

Derivatives High/Low Report

High/Low for 20/03/2007

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
20/03/2007	CRD1 2007/05/03			Index Future	109.7850	109.6990	(0.078)	0.0000	0.0000	10
20/03/2007	GOVI 2007/05/03			jGovi	257.4950	257.4790	(0.006)	0.0000	0.0000	144
20/03/2007	GOVI 2007/05/03	235.00	Put	jGovi	0.0000	0.0000	-	0	0	0
20/03/2007	GOVI 2007/05/03	235.00	Call	jGovi	224,950.0000	224,790.0000	(0.071)	0	0	0
20/03/2007	GOVI 2007/08/02			jGovi	263.0520	263.0360	(0.006)	0.0000	0.0000	69
20/03/2007	GOVI 2007/08/02	240.50	Call	jGovi	225,521.0000	225,361.0000	(0.071)	0	0	0
20/03/2007	GOVI 2007/08/02	240.50	Put	jGovi	1.0000	1.0000	-	0	0	0
20/03/2007	ILBI 2007/05/03			Index Future	274.4370	274.3970	(0.015)	0.0000	0.0000	0
20/03/2007	ILBI 2007/08/02			Index Future	280.7270	280.6800	(0.017)	0.0000	0.0000	0
20/03/2007	J153 2010/08/31			jSwap	8.6430	8.6370	(0.069)	0.0000	0.0000	0
20/03/2007	J157 2015/09/15			jSwap	8.2410	8.2370	(0.049)	0.0000	0.0000	0
20/03/2007	J186 2026/12/21			jSwap	7.7800	7.7850	0.064	0.0000	0.0000	0
20/03/2007	J201 2014/12/22			jSwap	8.3170	8.3140	(0.036)	0.0000	0.0000	0
20/03/2007	J203 2017/09/15			jSwap	8.1500	8.1490	(0.012)	0.0000	0.0000	0
20/03/2007	J204 2018/12/21			jSwap	8.1270	8.1170	(0.123)	0.0000	0.0000	0

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20/03/2007	J207	2020/01/15			jSwap	8.0680	8.0550	(0.161)	0.0000	0.0000	0
20/03/2007	JBAR	2005/12/21			jBar	0.0000	9.1290	100.000	0.0000	0.0000	0
20/03/2007	JFRA	2007/05/03			jFra	9.1850	9.1800	(0.054)	0.0000	0.0000	0
20/03/2007	JFRA	2007/05/03	7.50	Call	Option on jFra	4,107.0000	4,095.0000	(0.292)	0	0	0
20/03/2007	JFRA	2007/05/03	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
20/03/2007	JFRA	2007/08/02			jFra	9.1650	9.1560	(0.098)	0.0000	0.0000	0
20/03/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	32.0000	32.0000	-	0	0	0
20/03/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	4,090.0000	4,069.0000	(0.513)	0	0	0
20/03/2007	JFRA	2007/11/01			jFra	9.0970	9.1050	0.088	0.0000	0.0000	0
20/03/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	4,305.0000	4,323.0000	0.418	0	0	0
20/03/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	119.0000	117.0000	(1.681)	0	0	0
20/03/2007	JFRA	2008/02/07			jFra	8.9760	9.0030	0.301	0.0000	0.0000	0
20/03/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	20,634.0000	20,638.0000	0.019	0	0	0
20/03/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	17,048.0000	16,989.0000	(0.346)	0	0	0
20/03/2007	JN02	2007/05/03			jNote	8.8230	8.8260	0.034	0.0000	0.0000	0
20/03/2007	JN02	2007/05/03	9.25	Call	Option on jNote	3,813.0000	3,759.0000	(1.416)	0	0	0
20/03/2007	JN02	2007/05/03	9.25	Put	Option on jNote	11,601.0000	11,492.0000	(0.940)	0	0	0
20/03/2007	JN02	2007/08/02			jNote	8.6930	8.6940	0.012	0.0000	0.0000	0
20/03/2007	JN02	2007/08/02	9.25	Call	Option on jNote	7,818.0000	7,783.0000	(0.448)	0	0	0
20/03/2007	JN02	2007/08/02	9.25	Put	Option on jNote	17,989.0000	17,935.0000	(0.300)	0	0	0
20/03/2007	JN05	2007/05/03			jNote	8.3340	8.3280	(0.072)	0.0000	0.0000	0
20/03/2007	JN05	2007/05/03	9.25	Put	Option on jNote	37,107.0000	37,339.0000	0.625	0	0	0
20/03/2007	JN05	2007/05/03	9.25	Call	Option on jNote	126.0000	113.0000	(10.317)	0	0	0
20/03/2007	JN05	2007/08/02			jNote	8.2610	8.2540	(0.085)	0.0000	0.0000	0
20/03/2007	JN05	2007/08/02	9.25	Put	Option on jNote	41,479.0000	41,719.0000	0.579	0	0	0
20/03/2007	JN05	2007/08/02	9.25	Call	Option on jNote	1,461.0000	1,414.0000	(3.217)	0	0	0

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20/03/2007	JN10	2007/05/03			jNote	8.0670	8.0680	0.012	0.0000	0.0000	0
20/03/2007	JN10	2007/05/03	9.00	Put	Option on jNote	63,162.0000	63,095.0000	(0.106)	0	0	0
20/03/2007	JN10	2007/05/03	9.00	Call	Option on jNote	1.0000	1.0000	-	0	0	0
20/03/2007	JN10	2007/08/02			jNote	8.0140	8.0140	-	0.0000	0.0000	0
20/03/2007	JN10	2007/08/02	9.00	Call	Option on jNote	191.0000	186.0000	(2.618)	0	0	0
20/03/2007	JN10	2007/08/02	9.00	Put	Option on jNote	67,131.0000	67,126.0000	(0.007)	0	0	0
20/03/2007	JROD	2007/03/30			jRod	8.6750	8.6740	(0.012)	0.0000	0.0000	0
20/03/2007	JROD	2007/04/30			jRod	8.7710	8.7700	(0.011)	0.0000	0.0000	0
20/03/2007	JROD	2007/05/31			jRod	8.9650	8.9660	0.011	0.0000	0.0000	0
20/03/2007	OTH1	2007/05/03			Index Future	253.8280	253.7040	(0.049)	0.0000	0.0000	15
20/03/2007	R153	2007/05/03			Bond Future	7.9550	7.9450	(0.126)	0.0000	0.0000	366
20/03/2007	R153	2007/05/03	8.50	Put	Option on Bond Future	790.0000	725.0000	(8.228)	0	0	0
20/03/2007	R153	2007/05/03	8.50	Call	Option on Bond Future	17,641.0000	17,889.0000	1.406	0	0	0
20/03/2007	R153	2007/05/03	8.70	Call	Option on Bond Future	23,289.0000	23,568.0000	1.198	0	0	0
20/03/2007	R153	2007/05/03	8.80	Put	Option on Bond Future	210.0000	186.0000	(11.429)	0	0	0
20/03/2007	R153	2007/05/03	8.80	Call	Option on Bond Future	26,203.0000	26,492.0000	1.103	0	0	0
20/03/2007	R153	2007/05/03	8.70	Put	Option on Bond Future	333.0000	299.0000	(10.210)	0	0	0
20/03/2007	R153	2007/05/03	8.75	Call	Option on Bond Future	24,741.0000	25,025.0000	1.148	0	0	0
20/03/2007	R153	2007/05/03	9.00	Call	Option on Bond Future	32,114.0000	32,416.0000	0.940	0	0	0
20/03/2007	R153	2007/05/03	8.75	Put	Option on Bond Future	265.0000	237.0000	(10.566)	0	0	0
20/03/2007	R153	2007/05/03	9.00	Put	Option on Bond Future	79.0000	68.0000	(13.924)	0	0	0
20/03/2007	R153	2007/08/02			Bond Future	7.9100	7.9000	(0.126)	0.0000	0.0000	0
20/03/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	3,121.0000	3,029.0000	(2.948)	0	0	0
20/03/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	20,086.0000	20,284.0000	0.986	0	0	0
20/03/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	25,993.0000	26,219.0000	0.869	0	0	0
20/03/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	24,777.0000	24,998.0000	0.892	0	0	0
20/03/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	2,135.0000	2,066.0000	(3.232)	0	0	0
20/03/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	1,757.0000	1,697.0000	(3.415)	0	0	0

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20/03/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	27,224.0000	27,454.0000	0.845	0	0	0
20/03/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	1,938.0000	1,873.0000	(3.354)	0	0	0
20/03/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	1,178.0000	1,134.0000	(3.735)	0	0	0
20/03/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	32,267.0000	32,513.0000	0.762	0	0	0
20/03/2007	R157	2007/05/03			Bond Future	7.6150	7.6150	-	0.0000	0.0000	481
20/03/2007	R157	2007/05/03	8.00	Put	Option on Bond Future	3,247.0000	3,152.0000	(2.926)	0	0	60
20/03/2007	R157	2007/05/03	8.75	Put	Option on Bond Future	94.0000	86.0000	(8.511)	0	0	0
20/03/2007	R157	2007/05/03	8.75	Call	Option on Bond Future	81,601.0000	81,593.0000	(0.010)	0	0	0
20/03/2007	R157	2007/05/03	8.80	Put	Option on Bond Future	72.0000	65.0000	(9.722)	0	0	0
20/03/2007	R157	2007/05/03	8.80	Call	Option on Bond Future	85,017.0000	85,010.0000	(0.008)	0	0	0
20/03/2007	R157	2007/05/03	7.50	Call	Option on Bond Future	8,272.0000	8,142.0000	(1.572)	0	0	75
20/03/2007	R157	2007/05/03	8.50	Call	Option on Bond Future	64,473.0000	64,450.0000	(0.036)	0	0	0
20/03/2007	R157	2007/05/03	8.70	Call	Option on Bond Future	78,180.0000	78,169.0000	(0.014)	0	0	0
20/03/2007	R157	2007/05/03	7.50	Put	Option on Bond Future	16,914.0000	16,784.0000	(0.769)	0	0	0
20/03/2007	R157	2007/05/03	8.50	Put	Option on Bond Future	345.0000	323.0000	(6.377)	0	0	0
20/03/2007	R157	2007/05/03	9.00	Call	Option on Bond Future	98,598.0000	98,595.0000	(0.003)	0	0	0
20/03/2007	R157	2007/05/03	9.00	Put	Option on Bond Future	23.0000	21.0000	(8.696)	0	0	0
20/03/2007	R157	2007/05/03	8.70	Put	Option on Bond Future	123.0000	113.0000	(8.130)	0	0	0
20/03/2007	R157	2007/05/03	8.00	Call	Option on Bond Future	31,654.0000	31,559.0000	(0.300)	0	0	0
20/03/2007	R157	2007/08/02			Bond Future	7.5800	7.5800	-	0.0000	0.0000	3
20/03/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	87,262.0000	87,233.0000	(0.033)	0	0	0
20/03/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	1,892.0000	1,863.0000	(1.533)	0	0	0
20/03/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	1,216.0000	1,194.0000	(1.809)	0	0	0
20/03/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	99,889.0000	99,867.0000	(0.022)	0	0	0
20/03/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	2,353.0000	2,319.0000	(1.445)	0	0	0
20/03/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	2,111.0000	2,079.0000	(1.516)	0	0	0
20/03/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	84,125.0000	84,094.0000	(0.037)	0	0	0
20/03/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	3,607.0000	3,563.0000	(1.220)	0	0	0
20/03/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	81,000.0000	80,966.0000	(0.042)	0	0	0
20/03/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	68,665.0000	68,622.0000	(0.063)	0	0	0
20/03/2007	R186	2007/05/03			Bond Future	7.3310	7.3420	0.150	0.0000	0.0000	0
20/03/2007	R186	2007/05/03	8.55	Put	Option on Bond Future	73.0000	71.0000	(2.740)	0	0	0
20/03/2007	R186	2007/05/03	8.55	Call	Option on Bond Future	143,171.0000	141,763.0000	(0.983)	0	0	0

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20/03/2007	R186	2007/05/03	8.75	Call	Option on Bond Future	164,337.0000	162,930.0000	(0.856)	0	0	0
20/03/2007	R186	2007/05/03	8.75	Put	Option on Bond Future	23.0000	22.0000	(4.348)	0	0	0
20/03/2007	R186	2007/05/03	8.50	Call	Option on Bond Future	137,797.0000	136,389.0000	(1.022)	0	0	0
20/03/2007	R186	2007/05/03	8.50	Put	Option on Bond Future	97.0000	94.0000	(3.093)	0	0	0
20/03/2007	R186	2007/05/03	8.25	Put	Option on Bond Future	380.0000	378.0000	(0.526)	0	0	0
20/03/2007	R186	2007/05/03	8.45	Put	Option on Bond Future	128.0000	126.0000	(1.563)	0	0	0
20/03/2007	R186	2007/05/03	8.25	Call	Option on Bond Future	110,519.0000	109,111.0000	(1.274)	0	0	0
20/03/2007	R186	2007/05/03	8.45	Call	Option on Bond Future	132,394.0000	130,985.0000	(1.064)	0	0	0
20/03/2007	R186	2007/08/02			Bond Future	7.2820	7.2930	0.151	0.0000	0.0000	0
20/03/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	145,762.0000	144,398.0000	(0.936)	0	0	0
20/03/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	2,761.0000	2,803.0000	1.521	0	0	0
20/03/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	3,093.0000	3,141.0000	1.552	0	0	0
20/03/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	1,558.0000	1,579.0000	1.348	0	0	0
20/03/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	2,464.0000	2,501.0000	1.502	0	0	0
20/03/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	120,457.0000	119,131.0000	(1.101)	0	0	0
20/03/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	171,012.0000	169,629.0000	(0.809)	0	0	0
20/03/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	4,845.0000	4,924.0000	1.631	0	0	0
20/03/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	140,691.0000	139,334.0000	(0.965)	0	0	0
20/03/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	150,829.0000	149,460.0000	(0.908)	0	0	0
20/03/2007	R196	2007/05/03			Bond Future	8.3150	8.3120	(0.036)	0.0000	0.0000	0
20/03/2007	R196	2007/05/03	8.25	Call	Option on Bond Future	1,839.0000	1,835.0000	(0.218)	0	0	0
20/03/2007	R196	2007/05/03	8.50	Put	Option on Bond Future	1,108.0000	1,070.0000	(3.430)	0	0	0
20/03/2007	R196	2007/05/03	8.25	Put	Option on Bond Future	2,935.0000	2,880.0000	(1.874)	0	0	0
20/03/2007	R196	2007/05/03	8.75	Put	Option on Bond Future	300.0000	282.0000	(6.000)	0	0	0
20/03/2007	R196	2007/05/03	8.50	Call	Option on Bond Future	4,217.0000	4,230.0000	0.308	0	0	0
20/03/2007	R196	2007/05/03	8.75	Call	Option on Bond Future	7,591.0000	7,624.0000	0.435	0	0	0
20/03/2007	R196	2007/08/02			Bond Future	8.1430	8.1380	(0.061)	0.0000	0.0000	0
20/03/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	4,999.0000	5,025.0000	0.520	0	0	0
20/03/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	2,057.0000	2,021.0000	(1.750)	0	0	0
20/03/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	3,428.0000	3,381.0000	(1.371)	0	0	0
20/03/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	7,286.0000	7,324.0000	0.522	0	0	0
20/03/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	1,140.0000	1,115.0000	(2.193)	0	0	0
20/03/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	10,009.0000	10,058.0000	0.490	0	0	0

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20/03/2007	R201	2007/05/03			Bond Future	7.6500	7.6500	-	0.0000	0.0000	30
20/03/2007	R201	2007/05/03	8.50	Call	Option on Bond Future	49,165.0000	49,145.0000	(0.041)	0	0	0
20/03/2007	R201	2007/05/03	8.80	Put	Option on Bond Future	67.0000	61.0000	(8.955)	0	0	0
20/03/2007	R201	2007/05/03	8.80	Call	Option on Bond Future	65,469.0000	65,463.0000	(0.009)	0	0	0
20/03/2007	R201	2007/05/03	8.70	Put	Option on Bond Future	114.0000	105.0000	(7.895)	0	0	0
20/03/2007	R201	2007/05/03	8.50	Put	Option on Bond Future	318.0000	298.0000	(6.289)	0	0	0
20/03/2007	R201	2007/05/03	8.70	Call	Option on Bond Future	60,037.0000	60,027.0000	(0.017)	0	0	0
20/03/2007	R201	2007/05/03	8.75	Call	Option on Bond Future	62,755.0000	62,747.0000	(0.013)	0	0	0
20/03/2007	R201	2007/05/03	9.00	Put	Option on Bond Future	22.0000	19.0000	(13.636)	0	0	0
20/03/2007	R201	2007/05/03	9.00	Call	Option on Bond Future	76,270.0000	76,268.0000	(0.003)	0	0	0
20/03/2007	R201	2007/05/03	8.75	Put	Option on Bond Future	87.0000	80.0000	(8.046)	0	0	0
20/03/2007	R201	2007/08/02			Bond Future	7.5950	7.5690	(0.342)	0.0000	0.0000	0
20/03/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	2,895.0000	2,679.0000	(7.461)	0	0	0
20/03/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	53,716.0000	55,007.0000	2.403	0	0	0
20/03/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	63,508.0000	64,865.0000	2.137	0	0	0
20/03/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	1,503.0000	1,378.0000	(8.317)	0	0	0
20/03/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	68,488.0000	69,870.0000	2.018	0	0	0
20/03/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	961.0000	876.0000	(8.845)	0	0	0
20/03/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	78,541.0000	79,963.0000	1.811	0	0	0
20/03/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	1,874.0000	1,724.0000	(8.004)	0	0	0
20/03/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	65,992.0000	67,362.0000	2.076	0	0	0
20/03/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	1,678.0000	1,541.0000	(8.164)	0	0	0
20/03/2007	R203	2007/05/03			Bond Future	7.5290	7.5310	0.027	0.0000	0.0000	0
20/03/2007	R203	2007/05/03	8.80	Put	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
20/03/2007	R203	2007/05/03	8.80	Call	Option on Bond Future	88,112.0000	87,965.0000	(0.167)	0	0	0
20/03/2007	R203	2007/05/03	8.75	Call	Option on Bond Future	84,835.0000	84,688.0000	(0.173)	0	0	0
20/03/2007	R203	2007/05/03	8.75	Put	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
20/03/2007	R203	2007/05/03	8.70	Put	Option on Bond Future	4.0000	4.0000	-	0	0	0
20/03/2007	R203	2007/05/03	8.70	Call	Option on Bond Future	81,544.0000	81,397.0000	(0.180)	0	0	0
20/03/2007	R203	2007/05/03	9.00	Call	Option on Bond Future	101,077.0000	100,931.0000	(0.144)	0	0	0
20/03/2007	R203	2007/05/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/03/2007	R203	2007/05/03	8.50	Put	Option on Bond Future	29.0000	27.0000	(6.897)	0	0	0
20/03/2007	R203	2007/05/03	8.50	Call	Option on Bond Future	68,247.0000	68,098.0000	(0.218)	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
20/03/2007	R203	2007/08/02			Bond Future	7.4660	7.4670	0.013	0.0000	0.0000	0
20/03/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	421.0000	413.0000	(1.900)	0	0	0
20/03/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	343.0000	337.0000	(1.749)	0	0	0
20/03/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	88,483.0000	88,402.0000	(0.092)	0	0	0
20/03/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	91,636.0000	91,557.0000	(0.086)	0	0	0
20/03/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	85,331.0000	85,249.0000	(0.096)	0	0	0
20/03/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	513.0000	504.0000	(1.754)	0	0	0
20/03/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	1,089.0000	1,074.0000	(1.377)	0	0	0
20/03/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	72,783.0000	72,695.0000	(0.121)	0	0	0
20/03/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	104,218.0000	104,142.0000	(0.073)	0	0	0
20/03/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	146.0000	142.0000	(2.740)	0	0	0
20/03/2007	R204	2007/05/03			Bond Future	7.5220	7.5240	0.027	0.0000	0.0000	0
20/03/2007	R204	2007/05/03	9.00	Call	Option on Bond Future	107,833.0000	107,673.0000	(0.148)	0	0	0
20/03/2007	R204	2007/05/03	9.00	Put	Option on Bond Future	36.0000	32.0000	(11.111)	0	0	0
20/03/2007	R204	2007/05/03	8.50	Call	Option on Bond Future	73,617.0000	73,432.0000	(0.251)	0	0	0
20/03/2007	R204	2007/05/03	8.75	Put	Option on Bond Future	150.0000	139.0000	(7.333)	0	0	0
20/03/2007	R204	2007/05/03	8.50	Put	Option on Bond Future	530.0000	502.0000	(5.283)	0	0	0
20/03/2007	R204	2007/05/03	8.70	Call	Option on Bond Future	87,373.0000	87,203.0000	(0.195)	0	0	0
20/03/2007	R204	2007/05/03	8.75	Call	Option on Bond Future	90,807.0000	90,639.0000	(0.185)	0	0	0
20/03/2007	R204	2007/05/03	8.70	Put	Option on Bond Future	195.0000	182.0000	(6.667)	0	0	0
20/03/2007	R204	2007/05/03	8.80	Call	Option on Bond Future	94,233.0000	94,067.0000	(0.176)	0	0	0
20/03/2007	R204	2007/05/03	8.80	Put	Option on Bond Future	114.0000	105.0000	(7.895)	0	0	0
20/03/2007	R204	2007/08/02			Bond Future	7.4660	7.4670	0.013	0.0000	0.0000	0
20/03/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	4,496.0000	4,452.0000	(0.979)	0	0	0
20/03/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	112,131.0000	112,032.0000	(0.088)	0	0	0
20/03/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	80,958.0000	80,836.0000	(0.151)	0	0	0
20/03/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	1,377.0000	1,356.0000	(1.525)	0	0	0
20/03/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	96,368.0000	96,258.0000	(0.114)	0	0	0
20/03/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	99,502.0000	99,394.0000	(0.109)	0	0	0
20/03/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	2,265.0000	2,235.0000	(1.325)	0	0	0
20/03/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	93,248.0000	93,136.0000	(0.120)	0	0	0
20/03/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	2,552.0000	2,520.0000	(1.254)	0	0	0
20/03/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	2,869.0000	2,835.0000	(1.185)	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
20/03/2007	R206	2007/05/03			Bond Future	7.6340	7.6360	0.026	0.0000	0.0000	0
20/03/2007	R206	2007/05/03	8.00	Call	Option on Bond Future	20,483.0000	20,340.0000	(0.698)	0	0	0
20/03/2007	R206	2007/05/03	8.00	Put	Option on Bond Future	1,879.0000	1,840.0000	(2.076)	0	0	0
20/03/2007	R206	2007/05/03	8.25	Call	Option on Bond Future	31,557.0000	31,435.0000	(0.387)	0	0	0
20/03/2007	R206	2007/05/03	8.25	Put	Option on Bond Future	495.0000	475.0000	(4.040)	0	0	0
20/03/2007	R206	2007/05/03	7.75	Call	Option on Bond Future	11,318.0000	11,169.0000	(1.316)	0	0	0
20/03/2007	R206	2007/05/03	7.75	Put	Option on Bond Future	5,375.0000	5,328.0000	(0.874)	0	0	0
20/03/2007	R206	2007/08/02			Bond Future	7.5570	7.5580	0.013	0.0000	0.0000	0
20/03/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	5,272.0000	5,244.0000	(0.531)	0	0	0
20/03/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	27,192.0000	27,114.0000	(0.287)	0	0	0
20/03/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	2,736.0000	2,714.0000	(0.804)	0	0	0
20/03/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	36,764.0000	36,691.0000	(0.199)	0	0	0
20/03/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	18,929.0000	18,850.0000	(0.417)	0	0	0
20/03/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	9,305.0000	9,276.0000	(0.312)	0	0	0
20/03/2007	R207	2007/05/03			Bond Future	7.4490	7.4500	0.013	0.0000	0.0000	0
20/03/2007	R207	2007/05/03	9.00	Call	Option on Bond Future	114,687.0000	114,607.0000	(0.070)	0	0	0
20/03/2007	R207	2007/05/03	8.50	Call	Option on Bond Future	79,809.0000	79,726.0000	(0.104)	0	0	0
20/03/2007	R207	2007/05/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/03/2007	R207	2007/05/03	8.50	Put	Option on Bond Future	26.0000	23.0000	(11.538)	0	0	0
20/03/2007	R207	2007/05/03	8.75	Call	Option on Bond Future	97,471.0000	97,390.0000	(0.083)	0	0	0
20/03/2007	R207	2007/05/03	8.75	Put	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
20/03/2007	R207	2007/05/03	8.70	Put	Option on Bond Future	4.0000	4.0000	-	0	0	0
20/03/2007	R207	2007/05/03	8.80	Put	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
20/03/2007	R207	2007/05/03	8.80	Call	Option on Bond Future	100,950.0000	100,870.0000	(0.079)	0	0	0
20/03/2007	R207	2007/05/03	8.70	Call	Option on Bond Future	93,973.0000	93,892.0000	(0.086)	0	0	0
20/03/2007	R207	2007/08/02			Bond Future	7.3950	7.3960	0.014	0.0000	0.0000	0
20/03/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	125.0000	122.0000	(2.400)	0	0	0
20/03/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	961.0000	946.0000	(1.561)	0	0	0
20/03/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	117,869.0000	117,786.0000	(0.070)	0	0	0
20/03/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	84,147.0000	84,053.0000	(0.112)	0	0	0
20/03/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	298.0000	291.0000	(2.349)	0	0	0
20/03/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	104,437.0000	104,351.0000	(0.082)	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
20/03/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	447.0000	439.0000	(1.790)	0	0	0
20/03/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	97,676.0000	97,588.0000	(0.090)	0	0	0
20/03/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	366.0000	358.0000	(2.186)	0	0	0
20/03/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	101,059.0000	100,972.0000	(0.086)	0	0	0
20/03/2007	R209	2007/05/03			Bond Future	7.0200	7.0900	0.997	0.0000	0.0000	0
20/03/2007	R209	2007/05/03	7.25	Call	Option on Bond Future	31,891.0000	26,091.0000	(18.187)	0	0	0
20/03/2007	R209	2007/05/03	7.25	Put	Option on Bond Future	6,322.0000	8,428.0000	33.312	0	0	0
20/03/2007	R209	2007/05/03	6.75	Put	Option on Bond Future	36,829.0000	43,034.0000	16.848	0	0	0
20/03/2007	R209	2007/05/03	6.75	Call	Option on Bond Future	5,273.0000	3,571.0000	(32.278)	0	0	0
20/03/2007	R209	2007/05/03	7.00	Call	Option on Bond Future	15,086.0000	11,372.0000	(24.619)	0	0	0
20/03/2007	R209	2007/05/03	7.00	Put	Option on Bond Future	17,365.0000	21,557.0000	24.141	0	0	0
20/03/2007	R209	2007/08/02			Bond Future	6.9850	7.0550	1.002	0.0000	0.0000	0
20/03/2007	R209	2007/08/02	7.25	Call	Option on Bond Future	45,218.0000	39,908.0000	(11.743)	0	0	0
20/03/2007	R209	2007/08/02	7.25	Put	Option on Bond Future	15,720.0000	18,353.0000	16.749	0	0	0
20/03/2007	R209	2007/08/02	6.75	Put	Option on Bond Future	44,710.0000	49,812.0000	11.411	0	0	0
20/03/2007	R209	2007/08/02	6.75	Call	Option on Bond Future	17,216.0000	14,375.0000	(16.502)	0	0	0
20/03/2007	R209	2007/08/02	7.00	Call	Option on Bond Future	29,326.0000	25,229.0000	(13.971)	0	0	0
20/03/2007	R209	2007/08/02	7.00	Put	Option on Bond Future	27,614.0000	31,461.0000	13.931	0	0	0
20/03/2007	TRT1	2007/05/03			Index Future	254.4310	254.4100	(0.008)	0.0000	0.0000	500
Grand Total:											1,753