



Derivatives High/Low Report

High/Low for 13/03/2007

| 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 |
|------------|------------------|--------|------|--------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 13/03/2007 | CRD1 2007/05/03 | | | Index Future | 110.2620 | 110.3140 | 0.047 | 0.0000 | 0.0000 | 10 |
| 13/03/2007 | GOVI 2007/05/03 | | | jGovi | 257.5440 | 257.7920 | 0.096 | 0.0000 | 0.0000 | 144 |
| 13/03/2007 | GOVI 2007/05/03 | 235.00 | Call | jGovi | 225,440.0000 | 227,920.0000 | 1.100 | 0 | 0 | 0 |
| 13/03/2007 | GOVI 2007/05/03 | 235.00 | Put | jGovi | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 13/03/2007 | GOVI 2007/08/02 | | | jGovi | 263.0980 | 263.3520 | 0.097 | 0.0000 | 0.0000 | 69 |
| 13/03/2007 | GOVI 2007/08/02 | 240.50 | Call | jGovi | 225,982.0000 | 228,521.0000 | 1.124 | 0 | 0 | 0 |
| 13/03/2007 | GOVI 2007/08/02 | 240.50 | Put | jGovi | 2.0000 | 1.0000 | (50.000) | 0 | 0 | 0 |
| 13/03/2007 | ILBI 2007/05/03 | | | Index Future | 273.9100 | 273.9930 | 0.030 | 0.0000 | 0.0000 | 0 |
| 13/03/2007 | ILBI 2007/08/02 | | | Index Future | 280.1840 | 280.2730 | 0.032 | 0.0000 | 0.0000 | 0 |
| 13/03/2007 | J153 2010/08/31 | | | jSwap | 8.6180 | 8.6220 | 0.046 | 0.0000 | 0.0000 | 0 |
| 13/03/2007 | J157 2015/09/15 | | | jSwap | 8.2850 | 8.2920 | 0.084 | 0.0000 | 0.0000 | 0 |
| 13/03/2007 | J186 2026/12/21 | | | jSwap | 7.8060 | 7.7960 | (0.128) | 0.0000 | 0.0000 | 0 |
| 13/03/2007 | J201 2014/12/22 | | | jSwap | 8.3150 | 8.3200 | 0.060 | 0.0000 | 0.0000 | 0 |
| 13/03/2007 | J203 2017/09/15 | | | jSwap | 8.2030 | 8.2060 | 0.037 | 0.0000 | 0.0000 | 0 |
| 13/03/2007 | J204 2018/12/21 | | | jSwap | 8.1320 | 8.1350 | 0.037 | 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 |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 13/03/2007 | J207 | 2020/01/15 | | | jSwap | 8.0740 | 8.0770 | 0.037 | 0.0000 | 0.0000 | 0 |
| 13/03/2007 | JBAR | 2005/12/21 | | | jBar | 9.0880 | 9.1170 | 0.319 | 0.0000 | 0.0000 | 0 |
| 13/03/2007 | JFRA | 2007/05/03 | | | jFra | 9.1750 | 9.1860 | 0.120 | 0.0000 | 0.0000 | 0 |
| 13/03/2007 | JFRA | 2007/05/03 | 7.50 | Call | Option on jFra | 4,083.0000 | 4,110.0000 | 0.661 | 0 | 0 | 0 |
| 13/03/2007 | JFRA | 2007/05/03 | 7.50 | Put | Option on jFra | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 13/03/2007 | JFRA | 2007/08/02 | | | jFra | 9.1190 | 9.1590 | 0.439 | 0.0000 | 0.0000 | 0 |
| 13/03/2007 | JFRA | 2007/08/02 | 7.50 | Put | Option on jFra | 42.0000 | 37.0000 | (11.905) | 0 | 0 | 0 |
| 13/03/2007 | JFRA | 2007/08/02 | 7.50 | Call | Option on jFra | 3,988.0000 | 4,081.0000 | 2.332 | 0 | 0 | 0 |
| 13/03/2007 | JFRA | 2007/11/01 | | | jFra | 9.0400 | 9.0680 | 0.310 | 0.0000 | 0.0000 | 0 |
| 13/03/2007 | JFRA | 2007/11/01 | 7.50 | Put | Option on jFra | 141.0000 | 133.0000 | (5.674) | 0 | 0 | 0 |
| 13/03/2007 | JFRA | 2007/11/01 | 7.50 | Call | Option on jFra | 4,177.0000 | 4,242.0000 | 1.556 | 0 | 0 | 0 |
| 13/03/2007 | JFRA | 2008/02/07 | | | jFra | 8.9030 | 8.9230 | 0.225 | 0.0000 | 0.0000 | 0 |
| 13/03/2007 | JFRA | 2008/02/07 | 7.50 | Put | Option on jFra | 17,333.0000 | 17,282.0000 | (0.294) | 0 | 0 | 0 |
| 13/03/2007 | JFRA | 2008/02/07 | 7.50 | Call | Option on jFra | 20,744.0000 | 20,740.0000 | (0.019) | 0 | 0 | 0 |
| 13/03/2007 | JN02 | 2007/05/03 | | | jNote | 8.7780 | 8.7970 | 0.216 | 0.0000 | 0.0000 | 0 |
| 13/03/2007 | JN02 | 2007/05/03 | 9.25 | Call | Option on jNote | 4,022.0000 | 4,069.0000 | 1.169 | 0 | 0 | 0 |
| 13/03/2007 | JN02 | 2007/05/03 | 9.25 | Put | Option on jNote | 12,635.0000 | 12,333.0000 | (2.390) | 0 | 0 | 0 |
| 13/03/2007 | JN02 | 2007/08/02 | | | jNote | 8.6500 | 8.6620 | 0.139 | 0.0000 | 0.0000 | 0 |
| 13/03/2007 | JN02 | 2007/08/02 | 9.25 | Call | Option on jNote | 7,826.0000 | 7,865.0000 | 0.498 | 0 | 0 | 0 |
| 13/03/2007 | JN02 | 2007/08/02 | 9.25 | Put | Option on jNote | 18,788.0000 | 18,605.0000 | (0.974) | 0 | 0 | 0 |
| 13/03/2007 | JN05 | 2007/05/03 | | | jNote | 8.3160 | 8.3230 | 0.084 | 0.0000 | 0.0000 | 0 |
| 13/03/2007 | JN05 | 2007/05/03 | 9.25 | Call | Option on jNote | 180.0000 | 177.0000 | (1.667) | 0 | 0 | 0 |
| 13/03/2007 | JN05 | 2007/05/03 | 9.25 | Put | Option on jNote | 37,915.0000 | 37,619.0000 | (0.781) | 0 | 0 | 0 |
| 13/03/2007 | JN05 | 2007/08/02 | | | jNote | 8.2450 | 8.2500 | 0.061 | 0.0000 | 0.0000 | 0 |
| 13/03/2007 | JN05 | 2007/08/02 | 9.25 | Call | Option on jNote | 1,534.0000 | 1,535.0000 | 0.065 | 0 | 0 | 0 |
| 13/03/2007 | JN05 | 2007/08/02 | 9.25 | Put | Option on jNote | 42,229.0000 | 42,018.0000 | (0.500) | 0 | 0 | 0 |

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|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 13/03/2007 | JN10 | 2007/05/03 | | | jNote | 8.0750 | 8.0790 | 0.050 | 0.0000 | 0.0000 | 0 |
| 13/03/2007 | JN10 | 2007/05/03 | 9.00 | Put | Option on jNote | 62,635.0000 | 62,346.0000 | (0.461) | 0 | 0 | 0 |
| 13/03/2007 | JN10 | 2007/05/03 | 9.00 | Call | Option on jNote | 3.0000 | 3.0000 | - | 0 | 0 | 0 |
| 13/03/2007 | JN10 | 2007/08/02 | | | jNote | 8.0220 | 8.0250 | 0.037 | 0.0000 | 0.0000 | 0 |
| 13/03/2007 | JN10 | 2007/08/02 | 9.00 | Call | Option on jNote | 237.0000 | 236.0000 | (0.422) | 0 | 0 | 0 |
| 13/03/2007 | JN10 | 2007/08/02 | 9.00 | Put | Option on jNote | 66,644.0000 | 66,421.0000 | (0.335) | 0 | 0 | 0 |
| 13/03/2007 | JROD | 2007/03/30 | | | jRod | 8.6870 | 8.6870 | - | 0.0000 | 0.0000 | 0 |
| 13/03/2007 | JROD | 2007/04/30 | | | jRod | 8.8020 | 8.8070 | 0.057 | 0.0000 | 0.0000 | 0 |
| 13/03/2007 | JROD | 2007/05/31 | | | jRod | 8.9950 | 9.0120 | 0.189 | 0.0000 | 0.0000 | 0 |
| 13/03/2007 | OTH1 | 2007/05/03 | | | Index Future | 253.7890 | 254.0620 | 0.108 | 0.0000 | 0.0000 | 15 |
| 13/03/2007 | R153 | 2007/05/03 | | | Bond Future | 7.9450 | 7.9350 | (0.126) | 0.0000 | 0.0000 | 366 |
| 13/03/2007 | R153 | 2007/05/03 | 8.80 | Call | Option on Bond Future | 26,598.0000 | 26,883.0000 | 1.072 | 0 | 0 | 0 |
| 13/03/2007 | R153 | 2007/05/03 | 8.80 | Put | Option on Bond Future | 292.0000 | 265.0000 | (9.247) | 0 | 0 | 0 |
| 13/03/2007 | R153 | 2007/05/03 | 8.70 | Call | Option on Bond Future | 23,711.0000 | 23,986.0000 | 1.160 | 0 | 0 | 0 |
| 13/03/2007 | R153 | 2007/05/03 | 8.70 | Put | Option on Bond Future | 442.0000 | 404.0000 | (8.597) | 0 | 0 | 0 |
| 13/03/2007 | R153 | 2007/05/03 | 8.50 | Call | Option on Bond Future | 18,129.0000 | 18,373.0000 | 1.346 | 0 | 0 | 0 |
| 13/03/2007 | R153 | 2007/05/03 | 8.75 | Call | Option on Bond Future | 25,149.0000 | 25,429.0000 | 1.113 | 0 | 0 | 0 |
| 13/03/2007 | R153 | 2007/05/03 | 8.50 | Put | Option on Bond Future | 965.0000 | 896.0000 | (7.150) | 0 | 0 | 0 |
| 13/03/2007 | R153 | 2007/05/03 | 8.75 | Put | Option on Bond Future | 360.0000 | 328.0000 | (8.889) | 0 | 0 | 0 |
| 13/03/2007 | R153 | 2007/05/03 | 9.00 | Call | Option on Bond Future | 32,470.0000 | 32,769.0000 | 0.921 | 0 | 0 | 0 |
| 13/03/2007 | R153 | 2007/05/03 | 9.00 | Put | Option on Bond Future | 122.0000 | 108.0000 | (11.475) | 0 | 0 | 0 |
| 13/03/2007 | R153 | 2007/08/02 | | | Bond Future | 7.9000 | 7.8900 | (0.127) | 0.0000 | 0.0000 | 0 |
| 13/03/2007 | R153 | 2007/08/02 | 8.70 | Put | Option on Bond Future | 2,239.0000 | 2,169.0000 | (3.126) | 0 | 0 | 0 |
| 13/03/2007 | R153 | 2007/08/02 | 8.70 | Call | Option on Bond Future | 25,171.0000 | 25,392.0000 | 0.878 | 0 | 0 | 0 |
| 13/03/2007 | R153 | 2007/08/02 | 8.50 | Call | Option on Bond Future | 20,489.0000 | 20,688.0000 | 0.971 | 0 | 0 | 0 |
| 13/03/2007 | R153 | 2007/08/02 | 8.50 | Put | Option on Bond Future | 3,234.0000 | 3,142.0000 | (2.845) | 0 | 0 | 0 |
| 13/03/2007 | R153 | 2007/08/02 | 8.80 | Call | Option on Bond Future | 27,611.0000 | 27,841.0000 | 0.833 | 0 | 0 | 0 |
| 13/03/2007 | R153 | 2007/08/02 | 8.80 | Put | Option on Bond Future | 1,854.0000 | 1,793.0000 | (3.290) | 0 | 0 | 0 |

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| 13/03/2007 | R153 | 2007/08/02 | 9.00 | Call | Option on Bond Future | 32,640.0000 | 32,885.0000 | 0.751 | 0 | 0 | 0 |
| 13/03/2007 | R153 | 2007/08/02 | 9.00 | Put | Option on Bond Future | 1,260.0000 | 1,215.0000 | (3.571) | 0 | 0 | 0 |
| 13/03/2007 | R153 | 2007/08/02 | 8.75 | Put | Option on Bond Future | 2,038.0000 | 1,973.0000 | (3.189) | 0 | 0 | 0 |
| 13/03/2007 | R153 | 2007/08/02 | 8.75 | Call | Option on Bond Future | 26,384.0000 | 26,609.0000 | 0.853 | 0 | 0 | 0 |
| 13/03/2007 | R157 | 2007/05/03 | | | Bond Future | 7.6050 | 7.5850 | (0.263) | 0.0000 | 0.0000 | 484 |
| 13/03/2007 | R157 | 2007/05/03 | 7.50 | Call | Option on Bond Future | 9,449.0000 | 9,952.0000 | 5.323 | 0 | 0 | 75 |
| 13/03/2007 | R157 | 2007/05/03 | 7.50 | Put | Option on Bond Future | 17,342.0000 | 16,346.0000 | (5.743) | 0 | 0 | 0 |
| 13/03/2007 | R157 | 2007/05/03 | 8.80 | Call | Option on Bond Future | 85,817.0000 | 87,293.0000 | 1.720 | 0 | 0 | 0 |
| 13/03/2007 | R157 | 2007/05/03 | 9.00 | Call | Option on Bond Future | 99,368.0000 | 100,858.0000 | 1.499 | 0 | 0 | 0 |
| 13/03/2007 | R157 | 2007/05/03 | 8.70 | Put | Option on Bond Future | 198.0000 | 165.0000 | (16.667) | 0 | 0 | 0 |
| 13/03/2007 | R157 | 2007/05/03 | 9.00 | Put | Option on Bond Future | 45.0000 | 36.0000 | (20.000) | 0 | 0 | 0 |
| 13/03/2007 | R157 | 2007/05/03 | 8.00 | Call | Option on Bond Future | 32,913.0000 | 34,042.0000 | 3.430 | 0 | 0 | 0 |
| 13/03/2007 | R157 | 2007/05/03 | 8.00 | Put | Option on Bond Future | 3,758.0000 | 3,388.0000 | (9.846) | 0 | 0 | 60 |
| 13/03/2007 | R157 | 2007/05/03 | 8.75 | Put | Option on Bond Future | 156.0000 | 129.0000 | (17.308) | 0 | 0 | 0 |
| 13/03/2007 | R157 | 2007/05/03 | 8.75 | Call | Option on Bond Future | 82,412.0000 | 83,884.0000 | 1.786 | 0 | 0 | 0 |
| 13/03/2007 | R157 | 2007/05/03 | 8.70 | Call | Option on Bond Future | 79,003.0000 | 80,469.0000 | 1.856 | 0 | 0 | 0 |
| 13/03/2007 | R157 | 2007/05/03 | 8.80 | Put | Option on Bond Future | 123.0000 | 101.0000 | (17.886) | 0 | 0 | 0 |
| 13/03/2007 | R157 | 2007/05/03 | 8.50 | Call | Option on Bond Future | 65,374.0000 | 66,800.0000 | 2.181 | 0 | 0 | 0 |
| 13/03/2007 | R157 | 2007/05/03 | 8.50 | Put | Option on Bond Future | 498.0000 | 425.0000 | (14.659) | 0 | 0 | 0 |
| 13/03/2007 | R157 | 2007/08/02 | | | Bond Future | 7.5650 | 7.5450 | (0.264) | 0.0000 | 0.0000 | 3 |
| 13/03/2007 | R157 | 2007/08/02 | 9.00 | Call | Option on Bond Future | 101,090.0000 | 102,462.0000 | 1.357 | 0 | 0 | 0 |
| 13/03/2007 | R157 | 2007/08/02 | 9.00 | Put | Option on Bond Future | 1,320.0000 | 1,228.0000 | (6.970) | 0 | 0 | 0 |
| 13/03/2007 | R157 | 2007/08/02 | 8.80 | Call | Option on Bond Future | 88,489.0000 | 89,821.0000 | 1.505 | 0 | 0 | 0 |
| 13/03/2007 | R157 | 2007/08/02 | 8.70 | Call | Option on Bond Future | 82,241.0000 | 83,547.0000 | 1.588 | 0 | 0 | 0 |
| 13/03/2007 | R157 | 2007/08/02 | 8.80 | Put | Option on Bond Future | 2,023.0000 | 1,891.0000 | (6.525) | 0 | 0 | 0 |
| 13/03/2007 | R157 | 2007/08/02 | 8.70 | Put | Option on Bond Future | 2,497.0000 | 2,339.0000 | (6.328) | 0 | 0 | 0 |
| 13/03/2007 | R157 | 2007/08/02 | 8.50 | Put | Option on Bond Future | 3,774.0000 | 3,554.0000 | (5.829) | 0 | 0 | 0 |
| 13/03/2007 | R157 | 2007/08/02 | 8.50 | Call | Option on Bond Future | 69,929.0000 | 71,173.0000 | 1.779 | 0 | 0 | 0 |
| 13/03/2007 | R157 | 2007/08/02 | 8.75 | Call | Option on Bond Future | 85,359.0000 | 86,679.0000 | 1.546 | 0 | 0 | 0 |
| 13/03/2007 | R157 | 2007/08/02 | 8.75 | Put | Option on Bond Future | 2,248.0000 | 2,104.0000 | (6.406) | 0 | 0 | 0 |
| 13/03/2007 | R186 | 2007/05/03 | | | Bond Future | 7.3680 | 7.3420 | (0.353) | 0.0000 | 0.0000 | 0 |
| 13/03/2007 | R186 | 2007/05/03 | 8.25 | Call | Option on Bond Future | 106,154.0000 | 109,335.0000 | 2.997 | 0 | 0 | 0 |
| 13/03/2007 | R186 | 2007/05/03 | 8.45 | Call | Option on Bond Future | 127,831.0000 | 131,087.0000 | 2.547 | 0 | 0 | 0 |

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|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 13/03/2007 | R186 | 2007/05/03 | 8.55 | Call | Option on Bond Future | 138,553.0000 | 141,829.0000 | 2.364 | 0 | 0 | 0 |
| 13/03/2007 | R186 | 2007/05/03 | 8.25 | Put | Option on Bond Future | 735.0000 | 602.0000 | (18.095) | 0 | 0 | 0 |
| 13/03/2007 | R186 | 2007/05/03 | 8.45 | Put | Option on Bond Future | 285.0000 | 227.0000 | (20.351) | 0 | 0 | 0 |
| 13/03/2007 | R186 | 2007/05/03 | 8.55 | Put | Option on Bond Future | 175.0000 | 137.0000 | (21.714) | 0 | 0 | 0 |
| 13/03/2007 | R186 | 2007/05/03 | 8.50 | Put | Option on Bond Future | 224.0000 | 177.0000 | (20.982) | 0 | 0 | 0 |
| 13/03/2007 | R186 | 2007/05/03 | 8.50 | Call | Option on Bond Future | 133,204.0000 | 136,472.0000 | 2.453 | 0 | 0 | 0 |
| 13/03/2007 | R186 | 2007/05/03 | 8.75 | Call | Option on Bond Future | 159,658.0000 | 162,957.0000 | 2.066 | 0 | 0 | 0 |
| 13/03/2007 | R186 | 2007/05/03 | 8.75 | Put | Option on Bond Future | 64.0000 | 49.0000 | (23.438) | 0 | 0 | 0 |
| 13/03/2007 | R186 | 2007/08/02 | | | Bond Future | 7.3210 | 7.2940 | (0.369) | 0.0000 | 0.0000 | 0 |
| 13/03/2007 | R186 | 2007/08/02 | 8.45 | Put | Option on Bond Future | 3,816.0000 | 3,499.0000 | (8.307) | 0 | 0 | 0 |
| 13/03/2007 | R186 | 2007/08/02 | 8.50 | Put | Option on Bond Future | 3,426.0000 | 3,136.0000 | (8.465) | 0 | 0 | 0 |
| 13/03/2007 | R186 | 2007/08/02 | 8.25 | Call | Option on Bond Future | 116,487.0000 | 119,473.0000 | 2.563 | 0 | 0 | 0 |
| 13/03/2007 | R186 | 2007/08/02 | 8.25 | Put | Option on Bond Future | 5,847.0000 | 5,393.0000 | (7.765) | 0 | 0 | 0 |
| 13/03/2007 | R186 | 2007/08/02 | 8.50 | Call | Option on Bond Future | 141,455.0000 | 144,604.0000 | 2.226 | 0 | 0 | 0 |
| 13/03/2007 | R186 | 2007/08/02 | 8.45 | Call | Option on Bond Future | 136,443.0000 | 139,565.0000 | 2.288 | 0 | 0 | 0 |
| 13/03/2007 | R186 | 2007/08/02 | 8.55 | Put | Option on Bond Future | 3,074.0000 | 2,811.0000 | (8.556) | 0 | 0 | 0 |
| 13/03/2007 | R186 | 2007/08/02 | 8.75 | Put | Option on Bond Future | 1,988.0000 | 1,807.0000 | (9.105) | 0 | 0 | 0 |
| 13/03/2007 | R186 | 2007/08/02 | 8.55 | Call | Option on Bond Future | 146,468.0000 | 149,643.0000 | 2.168 | 0 | 0 | 0 |
| 13/03/2007 | R186 | 2007/08/02 | 8.75 | Call | Option on Bond Future | 166,471.0000 | 169,729.0000 | 1.957 | 0 | 0 | 0 |
| 13/03/2007 | R196 | 2007/05/03 | | | Bond Future | 8.2840 | 8.2840 | - | 0.0000 | 0.0000 | 0 |
| 13/03/2007 | R196 | 2007/05/03 | 8.75 | Put | Option on Bond Future | 325.0000 | 314.0000 | (3.385) | 0 | 0 | 0 |
| 13/03/2007 | R196 | 2007/05/03 | 8.75 | Call | Option on Bond Future | 8,138.0000 | 8,127.0000 | (0.135) | 0 | 0 | 0 |
| 13/03/2007 | R196 | 2007/05/03 | 8.25 | Put | Option on Bond Future | 2,820.0000 | 2,796.0000 | (0.851) | 0 | 0 | 0 |
| 13/03/2007 | R196 | 2007/05/03 | 8.25 | Call | Option on Bond Future | 2,247.0000 | 2,222.0000 | (1.113) | 0 | 0 | 0 |
| 13/03/2007 | R196 | 2007/05/03 | 8.50 | Call | Option on Bond Future | 4,739.0000 | 4,719.0000 | (0.422) | 0 | 0 | 0 |
| 13/03/2007 | R196 | 2007/05/03 | 8.50 | Put | Option on Bond Future | 1,108.0000 | 1,087.0000 | (1.895) | 0 | 0 | 0 |
| 13/03/2007 | R196 | 2007/08/02 | | | Bond Future | 8.1150 | 8.1080 | (0.086) | 0.0000 | 0.0000 | 0 |
| 13/03/2007 | R196 | 2007/08/02 | 8.75 | Put | Option on Bond Future | 1,134.0000 | 1,104.0000 | (2.646) | 0 | 0 | 0 |
| 13/03/2007 | R196 | 2007/08/02 | 8.75 | Call | Option on Bond Future | 10,414.0000 | 10,488.0000 | 0.711 | 0 | 0 | 0 |
| 13/03/2007 | R196 | 2007/08/02 | 8.50 | Put | Option on Bond Future | 2,026.0000 | 1,982.0000 | (2.172) | 0 | 0 | 0 |
| 13/03/2007 | R196 | 2007/08/02 | 8.50 | Call | Option on Bond Future | 7,666.0000 | 7,726.0000 | 0.783 | 0 | 0 | 0 |
| 13/03/2007 | R196 | 2007/08/02 | 8.25 | Call | Option on Bond Future | 5,338.0000 | 5,382.0000 | 0.824 | 0 | 0 | 0 |
| 13/03/2007 | R196 | 2007/08/02 | 8.25 | Put | Option on Bond Future | 3,355.0000 | 3,297.0000 | (1.729) | 0 | 0 | 0 |

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|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 13/03/2007 | R201 | 2007/05/03 | | | Bond Future | 7.6200 | 7.6050 | (0.197) | 0.0000 | 0.0000 | 30 |
| 13/03/2007 | R201 | 2007/05/03 | 8.70 | Put | Option on Bond Future | 161.0000 | 138.0000 | (14.286) | 0 | 0 | 0 |
| 13/03/2007 | R201 | 2007/05/03 | 8.75 | Call | Option on Bond Future | 64,572.0000 | 65,444.0000 | 1.350 | 0 | 0 | 0 |
| 13/03/2007 | R201 | 2007/05/03 | 8.75 | Put | Option on Bond Future | 127.0000 | 108.0000 | (14.961) | 0 | 0 | 0 |
| 13/03/2007 | R201 | 2007/05/03 | 8.50 | Put | Option on Bond Future | 407.0000 | 357.0000 | (12.285) | 0 | 0 | 0 |
| 13/03/2007 | R201 | 2007/05/03 | 8.80 | Call | Option on Bond Future | 67,280.0000 | 68,155.0000 | 1.301 | 0 | 0 | 0 |
| 13/03/2007 | R201 | 2007/05/03 | 8.50 | Call | Option on Bond Future | 51,032.0000 | 51,872.0000 | 1.646 | 0 | 0 | 0 |
| 13/03/2007 | R201 | 2007/05/03 | 8.80 | Put | Option on Bond Future | 100.0000 | 84.0000 | (16.000) | 0 | 0 | 0 |
| 13/03/2007 | R201 | 2007/05/03 | 8.70 | Call | Option on Bond Future | 61,862.0000 | 62,729.0000 | 1.402 | 0 | 0 | 0 |
| 13/03/2007 | R201 | 2007/05/03 | 9.00 | Put | Option on Bond Future | 37.0000 | 30.0000 | (18.919) | 0 | 0 | 0 |
| 13/03/2007 | R201 | 2007/05/03 | 9.00 | Call | Option on Bond Future | 78,063.0000 | 78,947.0000 | 1.132 | 0 | 0 | 0 |
| 13/03/2007 | R201 | 2007/08/02 | | | Bond Future | 7.5490 | 7.5310 | (0.238) | 0.0000 | 0.0000 | 0 |
| 13/03/2007 | R201 | 2007/08/02 | 8.70 | Put | Option on Bond Future | 1,835.0000 | 1,727.0000 | (5.886) | 0 | 0 | 0 |
| 13/03/2007 | R201 | 2007/08/02 | 8.70 | Call | Option on Bond Future | 66,137.0000 | 67,075.0000 | 1.418 | 0 | 0 | 0 |
| 13/03/2007 | R201 | 2007/08/02 | 8.50 | Put | Option on Bond Future | 2,807.0000 | 2,653.0000 | (5.486) | 0 | 0 | 0 |
| 13/03/2007 | R201 | 2007/08/02 | 8.50 | Call | Option on Bond Future | 56,296.0000 | 57,188.0000 | 1.584 | 0 | 0 | 0 |
| 13/03/2007 | R201 | 2007/08/02 | 8.75 | Call | Option on Bond Future | 68,630.0000 | 69,577.0000 | 1.380 | 0 | 0 | 0 |
| 13/03/2007 | R201 | 2007/08/02 | 8.75 | Put | Option on Bond Future | 1,647.0000 | 1,548.0000 | (6.011) | 0 | 0 | 0 |
| 13/03/2007 | R201 | 2007/08/02 | 9.00 | Call | Option on Bond Future | 81,206.0000 | 82,190.0000 | 1.212 | 0 | 0 | 0 |
| 13/03/2007 | R201 | 2007/08/02 | 8.80 | Call | Option on Bond Future | 71,133.0000 | 72,089.0000 | 1.344 | 0 | 0 | 0 |
| 13/03/2007 | R201 | 2007/08/02 | 9.00 | Put | Option on Bond Future | 957.0000 | 894.0000 | (6.583) | 0 | 0 | 0 |
| 13/03/2007 | R201 | 2007/08/02 | 8.80 | Put | Option on Bond Future | 1,479.0000 | 1,389.0000 | (6.085) | 0 | 0 | 0 |
| 13/03/2007 | R203 | 2007/05/03 | | | Bond Future | 7.5200 | 7.5040 | (0.213) | 0.0000 | 0.0000 | 0 |
| 13/03/2007 | R203 | 2007/05/03 | 9.00 | Put | Option on Bond Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 13/03/2007 | R203 | 2007/05/03 | 9.00 | Call | Option on Bond Future | 101,739.0000 | 102,915.0000 | 1.156 | 0 | 0 | 0 |
| 13/03/2007 | R203 | 2007/05/03 | 8.80 | Put | Option on Bond Future | 4.0000 | 3.0000 | (25.000) | 0 | 0 | 0 |
| 13/03/2007 | R203 | 2007/05/03 | 8.80 | Call | Option on Bond Future | 88,776.0000 | 89,951.0000 | 1.324 | 0 | 0 | 0 |
| 13/03/2007 | R203 | 2007/05/03 | 8.50 | Put | Option on Bond Future | 53.0000 | 42.0000 | (20.755) | 0 | 0 | 0 |
| 13/03/2007 | R203 | 2007/05/03 | 8.70 | Put | Option on Bond Future | 10.0000 | 7.0000 | (30.000) | 0 | 0 | 0 |
| 13/03/2007 | R203 | 2007/05/03 | 8.50 | Call | Option on Bond Future | 68,931.0000 | 70,097.0000 | 1.692 | 0 | 0 | 0 |
| 13/03/2007 | R203 | 2007/05/03 | 8.75 | Put | Option on Bond Future | 6.0000 | 5.0000 | (16.667) | 0 | 0 | 0 |
| 13/03/2007 | R203 | 2007/05/03 | 8.70 | Call | Option on Bond Future | 82,210.0000 | 83,384.0000 | 1.428 | 0 | 0 | 0 |
| 13/03/2007 | R203 | 2007/05/03 | 8.75 | Call | Option on Bond Future | 85,500.0000 | 86,674.0000 | 1.373 | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 13/03/2007 | R203 | 2007/08/02 | | | Bond Future | 7.4580 | 7.4410 | (0.228) | 0.0000 | 0.0000 | 0 |
| 13/03/2007 | R203 | 2007/08/02 | 9.00 | Put | Option on Bond Future | 171.0000 | 154.0000 | (9.942) | 0 | 0 | 0 |
| 13/03/2007 | R203 | 2007/08/02 | 8.75 | Put | Option on Bond Future | 475.0000 | 435.0000 | (8.421) | 0 | 0 | 0 |
| 13/03/2007 | R203 | 2007/08/02 | 9.00 | Call | Option on Bond Future | 104,825.0000 | 106,044.0000 | 1.163 | 0 | 0 | 0 |
| 13/03/2007 | R203 | 2007/08/02 | 8.75 | Call | Option on Bond Future | 89,118.0000 | 90,314.0000 | 1.342 | 0 | 0 | 0 |
| 13/03/2007 | R203 | 2007/08/02 | 8.80 | Put | Option on Bond Future | 391.0000 | 356.0000 | (8.951) | 0 | 0 | 0 |
| 13/03/2007 | R203 | 2007/08/02 | 8.80 | Call | Option on Bond Future | 92,264.0000 | 93,466.0000 | 1.303 | 0 | 0 | 0 |
| 13/03/2007 | R203 | 2007/08/02 | 8.70 | Put | Option on Bond Future | 576.0000 | 528.0000 | (8.333) | 0 | 0 | 0 |
| 13/03/2007 | R203 | 2007/08/02 | 8.70 | Call | Option on Bond Future | 85,974.0000 | 87,162.0000 | 1.382 | 0 | 0 | 0 |
| 13/03/2007 | R203 | 2007/08/02 | 8.50 | Put | Option on Bond Future | 1,190.0000 | 1,103.0000 | (7.311) | 0 | 0 | 0 |
| 13/03/2007 | R203 | 2007/08/02 | 8.50 | Call | Option on Bond Future | 73,465.0000 | 74,613.0000 | 1.563 | 0 | 0 | 0 |
| 13/03/2007 | R204 | 2007/05/03 | | | Bond Future | 7.5230 | 7.5030 | (0.266) | 0.0000 | 0.0000 | 0 |
| 13/03/2007 | R204 | 2007/05/03 | 8.50 | Call | Option on Bond Future | 73,795.0000 | 75,264.0000 | 1.991 | 0 | 0 | 0 |
| 13/03/2007 | R204 | 2007/05/03 | 8.70 | Put | Option on Bond Future | 323.0000 | 275.0000 | (14.861) | 0 | 0 | 0 |
| 13/03/2007 | R204 | 2007/05/03 | 8.70 | Call | Option on Bond Future | 87,422.0000 | 88,945.0000 | 1.742 | 0 | 0 | 0 |
| 13/03/2007 | R204 | 2007/05/03 | 8.50 | Put | Option on Bond Future | 785.0000 | 685.0000 | (12.739) | 0 | 0 | 0 |
| 13/03/2007 | R204 | 2007/05/03 | 8.75 | Put | Option on Bond Future | 255.0000 | 216.0000 | (15.294) | 0 | 0 | 0 |
| 13/03/2007 | R204 | 2007/05/03 | 9.00 | Put | Option on Bond Future | 72.0000 | 59.0000 | (18.056) | 0 | 0 | 0 |
| 13/03/2007 | R204 | 2007/05/03 | 9.00 | Call | Option on Bond Future | 107,790.0000 | 109,348.0000 | 1.445 | 0 | 0 | 0 |
| 13/03/2007 | R204 | 2007/05/03 | 8.80 | Call | Option on Bond Future | 94,241.0000 | 95,779.0000 | 1.632 | 0 | 0 | 0 |
| 13/03/2007 | R204 | 2007/05/03 | 8.75 | Call | Option on Bond Future | 90,833.0000 | 92,365.0000 | 1.687 | 0 | 0 | 0 |
| 13/03/2007 | R204 | 2007/05/03 | 8.80 | Put | Option on Bond Future | 200.0000 | 168.0000 | (16.000) | 0 | 0 | 0 |
| 13/03/2007 | R204 | 2007/08/02 | | | Bond Future | 7.4680 | 7.4460 | (0.295) | 0.0000 | 0.0000 | 0 |
| 13/03/2007 | R204 | 2007/08/02 | 8.70 | Call | Option on Bond Future | 93,395.0000 | 94,914.0000 | 1.626 | 0 | 0 | 0 |
| 13/03/2007 | R204 | 2007/08/02 | 8.70 | Put | Option on Bond Future | 3,172.0000 | 2,978.0000 | (6.116) | 0 | 0 | 0 |
| 13/03/2007 | R204 | 2007/08/02 | 8.50 | Put | Option on Bond Future | 4,891.0000 | 4,619.0000 | (5.561) | 0 | 0 | 0 |
| 13/03/2007 | R204 | 2007/08/02 | 8.50 | Call | Option on Bond Future | 81,197.0000 | 82,638.0000 | 1.775 | 0 | 0 | 0 |
| 13/03/2007 | R204 | 2007/08/02 | 8.75 | Put | Option on Bond Future | 2,833.0000 | 2,656.0000 | (6.248) | 0 | 0 | 0 |
| 13/03/2007 | R204 | 2007/08/02 | 9.00 | Put | Option on Bond Future | 1,565.0000 | 1,455.0000 | (7.029) | 0 | 0 | 0 |
| 13/03/2007 | R204 | 2007/08/02 | 9.00 | Call | Option on Bond Future | 112,163.0000 | 113,767.0000 | 1.430 | 0 | 0 | 0 |
| 13/03/2007 | R204 | 2007/08/02 | 8.75 | Call | Option on Bond Future | 96,494.0000 | 98,029.0000 | 1.591 | 0 | 0 | 0 |
| 13/03/2007 | R204 | 2007/08/02 | 8.80 | Put | Option on Bond Future | 2,525.0000 | 2,364.0000 | (6.376) | 0 | 0 | 0 |
| 13/03/2007 | R204 | 2007/08/02 | 8.80 | Call | Option on Bond Future | 99,607.0000 | 101,158.0000 | 1.557 | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 13/03/2007 | R206 | 2007/05/03 | | | Bond Future | 7.6130 | 7.6030 | (0.131) | 0.0000 | 0.0000 | 0 |
| 13/03/2007 | R206 | 2007/05/03 | 8.25 | Call | Option on Bond Future | 32,754.0000 | 33,212.0000 | 1.398 | 0 | 0 | 0 |
| 13/03/2007 | R206 | 2007/05/03 | 8.25 | Put | Option on Bond Future | 610.0000 | 553.0000 | (9.344) | 0 | 0 | 0 |
| 13/03/2007 | R206 | 2007/05/03 | 8.00 | Call | Option on Bond Future | 21,763.0000 | 22,136.0000 | 1.714 | 0 | 0 | 0 |
| 13/03/2007 | R206 | 2007/05/03 | 8.00 | Put | Option on Bond Future | 2,079.0000 | 1,937.0000 | (6.830) | 0 | 0 | 0 |
| 13/03/2007 | R206 | 2007/05/03 | 7.75 | Put | Option on Bond Future | 5,542.0000 | 5,276.0000 | (4.800) | 0 | 0 | 0 |
| 13/03/2007 | R206 | 2007/05/03 | 7.75 | Call | Option on Bond Future | 12,566.0000 | 12,815.0000 | 1.982 | 0 | 0 | 0 |
| 13/03/2007 | R206 | 2007/08/02 | | | Bond Future | 7.5370 | 7.5250 | (0.159) | 0.0000 | 0.0000 | 0 |
| 13/03/2007 | R206 | 2007/08/02 | 8.25 | Call | Option on Bond Future | 37,820.0000 | 38,305.0000 | 1.282 | 0 | 0 | 0 |
| 13/03/2007 | R206 | 2007/08/02 | 8.25 | Put | Option on Bond Future | 2,788.0000 | 2,670.0000 | (4.232) | 0 | 0 | 0 |
| 13/03/2007 | R206 | 2007/08/02 | 7.75 | Call | Option on Bond Future | 19,884.0000 | 20,217.0000 | 1.675 | 0 | 0 | 0 |
| 13/03/2007 | R206 | 2007/08/02 | 8.00 | Call | Option on Bond Future | 28,221.0000 | 28,637.0000 | 1.474 | 0 | 0 | 0 |
| 13/03/2007 | R206 | 2007/08/02 | 7.75 | Put | Option on Bond Future | 9,256.0000 | 8,986.0000 | (2.917) | 0 | 0 | 0 |
| 13/03/2007 | R206 | 2007/08/02 | 8.00 | Put | Option on Bond Future | 5,297.0000 | 5,110.0000 | (3.530) | 0 | 0 | 0 |
| 13/03/2007 | R207 | 2007/05/03 | | | Bond Future | 7.4250 | 7.4200 | (0.067) | 0.0000 | 0.0000 | 0 |
| 13/03/2007 | R207 | 2007/05/03 | 8.50 | Put | Option on Bond Future | 43.0000 | 38.0000 | (11.628) | 0 | 0 | 0 |
| 13/03/2007 | R207 | 2007/05/03 | 8.70 | Call | Option on Bond Future | 95,907.0000 | 96,309.0000 | 0.419 | 0 | 0 | 0 |
| 13/03/2007 | R207 | 2007/05/03 | 8.50 | Call | Option on Bond Future | 81,756.0000 | 82,154.0000 | 0.487 | 0 | 0 | 0 |
| 13/03/2007 | R207 | 2007/05/03 | 8.70 | Put | Option on Bond Future | 8.0000 | 7.0000 | (12.500) | 0 | 0 | 0 |
| 13/03/2007 | R207 | 2007/05/03 | 9.00 | Put | Option on Bond Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 13/03/2007 | R207 | 2007/05/03 | 8.80 | Put | Option on Bond Future | 3.0000 | 3.0000 | - | 0 | 0 | 0 |
| 13/03/2007 | R207 | 2007/05/03 | 8.75 | Put | Option on Bond Future | 5.0000 | 5.0000 | - | 0 | 0 | 0 |
| 13/03/2007 | R207 | 2007/05/03 | 8.75 | Call | Option on Bond Future | 99,404.0000 | 99,806.0000 | 0.404 | 0 | 0 | 0 |
| 13/03/2007 | R207 | 2007/05/03 | 9.00 | Call | Option on Bond Future | 116,618.0000 | 117,020.0000 | 0.345 | 0 | 0 | 0 |
| 13/03/2007 | R207 | 2007/05/03 | 8.80 | Call | Option on Bond Future | 102,882.0000 | 103,284.0000 | 0.391 | 0 | 0 | 0 |
| 13/03/2007 | R207 | 2007/08/02 | | | Bond Future | 7.3720 | 7.3660 | (0.081) | 0.0000 | 0.0000 | 0 |
| 13/03/2007 | R207 | 2007/08/02 | 8.70 | Put | Option on Bond Future | 477.0000 | 456.0000 | (4.403) | 0 | 0 | 0 |
| 13/03/2007 | R207 | 2007/08/02 | 8.70 | Call | Option on Bond Future | 99,543.0000 | 100,002.0000 | 0.461 | 0 | 0 | 0 |
| 13/03/2007 | R207 | 2007/08/02 | 8.50 | Put | Option on Bond Future | 1,003.0000 | 964.0000 | (3.888) | 0 | 0 | 0 |
| 13/03/2007 | R207 | 2007/08/02 | 8.50 | Call | Option on Bond Future | 86,027.0000 | 86,469.0000 | 0.514 | 0 | 0 | 0 |
| 13/03/2007 | R207 | 2007/08/02 | 9.00 | Put | Option on Bond Future | 139.0000 | 131.0000 | (5.755) | 0 | 0 | 0 |
| 13/03/2007 | R207 | 2007/08/02 | 9.00 | Call | Option on Bond Future | 119,721.0000 | 120,193.0000 | 0.394 | 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 |
|---------------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 13/03/2007 | R207 | 2007/08/02 | 8.75 | Put | Option on Bond Future | 392.0000 | 374.0000 | (4.592) | 0 | 0 | 0 |
| 13/03/2007 | R207 | 2007/08/02 | 8.80 | Call | Option on Bond Future | 106,298.0000 | 106,763.0000 | 0.437 | 0 | 0 | 0 |
| 13/03/2007 | R207 | 2007/08/02 | 8.75 | Call | Option on Bond Future | 102,923.0000 | 103,385.0000 | 0.449 | 0 | 0 | 0 |
| 13/03/2007 | R207 | 2007/08/02 | 8.80 | Put | Option on Bond Future | 321.0000 | 306.0000 | (4.673) | 0 | 0 | 0 |
| 13/03/2007 | R209 | 2007/05/03 | | | Bond Future | 7.0700 | 7.0300 | (0.566) | 0.0000 | 0.0000 | 0 |
| 13/03/2007 | R209 | 2007/05/03 | 6.75 | Call | Option on Bond Future | 4,934.0000 | 5,809.0000 | 17.734 | 0 | 0 | 0 |
| 13/03/2007 | R209 | 2007/05/03 | 6.75 | Put | Option on Bond Future | 42,149.0000 | 38,501.0000 | (8.655) | 0 | 0 | 0 |
| 13/03/2007 | R209 | 2007/05/03 | 7.00 | Call | Option on Bond Future | 13,679.0000 | 15,581.0000 | 13.905 | 0 | 0 | 0 |
| 13/03/2007 | R209 | 2007/05/03 | 7.25 | Put | Option on Bond Future | 8,952.0000 | 7,480.0000 | (16.443) | 0 | 0 | 0 |
| 13/03/2007 | R209 | 2007/05/03 | 7.25 | Call | Option on Bond Future | 28,862.0000 | 31,912.0000 | 10.568 | 0 | 0 | 0 |
| 13/03/2007 | R209 | 2007/05/03 | 7.00 | Put | Option on Bond Future | 21,617.0000 | 18,997.0000 | (12.120) | 0 | 0 | 0 |
| 13/03/2007 | R209 | 2007/08/02 | | | Bond Future | 7.0300 | 6.9900 | (0.569) | 0.0000 | 0.0000 | 0 |
| 13/03/2007 | R209 | 2007/08/02 | 7.25 | Put | Option on Bond Future | 18,112.0000 | 16,468.0000 | (9.077) | 0 | 0 | 0 |
| 13/03/2007 | R209 | 2007/08/02 | 6.75 | Put | Option on Bond Future | 48,684.0000 | 45,658.0000 | (6.216) | 0 | 0 | 0 |
| 13/03/2007 | R209 | 2007/08/02 | 7.25 | Call | Option on Bond Future | 42,491.0000 | 45,395.0000 | 6.834 | 0 | 0 | 0 |
| 13/03/2007 | R209 | 2007/08/02 | 7.00 | Put | Option on Bond Future | 30,840.0000 | 28,507.0000 | (7.565) | 0 | 0 | 0 |
| 13/03/2007 | R209 | 2007/08/02 | 7.00 | Call | Option on Bond Future | 27,432.0000 | 29,647.0000 | 8.075 | 0 | 0 | 0 |
| 13/03/2007 | R209 | 2007/08/02 | 6.75 | Call | Option on Bond Future | 16,071.0000 | 17,593.0000 | 9.470 | 0 | 0 | 0 |
| 13/03/2007 | TRT1 | 2007/05/03 | | | Index Future | 254.4850 | 254.7300 | 0.096 | 0.0000 | 0.0000 | 500 |
| Grand Total: | | | | | | | | | | | 1,756 |