Put	Option on jNote	66,655.0000	67,131.0000	0.714	0	0	0
19/03/2007	JN10	2007/08/02	9.00	Call	Option on jNote	215.0000	191.0000	(11.163)	0	0	0
19/03/2007	JROD	2007/03/30			jRod	8.6790	8.6750	(0.046)	0.0000	0.0000	0
19/03/2007	JROD	2007/04/30			jRod	8.7840	8.7710	(0.148)	0.0000	0.0000	0
19/03/2007	JROD	2007/05/31			jRod	8.9800	8.9650	(0.167)	0.0000	0.0000	0
19/03/2007	OTH1	2007/05/03			Index Future	253.8220	253.8280	0.002	0.0000	0.0000	15
19/03/2007	R153	2007/05/03			Bond Future	7.9550	7.9550	-	0.0000	0.0000	366
19/03/2007	R153	2007/05/03	8.50	Put	Option on Bond Future	881.0000	790.0000	(10.329)	0	0	0
19/03/2007	R153	2007/05/03	8.80	Call	Option on Bond Future	26,243.0000	26,203.0000	(0.152)	0	0	0
19/03/2007	R153	2007/05/03	8.50	Call	Option on Bond Future	17,733.0000	17,641.0000	(0.519)	0	0	0
19/03/2007	R153	2007/05/03	8.80	Put	Option on Bond Future	249.0000	210.0000	(15.663)	0	0	0
19/03/2007	R153	2007/05/03	9.00	Put	Option on Bond Future	99.0000	79.0000	(20.202)	0	0	0
19/03/2007	R153	2007/05/03	8.75	Put	Option on Bond Future	311.0000	265.0000	(14.791)	0	0	0
19/03/2007	R153	2007/05/03	8.70	Put	Option on Bond Future	387.0000	333.0000	(13.953)	0	0	0
19/03/2007	R153	2007/05/03	9.00	Call	Option on Bond Future	32,134.0000	32,114.0000	(0.062)	0	0	0
19/03/2007	R153	2007/05/03	8.70	Call	Option on Bond Future	23,344.0000	23,289.0000	(0.236)	0	0	0
19/03/2007	R153	2007/05/03	8.75	Call	Option on Bond Future	24,788.0000	24,741.0000	(0.190)	0	0	0
19/03/2007	R153	2007/08/02			Bond Future	7.9100	7.9100	-	0.0000	0.0000	0
19/03/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	3,199.0000	3,121.0000	(2.438)	0	0	0
19/03/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	20,163.0000	20,086.0000	(0.382)	0	0	0
19/03/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	26,056.0000	25,993.0000	(0.242)	0	0	0
19/03/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	2,201.0000	2,135.0000	(2.999)	0	0	0
19/03/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	24,843.0000	24,777.0000	(0.266)	0	0	0
19/03/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	2,000.0000	1,938.0000	(3.100)	0	0	0

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19/03/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	1,816.0000	1,757.0000	(3.249)	0	0	0
19/03/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	27,283.0000	27,224.0000	(0.216)	0	0	0
19/03/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	1,226.0000	1,178.0000	(3.915)	0	0	0
19/03/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	32,315.0000	32,267.0000	(0.149)	0	0	0
19/03/2007	R157	2007/05/03			Bond Future	7.6050	7.6150	0.131	0.0000	0.0000	481
19/03/2007	R157	2007/05/03	8.70	Put	Option on Bond Future	148.0000	123.0000	(16.892)	0	0	0
19/03/2007	R157	2007/05/03	8.70	Call	Option on Bond Future	78,953.0000	78,180.0000	(0.979)	0	0	0
19/03/2007	R157	2007/05/03	9.00	Put	Option on Bond Future	31.0000	23.0000	(25.806)	0	0	0
19/03/2007	R157	2007/05/03	8.75	Put	Option on Bond Future	115.0000	94.0000	(18.261)	0	0	0
19/03/2007	R157	2007/05/03	7.50	Put	Option on Bond Future	16,847.0000	16,914.0000	0.398	0	0	0
19/03/2007	R157	2007/05/03	8.75	Call	Option on Bond Future	82,370.0000	81,601.0000	(0.934)	0	0	0
19/03/2007	R157	2007/05/03	7.50	Call	Option on Bond Future	8,954.0000	8,272.0000	(7.617)	0	0	75
19/03/2007	R157	2007/05/03	9.00	Call	Option on Bond Future	99,354.0000	98,598.0000	(0.761)	0	0	0
19/03/2007	R157	2007/05/03	8.80	Put	Option on Bond Future	89.0000	72.0000	(19.101)	0	0	0
19/03/2007	R157	2007/05/03	8.50	Put	Option on Bond Future	396.0000	345.0000	(12.879)	0	0	0
19/03/2007	R157	2007/05/03	8.50	Call	Option on Bond Future	65,272.0000	64,473.0000	(1.224)	0	0	0
19/03/2007	R157	2007/05/03	8.80	Call	Option on Bond Future	85,783.0000	85,017.0000	(0.893)	0	0	0
19/03/2007	R157	2007/05/03	8.00	Call	Option on Bond Future	32,546.0000	31,654.0000	(2.741)	0	0	0
19/03/2007	R157	2007/05/03	8.00	Put	Option on Bond Future	3,390.0000	3,247.0000	(4.218)	0	0	60
19/03/2007	R157	2007/08/02			Bond Future	7.5700	7.5800	0.132	0.0000	0.0000	3
19/03/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	100,652.0000	99,889.0000	(0.758)	0	0	0
19/03/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	1,248.0000	1,216.0000	(2.564)	0	0	0
19/03/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	84,895.0000	84,125.0000	(0.907)	0	0	0
19/03/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	1,930.0000	1,892.0000	(1.969)	0	0	0
19/03/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	2,393.0000	2,353.0000	(1.672)	0	0	0
19/03/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	88,031.0000	87,262.0000	(0.874)	0	0	0
19/03/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	69,436.0000	68,665.0000	(1.110)	0	0	0
19/03/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	81,771.0000	81,000.0000	(0.943)	0	0	0
19/03/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	3,647.0000	3,607.0000	(1.097)	0	0	0
19/03/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	2,150.0000	2,111.0000	(1.814)	0	0	0
19/03/2007	R186	2007/05/03			Bond Future	7.3140	7.3310	0.232	0.0000	0.0000	0
19/03/2007	R186	2007/05/03	8.55	Put	Option on Bond Future	87.0000	73.0000	(16.092)	0	0	0
19/03/2007	R186	2007/05/03	8.45	Call	Option on Bond Future	134,592.0000	132,394.0000	(1.633)	0	0	0

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19/03/2007	R186	2007/05/03	8.45	Put	Option on Bond Future	150.0000	128.0000	(14.667)	0	0	0
19/03/2007	R186	2007/05/03	8.25	Call	Option on Bond Future	112,740.0000	110,519.0000	(1.970)	0	0	0
19/03/2007	R186	2007/05/03	8.75	Put	Option on Bond Future	29.0000	23.0000	(20.690)	0	0	0
19/03/2007	R186	2007/05/03	8.25	Put	Option on Bond Future	424.0000	380.0000	(10.377)	0	0	0
19/03/2007	R186	2007/05/03	8.55	Call	Option on Bond Future	145,362.0000	143,171.0000	(1.507)	0	0	0
19/03/2007	R186	2007/05/03	8.75	Call	Option on Bond Future	166,520.0000	164,337.0000	(1.311)	0	0	0
19/03/2007	R186	2007/05/03	8.50	Call	Option on Bond Future	139,992.0000	137,797.0000	(1.568)	0	0	0
19/03/2007	R186	2007/05/03	8.50	Put	Option on Bond Future	115.0000	97.0000	(15.652)	0	0	0
19/03/2007	R186	2007/08/02			Bond Future	7.2650	7.2820	0.234	0.0000	0.0000	0
19/03/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	2,761.0000	2,761.0000	-	0	0	0
19/03/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	173,200.0000	171,012.0000	(1.263)	0	0	0
19/03/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	142,863.0000	140,691.0000	(1.520)	0	0	0
19/03/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	3,089.0000	3,093.0000	0.129	0	0	0
19/03/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	1,569.0000	1,558.0000	(0.701)	0	0	0
19/03/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	4,815.0000	4,845.0000	0.623	0	0	0
19/03/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	122,603.0000	120,457.0000	(1.750)	0	0	0
19/03/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	153,008.0000	150,829.0000	(1.424)	0	0	0
19/03/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	2,468.0000	2,464.0000	(0.162)	0	0	0
19/03/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	147,938.0000	145,762.0000	(1.471)	0	0	0
19/03/2007	R196	2007/05/03			Bond Future	8.3110	8.3150	0.048	0.0000	0.0000	0
19/03/2007	R196	2007/05/03	8.75	Put	Option on Bond Future	328.0000	300.0000	(8.537)	0	0	0
19/03/2007	R196	2007/05/03	8.50	Call	Option on Bond Future	4,331.0000	4,217.0000	(2.632)	0	0	0
19/03/2007	R196	2007/05/03	8.25	Call	Option on Bond Future	1,944.0000	1,839.0000	(5.401)	0	0	0
19/03/2007	R196	2007/05/03	8.75	Call	Option on Bond Future	7,687.0000	7,591.0000	(1.249)	0	0	0
19/03/2007	R196	2007/05/03	8.25	Put	Option on Bond Future	2,972.0000	2,935.0000	(1.245)	0	0	0
19/03/2007	R196	2007/05/03	8.50	Put	Option on Bond Future	1,155.0000	1,108.0000	(4.069)	0	0	0
19/03/2007	R196	2007/08/02			Bond Future	8.1390	8.1430	0.049	0.0000	0.0000	0
19/03/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	7,367.0000	7,286.0000	(1.099)	0	0	0
19/03/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	10,088.0000	10,009.0000	(0.783)	0	0	0
19/03/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	1,160.0000	1,140.0000	(1.724)	0	0	0
19/03/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	2,080.0000	2,057.0000	(1.106)	0	0	0
19/03/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	5,077.0000	4,999.0000	(1.536)	0	0	0
19/03/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	3,448.0000	3,428.0000	(0.580)	0	0	0

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19/03/2007	R201	2007/05/03			Bond Future	7.6330	7.6500	0.223	0.0000	0.0000	30
19/03/2007	R201	2007/05/03	8.50	Put	Option on Bond Future	349.0000	318.0000	(8.883)	0	0	0
19/03/2007	R201	2007/05/03	8.50	Call	Option on Bond Future	50,202.0000	49,165.0000	(2.066)	0	0	0
19/03/2007	R201	2007/05/03	8.80	Put	Option on Bond Future	78.0000	67.0000	(14.103)	0	0	0
19/03/2007	R201	2007/05/03	8.75	Call	Option on Bond Future	63,775.0000	62,755.0000	(1.599)	0	0	0
19/03/2007	R201	2007/05/03	8.80	Call	Option on Bond Future	66,488.0000	65,469.0000	(1.533)	0	0	0
19/03/2007	R201	2007/05/03	8.75	Put	Option on Bond Future	101.0000	87.0000	(13.861)	0	0	0
19/03/2007	R201	2007/05/03	8.70	Call	Option on Bond Future	61,060.0000	60,037.0000	(1.675)	0	0	0
19/03/2007	R201	2007/05/03	9.00	Call	Option on Bond Future	77,282.0000	76,270.0000	(1.309)	0	0	0
19/03/2007	R201	2007/05/03	9.00	Put	Option on Bond Future	27.0000	22.0000	(18.519)	0	0	0
19/03/2007	R201	2007/05/03	8.70	Put	Option on Bond Future	131.0000	114.0000	(12.977)	0	0	0
19/03/2007	R201	2007/08/02			Bond Future	7.5610	7.5950	0.450	0.0000	0.0000	0
19/03/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	2,758.0000	2,895.0000	4.967	0	0	0
19/03/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	55,549.0000	53,716.0000	(3.300)	0	0	0
19/03/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	80,474.0000	78,541.0000	(2.402)	0	0	0
19/03/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	922.0000	961.0000	4.230	0	0	0
19/03/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	1,603.0000	1,678.0000	4.679	0	0	0
19/03/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	67,889.0000	65,992.0000	(2.794)	0	0	0
19/03/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	1,790.0000	1,874.0000	4.693	0	0	0
19/03/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	70,394.0000	68,488.0000	(2.708)	0	0	0
19/03/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	1,437.0000	1,503.0000	4.593	0	0	0
19/03/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	65,395.0000	63,508.0000	(2.886)	0	0	0
19/03/2007	R203	2007/05/03			Bond Future	7.5230	7.5290	0.080	0.0000	0.0000	0
19/03/2007	R203	2007/05/03	8.80	Put	Option on Bond Future	2.0000	2.0000	-	0	0	0
19/03/2007	R203	2007/05/03	8.75	Call	Option on Bond Future	85,277.0000	84,835.0000	(0.518)	0	0	0
19/03/2007	R203	2007/05/03	8.75	Put	Option on Bond Future	4.0000	3.0000	(25.000)	0	0	0
19/03/2007	R203	2007/05/03	8.80	Call	Option on Bond Future	88,554.0000	88,112.0000	(0.499)	0	0	0
19/03/2007	R203	2007/05/03	8.70	Put	Option on Bond Future	6.0000	4.0000	(33.333)	0	0	0
19/03/2007	R203	2007/05/03	8.70	Call	Option on Bond Future	81,986.0000	81,544.0000	(0.539)	0	0	0
19/03/2007	R203	2007/05/03	9.00	Call	Option on Bond Future	101,518.0000	101,077.0000	(0.434)	0	0	0
19/03/2007	R203	2007/05/03	8.50	Call	Option on Bond Future	68,696.0000	68,247.0000	(0.654)	0	0	0
19/03/2007	R203	2007/05/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/03/2007	R203	2007/05/03	8.50	Put	Option on Bond Future	37.0000	29.0000	(21.622)	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
19/03/2007	R203	2007/08/02			Bond Future	7.4590	7.4660	0.094	0.0000	0.0000	0
19/03/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	358.0000	343.0000	(4.190)	0	0	0
19/03/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	437.0000	421.0000	(3.661)	0	0	0
19/03/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	89,008.0000	88,483.0000	(0.590)	0	0	0
19/03/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	92,159.0000	91,636.0000	(0.567)	0	0	0
19/03/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	73,320.0000	72,783.0000	(0.732)	0	0	0
19/03/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	532.0000	513.0000	(3.571)	0	0	0
19/03/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	85,858.0000	85,331.0000	(0.614)	0	0	0
19/03/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	1,118.0000	1,089.0000	(2.594)	0	0	0
19/03/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	154.0000	146.0000	(5.195)	0	0	0
19/03/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	104,735.0000	104,218.0000	(0.494)	0	0	0
19/03/2007	R204	2007/05/03			Bond Future	7.5210	7.5220	0.013	0.0000	0.0000	0
19/03/2007	R204	2007/05/03	9.00	Call	Option on Bond Future	107,924.0000	107,833.0000	(0.084)	0	0	0
19/03/2007	R204	2007/05/03	9.00	Put	Option on Bond Future	49.0000	36.0000	(26.531)	0	0	0
19/03/2007	R204	2007/05/03	8.50	Put	Option on Bond Future	630.0000	530.0000	(15.873)	0	0	0
19/03/2007	R204	2007/05/03	8.80	Put	Option on Bond Future	146.0000	114.0000	(21.918)	0	0	0
19/03/2007	R204	2007/05/03	8.50	Call	Option on Bond Future	73,796.0000	73,617.0000	(0.243)	0	0	0
19/03/2007	R204	2007/05/03	8.80	Call	Option on Bond Future	94,344.0000	94,233.0000	(0.118)	0	0	0
19/03/2007	R204	2007/05/03	8.70	Call	Option on Bond Future	87,500.0000	87,373.0000	(0.145)	0	0	0
19/03/2007	R204	2007/05/03	8.75	Put	Option on Bond Future	190.0000	150.0000	(21.053)	0	0	0
19/03/2007	R204	2007/05/03	8.75	Call	Option on Bond Future	90,925.0000	90,807.0000	(0.130)	0	0	0
19/03/2007	R204	2007/05/03	8.70	Put	Option on Bond Future	244.0000	195.0000	(20.082)	0	0	0
19/03/2007	R204	2007/08/02			Bond Future	7.4650	7.4660	0.013	0.0000	0.0000	0
19/03/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	1,450.0000	1,377.0000	(5.034)	0	0	0
19/03/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	112,282.0000	112,131.0000	(0.134)	0	0	0
19/03/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	96,554.0000	96,368.0000	(0.193)	0	0	0
19/03/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	99,680.0000	99,502.0000	(0.179)	0	0	0
19/03/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	2,365.0000	2,265.0000	(4.228)	0	0	0
19/03/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	81,186.0000	80,958.0000	(0.281)	0	0	0
19/03/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	4,646.0000	4,496.0000	(3.229)	0	0	0
19/03/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	2,660.0000	2,552.0000	(4.060)	0	0	0
19/03/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	2,985.0000	2,869.0000	(3.886)	0	0	0
19/03/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	93,442.0000	93,248.0000	(0.208)	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
19/03/2007	R206	2007/05/03			Bond Future	7.6270	7.6340	0.092	0.0000	0.0000	0
19/03/2007	R206	2007/05/03	8.00	Put	Option on Bond Future	1,986.0000	1,879.0000	(5.388)	0	0	0
19/03/2007	R206	2007/05/03	8.00	Call	Option on Bond Future	20,949.0000	20,483.0000	(2.224)	0	0	0
19/03/2007	R206	2007/05/03	7.75	Put	Option on Bond Future	5,489.0000	5,375.0000	(2.077)	0	0	0
19/03/2007	R206	2007/05/03	7.75	Call	Option on Bond Future	11,792.0000	11,318.0000	(4.020)	0	0	0
19/03/2007	R206	2007/05/03	8.25	Put	Option on Bond Future	551.0000	495.0000	(10.163)	0	0	0
19/03/2007	R206	2007/05/03	8.25	Call	Option on Bond Future	31,974.0000	31,557.0000	(1.304)	0	0	0
19/03/2007	R206	2007/08/02			Bond Future	7.5500	7.5570	0.093	0.0000	0.0000	0
19/03/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	9,314.0000	9,305.0000	(0.097)	0	0	0
19/03/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	19,289.0000	18,929.0000	(1.866)	0	0	0
19/03/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	5,303.0000	5,272.0000	(0.585)	0	0	0
19/03/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	27,574.0000	27,192.0000	(1.385)	0	0	0
19/03/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	2,770.0000	2,736.0000	(1.227)	0	0	0
19/03/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	37,150.0000	36,764.0000	(1.039)	0	0	0
19/03/2007	R207	2007/05/03			Bond Future	7.4430	7.4490	0.081	0.0000	0.0000	0
19/03/2007	R207	2007/05/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/03/2007	R207	2007/05/03	9.00	Call	Option on Bond Future	115,169.0000	114,687.0000	(0.419)	0	0	0
19/03/2007	R207	2007/05/03	8.50	Put	Option on Bond Future	34.0000	26.0000	(23.529)	0	0	0
19/03/2007	R207	2007/05/03	8.50	Call	Option on Bond Future	80,299.0000	79,809.0000	(0.610)	0	0	0
19/03/2007	R207	2007/05/03	8.70	Call	Option on Bond Future	94,457.0000	93,973.0000	(0.512)	0	0	0
19/03/2007	R207	2007/05/03	8.80	Call	Option on Bond Future	101,433.0000	100,950.0000	(0.476)	0	0	0
19/03/2007	R207	2007/05/03	8.80	Put	Option on Bond Future	2.0000	2.0000	-	0	0	0
19/03/2007	R207	2007/05/03	8.70	Put	Option on Bond Future	6.0000	4.0000	(33.333)	0	0	0
19/03/2007	R207	2007/05/03	8.75	Put	Option on Bond Future	4.0000	3.0000	(25.000)	0	0	0
19/03/2007	R207	2007/05/03	8.75	Call	Option on Bond Future	97,954.0000	97,471.0000	(0.493)	0	0	0
19/03/2007	R207	2007/08/02			Bond Future	7.3890	7.3950	0.081	0.0000	0.0000	0
19/03/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	118,356.0000	117,869.0000	(0.411)	0	0	0
19/03/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	133.0000	125.0000	(6.015)	0	0	0
19/03/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	98,175.0000	97,676.0000	(0.508)	0	0	0
19/03/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	313.0000	298.0000	(4.792)	0	0	0
19/03/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	993.0000	961.0000	(3.223)	0	0	0
19/03/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	104,931.0000	104,437.0000	(0.471)	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
19/03/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	101,555.0000	101,059.0000	(0.488)	0	0	0
19/03/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	383.0000	366.0000	(4.439)	0	0	0
19/03/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	84,659.0000	84,147.0000	(0.605)	0	0	0
19/03/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	467.0000	447.0000	(4.283)	0	0	0
19/03/2007	R209	2007/05/03			Bond Future	7.0200	7.0200	-	0.0000	0.0000	0
19/03/2007	R209	2007/05/03	7.00	Put	Option on Bond Future	17,896.0000	17,365.0000	(2.967)	0	0	0
19/03/2007	R209	2007/05/03	7.00	Call	Option on Bond Future	15,616.0000	15,086.0000	(3.394)	0	0	0
19/03/2007	R209	2007/05/03	6.75	Call	Option on Bond Future	5,680.0000	5,273.0000	(7.165)	0	0	0
19/03/2007	R209	2007/05/03	7.25	Put	Option on Bond Future	6,751.0000	6,322.0000	(6.355)	0	0	0
19/03/2007	R209	2007/05/03	7.25	Call	Option on Bond Future	32,320.0000	31,891.0000	(1.327)	0	0	0
19/03/2007	R209	2007/05/03	6.75	Put	Option on Bond Future	37,236.0000	36,829.0000	(1.093)	0	0	0
19/03/2007	R209	2007/08/02			Bond Future	6.9850	6.9850	-	0.0000	0.0000	0
19/03/2007	R209	2007/08/02	7.00	Put	Option on Bond Future	27,926.0000	27,614.0000	(1.117)	0	0	0
19/03/2007	R209	2007/08/02	6.75	Call	Option on Bond Future	17,511.0000	17,216.0000	(1.685)	0	0	0
19/03/2007	R209	2007/08/02	7.25	Put	Option on Bond Future	16,001.0000	15,720.0000	(1.756)	0	0	0
19/03/2007	R209	2007/08/02	7.00	Call	Option on Bond Future	29,638.0000	29,326.0000	(1.053)	0	0	0
19/03/2007	R209	2007/08/02	6.75	Put	Option on Bond Future	45,005.0000	44,710.0000	(0.655)	0	0	0
19/03/2007	R209	2007/08/02	7.25	Call	Option on Bond Future	45,500.0000	45,218.0000	(0.620)	0	0	0
19/03/2007	TRT1	2007/05/03			Index Future	254.4370	254.4310	(0.002)	0.0000	0.0000	500
Grand Total:											1,753