

Derivatives High/Low Report

High/Low for 16/03/2007

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
16/03/2007	CRD1 2007/05/03			Index Future	110.0000	110.1540	0.140	0.0000	0.0000	10
16/03/2007	GOVI 2007/05/03			jGovi	257.3490	257.4940	0.056	0.0000	0.0000	144
16/03/2007	GOVI 2007/05/03	235.00	Call	jGovi	223,490.0000	224,940.0000	0.649	0	0	0
16/03/2007	GOVI 2007/05/03	235.00	Put	jGovi	0.0000	0.0000	-	0	0	0
16/03/2007	GOVI 2007/08/02			jGovi	262.9010	263.0500	0.057	0.0000	0.0000	69
16/03/2007	GOVI 2007/08/02	240.50	Call	jGovi	224,012.0000	225,501.0000	0.665	0	0	0
16/03/2007	GOVI 2007/08/02	240.50	Put	jGovi	2.0000	1.0000	(50.000)	0	0	0
16/03/2007	ILBI 2007/05/03			Index Future	274.4780	274.4590	(0.007)	0.0000	0.0000	0
16/03/2007	ILBI 2007/08/02			Index Future	280.7750	280.7520	(0.008)	0.0000	0.0000	0
16/03/2007	J153 2010/08/31			jSwap	8.6510	8.6410	(0.116)	0.0000	0.0000	0
16/03/2007	J157 2015/09/15			jSwap	8.2530	8.2490	(0.048)	0.0000	0.0000	0
16/03/2007	J186 2026/12/21			jSwap	7.7930	7.7760	(0.218)	0.0000	0.0000	0
16/03/2007	J201 2014/12/22			jSwap	8.3280	8.3260	(0.024)	0.0000	0.0000	0
16/03/2007	J203 2017/09/15			jSwap	8.1560	8.1560	-	0.0000	0.0000	0
16/03/2007	J204 2018/12/21			jSwap	8.1310	8.1270	(0.049)	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
16/03/2007	J207	2020/01/15			jSwap	8.0710	8.0640	(0.087)	0.0000	0.0000	0
16/03/2007	JBAR	2005/12/21			jBar	0.0000	9.1170	100.000	0.0000	0.0000	0
16/03/2007	JFRA	2007/05/03			jFra	9.1930	9.1870	(0.065)	0.0000	0.0000	0
16/03/2007	JFRA	2007/05/03	7.50	Call	Option on jFra	4,127.0000	4,112.0000	(0.363)	0	0	0
16/03/2007	JFRA	2007/05/03	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
16/03/2007	JFRA	2007/08/02			jFra	9.1700	9.1560	(0.153)	0.0000	0.0000	0
16/03/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	4,105.0000	4,071.0000	(0.828)	0	0	0
16/03/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	34.0000	35.0000	2.941	0	0	0
16/03/2007	JFRA	2007/11/01			jFra	9.1030	9.0930	(0.110)	0.0000	0.0000	0
16/03/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	122.0000	123.0000	0.820	0	0	0
16/03/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	4,323.0000	4,299.0000	(0.555)	0	0	0
16/03/2007	JFRA	2008/02/07			jFra	8.9790	8.9820	0.033	0.0000	0.0000	0
16/03/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	17,160.0000	17,128.0000	(0.186)	0	0	0
16/03/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	20,753.0000	20,727.0000	(0.125)	0	0	0
16/03/2007	JN02	2007/05/03			jNote	8.8260	8.8180	(0.091)	0.0000	0.0000	0
16/03/2007	JN02	2007/05/03	9.25	Call	Option on jNote	4,109.0000	3,992.0000	(2.847)	0	0	0
16/03/2007	JN02	2007/05/03	9.25	Put	Option on jNote	11,842.0000	11,872.0000	0.253	0	0	0
16/03/2007	JN02	2007/08/02			jNote	8.6960	8.6900	(0.069)	0.0000	0.0000	0
16/03/2007	JN02	2007/08/02	9.25	Put	Option on jNote	18,124.0000	18,152.0000	0.154	0	0	0
16/03/2007	JN02	2007/08/02	9.25	Call	Option on jNote	8,008.0000	7,925.0000	(1.036)	0	0	0
16/03/2007	JN05	2007/05/03			jNote	8.3520	8.3380	(0.168)	0.0000	0.0000	0
16/03/2007	JN05	2007/05/03	9.25	Call	Option on jNote	184.0000	159.0000	(13.587)	0	0	0
16/03/2007	JN05	2007/05/03	9.25	Put	Option on jNote	36,428.0000	36,979.0000	1.513	0	0	0
16/03/2007	JN05	2007/08/02			jNote	8.2790	8.2670	(0.145)	0.0000	0.0000	0
16/03/2007	JN05	2007/08/02	9.25	Call	Option on jNote	1,616.0000	1,545.0000	(4.394)	0	0	0
16/03/2007	JN05	2007/08/02	9.25	Put	Option on jNote	40,895.0000	41,320.0000	1.039	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
16/03/2007	JN10	2007/05/03			jNote	8.0750	8.0750	-	0.0000	0.0000	0
16/03/2007	JN10	2007/05/03	9.00	Call	Option on jNote	2.0000	2.0000	-	0	0	0
16/03/2007	JN10	2007/05/03	9.00	Put	Option on jNote	62,586.0000	62,599.0000	0.021	0	0	0
16/03/2007	JN10	2007/08/02			jNote	8.0210	8.0210	-	0.0000	0.0000	0
16/03/2007	JN10	2007/08/02	9.00	Call	Option on jNote	220.0000	215.0000	(2.273)	0	0	0
16/03/2007	JN10	2007/08/02	9.00	Put	Option on jNote	66,648.0000	66,655.0000	0.011	0	0	0
16/03/2007	JROD	2007/03/30			jRod	8.6830	8.6790	(0.046)	0.0000	0.0000	0
16/03/2007	JROD	2007/04/30			jRod	8.7940	8.7840	(0.114)	0.0000	0.0000	0
16/03/2007	JROD	2007/05/31			jRod	8.9950	8.9800	(0.167)	0.0000	0.0000	0
16/03/2007	OTH1	2007/05/03			Index Future	253.6780	253.8220	0.057	0.0000	0.0000	15
16/03/2007	R153	2007/05/03			Bond Future	7.9750	7.9550	(0.251)	0.0000	0.0000	366
16/03/2007	R153	2007/05/03	8.50	Put	Option on Bond Future	992.0000	881.0000	(11.190)	0	0	0
16/03/2007	R153	2007/05/03	8.50	Call	Option on Bond Future	17,220.0000	17,733.0000	2.979	0	0	0
16/03/2007	R153	2007/05/03	8.75	Call	Option on Bond Future	24,213.0000	24,788.0000	2.375	0	0	0
16/03/2007	R153	2007/05/03	8.75	Put	Option on Bond Future	361.0000	311.0000	(13.850)	0	0	0
16/03/2007	R153	2007/05/03	8.70	Put	Option on Bond Future	446.0000	387.0000	(13.229)	0	0	0
16/03/2007	R153	2007/05/03	8.70	Call	Option on Bond Future	22,778.0000	23,344.0000	2.485	0	0	0
16/03/2007	R153	2007/05/03	8.80	Put	Option on Bond Future	291.0000	249.0000	(14.433)	0	0	0
16/03/2007	R153	2007/05/03	8.80	Call	Option on Bond Future	25,660.0000	26,243.0000	2.272	0	0	0
16/03/2007	R153	2007/05/03	9.00	Put	Option on Bond Future	118.0000	99.0000	(16.102)	0	0	0
16/03/2007	R153	2007/05/03	9.00	Call	Option on Bond Future	31,530.0000	32,134.0000	1.916	0	0	0
16/03/2007	R153	2007/08/02			Bond Future	7.9300	7.9100	(0.252)	0.0000	0.0000	0
16/03/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	25,589.0000	26,056.0000	1.825	0	0	0
16/03/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	24,385.0000	24,843.0000	1.878	0	0	0
16/03/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	2,114.0000	2,000.0000	(5.393)	0	0	0
16/03/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	3,361.0000	3,199.0000	(4.820)	0	0	0
16/03/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	2,324.0000	2,201.0000	(5.293)	0	0	0
16/03/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	19,745.0000	20,163.0000	2.117	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
16/03/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	1,303.0000	1,226.0000	(5.909)	0	0	0
16/03/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	1,922.0000	1,816.0000	(5.515)	0	0	0
16/03/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	31,812.0000	32,315.0000	1.581	0	0	0
16/03/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	26,808.0000	27,283.0000	1.772	0	0	0
16/03/2007	R157	2007/05/03			Bond Future	7.6150	7.6050	(0.131)	0.0000	0.0000	481
16/03/2007	R157	2007/05/03	9.00	Put	Option on Bond Future	36.0000	31.0000	(13.889)	0	0	0
16/03/2007	R157	2007/05/03	8.00	Put	Option on Bond Future	3,625.0000	3,390.0000	(6.483)	0	0	60
16/03/2007	R157	2007/05/03	9.00	Call	Option on Bond Future	98,611.0000	99,354.0000	0.753	0	0	0
16/03/2007	R157	2007/05/03	8.80	Put	Option on Bond Future	103.0000	89.0000	(13.592)	0	0	0
16/03/2007	R157	2007/05/03	8.80	Call	Option on Bond Future	85,048.0000	85,783.0000	0.864	0	0	0
16/03/2007	R157	2007/05/03	8.00	Call	Option on Bond Future	32,032.0000	32,546.0000	1.605	0	0	0
16/03/2007	R157	2007/05/03	8.70	Put	Option on Bond Future	170.0000	148.0000	(12.941)	0	0	0
16/03/2007	R157	2007/05/03	8.50	Call	Option on Bond Future	64,571.0000	65,272.0000	1.086	0	0	0
16/03/2007	R157	2007/05/03	8.75	Put	Option on Bond Future	132.0000	115.0000	(12.879)	0	0	0
16/03/2007	R157	2007/05/03	8.75	Call	Option on Bond Future	81,639.0000	82,370.0000	0.895	0	0	0
16/03/2007	R157	2007/05/03	8.70	Call	Option on Bond Future	78,226.0000	78,953.0000	0.929	0	0	0
16/03/2007	R157	2007/05/03	8.50	Put	Option on Bond Future	444.0000	396.0000	(10.811)	0	0	0
16/03/2007	R157	2007/05/03	7.50	Call	Option on Bond Future	8,779.0000	8,954.0000	1.993	0	0	75
16/03/2007	R157	2007/05/03	7.50	Put	Option on Bond Future	17,420.0000	16,847.0000	(3.289)	0	0	0
16/03/2007	R157	2007/08/02			Bond Future	7.5750	7.5700	(0.066)	0.0000	0.0000	3
16/03/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	100,327.0000	100,652.0000	0.324	0	0	0
16/03/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	1,288.0000	1,248.0000	(3.106)	0	0	0
16/03/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	84,590.0000	84,895.0000	0.361	0	0	0
16/03/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	2,210.0000	2,150.0000	(2.715)	0	0	0
16/03/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	2,458.0000	2,393.0000	(2.644)	0	0	0
16/03/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	69,160.0000	69,436.0000	0.399	0	0	0
16/03/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	3,736.0000	3,647.0000	(2.382)	0	0	0
16/03/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	81,471.0000	81,771.0000	0.368	0	0	0
16/03/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	87,721.0000	88,031.0000	0.353	0	0	0
16/03/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	1,986.0000	1,930.0000	(2.820)	0	0	0
16/03/2007	R186	2007/05/03			Bond Future	7.3290	7.3140	(0.205)	0.0000	0.0000	0
16/03/2007	R186	2007/05/03	8.25	Put	Option on Bond Future	494.0000	424.0000	(14.170)	0	0	0
16/03/2007	R186	2007/05/03	8.25	Call	Option on Bond Future	110,889.0000	112,740.0000	1.669	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
16/03/2007	R186	2007/05/03	8.55	Call	Option on Bond Future	143,460.0000	145,362.0000	1.326	0	0	0
16/03/2007	R186	2007/05/03	8.45	Put	Option on Bond Future	179.0000	150.0000	(16.201)	0	0	0
16/03/2007	R186	2007/05/03	8.45	Call	Option on Bond Future	132,701.0000	134,592.0000	1.425	0	0	0
16/03/2007	R186	2007/05/03	8.55	Put	Option on Bond Future	106.0000	87.0000	(17.925)	0	0	0
16/03/2007	R186	2007/05/03	8.75	Put	Option on Bond Future	36.0000	29.0000	(19.444)	0	0	0
16/03/2007	R186	2007/05/03	8.75	Call	Option on Bond Future	164,606.0000	166,520.0000	1.163	0	0	0
16/03/2007	R186	2007/05/03	8.50	Call	Option on Bond Future	138,095.0000	139,992.0000	1.374	0	0	0
16/03/2007	R186	2007/05/03	8.50	Put	Option on Bond Future	138.0000	115.0000	(16.667)	0	0	0
16/03/2007	R186	2007/08/02			Bond Future	7.2800	7.2650	(0.206)	0.0000	0.0000	0
16/03/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	146,182.0000	147,938.0000	1.201	0	0	0
16/03/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	141,124.0000	142,863.0000	1.232	0	0	0
16/03/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	2,618.0000	2,468.0000	(5.730)	0	0	0
16/03/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	2,926.0000	2,761.0000	(5.639)	0	0	0
16/03/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	3,270.0000	3,089.0000	(5.535)	0	0	0
16/03/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	5,074.0000	4,815.0000	(5.104)	0	0	0
16/03/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	120,941.0000	122,603.0000	1.374	0	0	0
16/03/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	151,238.0000	153,008.0000	1.170	0	0	0
16/03/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	1,672.0000	1,569.0000	(6.160)	0	0	0
16/03/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	171,382.0000	173,200.0000	1.061	0	0	0
16/03/2007	R196	2007/05/03			Bond Future	8.3260	8.3110	(0.180)	0.0000	0.0000	0
16/03/2007	R196	2007/05/03	8.75	Call	Option on Bond Future	7,476.0000	7,687.0000	2.822	0	0	0
16/03/2007	R196	2007/05/03	8.25	Call	Option on Bond Future	1,861.0000	1,944.0000	4.460	0	0	0
16/03/2007	R196	2007/05/03	8.75	Put	Option on Bond Future	370.0000	328.0000	(11.351)	0	0	0
16/03/2007	R196	2007/05/03	8.25	Put	Option on Bond Future	3,142.0000	2,972.0000	(5.411)	0	0	0
16/03/2007	R196	2007/05/03	8.50	Call	Option on Bond Future	4,179.0000	4,331.0000	3.637	0	0	0
16/03/2007	R196	2007/05/03	8.50	Put	Option on Bond Future	1,255.0000	1,155.0000	(7.968)	0	0	0
16/03/2007	R196	2007/08/02			Bond Future	8.1580	8.1390	(0.233)	0.0000	0.0000	0
16/03/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	1,227.0000	1,160.0000	(5.460)	0	0	0
16/03/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	9,876.0000	10,088.0000	2.147	0	0	0
16/03/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	3,586.0000	3,448.0000	(3.848)	0	0	0
16/03/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	4,937.0000	5,077.0000	2.836	0	0	0
16/03/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	7,188.0000	7,367.0000	2.490	0	0	0
16/03/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	2,180.0000	2,080.0000	(4.587)	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
16/03/2007	R201	2007/05/03			Bond Future	7.6430	7.6330	(0.131)	0.0000	0.0000	30
16/03/2007	R201	2007/05/03	8.75	Put	Option on Bond Future	116.0000	101.0000	(12.931)	0	0	0
16/03/2007	R201	2007/05/03	8.75	Call	Option on Bond Future	63,198.0000	63,775.0000	0.913	0	0	0
16/03/2007	R201	2007/05/03	8.50	Call	Option on Bond Future	49,651.0000	50,202.0000	1.110	0	0	0
16/03/2007	R201	2007/05/03	8.50	Put	Option on Bond Future	390.0000	349.0000	(10.513)	0	0	0
16/03/2007	R201	2007/05/03	8.80	Call	Option on Bond Future	65,907.0000	66,488.0000	0.882	0	0	0
16/03/2007	R201	2007/05/03	8.80	Put	Option on Bond Future	90.0000	78.0000	(13.333)	0	0	0
16/03/2007	R201	2007/05/03	9.00	Put	Option on Bond Future	32.0000	27.0000	(15.625)	0	0	0
16/03/2007	R201	2007/05/03	9.00	Call	Option on Bond Future	76,695.0000	77,282.0000	0.765	0	0	0
16/03/2007	R201	2007/05/03	8.70	Call	Option on Bond Future	60,486.0000	61,060.0000	0.949	0	0	0
16/03/2007	R201	2007/05/03	8.70	Put	Option on Bond Future	149.0000	131.0000	(12.081)	0	0	0
16/03/2007	R201	2007/08/02			Bond Future	7.5710	7.5610	(0.132)	0.0000	0.0000	0
16/03/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	67,376.0000	67,889.0000	0.761	0	0	0
16/03/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	1,671.0000	1,603.0000	(4.069)	0	0	0
16/03/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	79,937.0000	80,474.0000	0.672	0	0	0
16/03/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	69,875.0000	70,394.0000	0.743	0	0	0
16/03/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	965.0000	922.0000	(4.456)	0	0	0
16/03/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	1,499.0000	1,437.0000	(4.136)	0	0	0
16/03/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	2,861.0000	2,758.0000	(3.600)	0	0	0
16/03/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	55,072.0000	55,549.0000	0.866	0	0	0
16/03/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	1,863.0000	1,790.0000	(3.918)	0	0	0
16/03/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	64,888.0000	65,395.0000	0.781	0	0	0
16/03/2007	R203	2007/05/03			Bond Future	7.5430	7.5230	(0.265)	0.0000	0.0000	0
16/03/2007	R203	2007/05/03	8.70	Put	Option on Bond Future	8.0000	6.0000	(25.000)	0	0	0
16/03/2007	R203	2007/05/03	8.80	Call	Option on Bond Future	87,087.0000	88,554.0000	1.685	0	0	0
16/03/2007	R203	2007/05/03	8.75	Call	Option on Bond Future	83,811.0000	85,277.0000	1.749	0	0	0
16/03/2007	R203	2007/05/03	8.80	Put	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
16/03/2007	R203	2007/05/03	8.75	Put	Option on Bond Future	5.0000	4.0000	(20.000)	0	0	0
16/03/2007	R203	2007/05/03	8.70	Call	Option on Bond Future	80,521.0000	81,986.0000	1.819	0	0	0
16/03/2007	R203	2007/05/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/03/2007	R203	2007/05/03	8.50	Put	Option on Bond Future	49.0000	37.0000	(24.490)	0	0	0
16/03/2007	R203	2007/05/03	9.00	Call	Option on Bond Future	100,051.0000	101,518.0000	1.466	0	0	0
16/03/2007	R203	2007/05/03	8.50	Call	Option on Bond Future	67,240.0000	68,696.0000	2.165	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
16/03/2007	R203	2007/08/02			Bond Future	7.4800	7.4590	(0.281)	0.0000	0.0000	0
16/03/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	87,533.0000	89,008.0000	1.685	0	0	0
16/03/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	486.0000	437.0000	(10.082)	0	0	0
16/03/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	90,676.0000	92,159.0000	1.635	0	0	0
16/03/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	1,224.0000	1,118.0000	(8.660)	0	0	0
16/03/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	399.0000	358.0000	(10.276)	0	0	0
16/03/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	71,902.0000	73,320.0000	1.972	0	0	0
16/03/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	590.0000	532.0000	(9.831)	0	0	0
16/03/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	84,392.0000	85,858.0000	1.737	0	0	0
16/03/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	103,231.0000	104,735.0000	1.457	0	0	0
16/03/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	174.0000	154.0000	(11.494)	0	0	0
16/03/2007	R204	2007/05/03			Bond Future	7.5360	7.5210	(0.199)	0.0000	0.0000	0
16/03/2007	R204	2007/05/03	8.50	Put	Option on Bond Future	712.0000	630.0000	(11.517)	0	0	0
16/03/2007	R204	2007/05/03	9.00	Put	Option on Bond Future	59.0000	49.0000	(16.949)	0	0	0
16/03/2007	R204	2007/05/03	9.00	Call	Option on Bond Future	106,759.0000	107,924.0000	1.091	0	0	0
16/03/2007	R204	2007/05/03	8.50	Call	Option on Bond Future	72,702.0000	73,796.0000	1.505	0	0	0
16/03/2007	R204	2007/05/03	8.75	Put	Option on Bond Future	221.0000	190.0000	(14.027)	0	0	0
16/03/2007	R204	2007/05/03	8.75	Call	Option on Bond Future	89,780.0000	90,925.0000	1.275	0	0	0
16/03/2007	R204	2007/05/03	8.80	Call	Option on Bond Future	93,193.0000	94,344.0000	1.235	0	0	0
16/03/2007	R204	2007/05/03	8.80	Put	Option on Bond Future	172.0000	146.0000	(15.116)	0	0	0
16/03/2007	R204	2007/05/03	8.70	Put	Option on Bond Future	282.0000	244.0000	(13.475)	0	0	0
16/03/2007	R204	2007/05/03	8.70	Call	Option on Bond Future	86,363.0000	87,500.0000	1.317	0	0	0
16/03/2007	R204	2007/08/02			Bond Future	7.4800	7.4650	(0.201)	0.0000	0.0000	0
16/03/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	1,532.0000	1,450.0000	(5.352)	0	0	0
16/03/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	111,198.0000	112,282.0000	0.975	0	0	0
16/03/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	95,521.0000	96,554.0000	1.081	0	0	0
16/03/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	2,793.0000	2,660.0000	(4.762)	0	0	0
16/03/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	2,487.0000	2,365.0000	(4.906)	0	0	0
16/03/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	80,224.0000	81,186.0000	1.199	0	0	0
16/03/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	98,636.0000	99,680.0000	1.058	0	0	0
16/03/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	4,850.0000	4,646.0000	(4.206)	0	0	0
16/03/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	92,422.0000	93,442.0000	1.104	0	0	0
16/03/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	3,131.0000	2,985.0000	(4.663)	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
16/03/2007	R206	2007/05/03			Bond Future	7.6420	7.6270	(0.196)	0.0000	0.0000	0
16/03/2007	R206	2007/05/03	8.00	Put	Option on Bond Future	2,183.0000	1,986.0000	(9.024)	0	0	0
16/03/2007	R206	2007/05/03	8.00	Call	Option on Bond Future	20,375.0000	20,949.0000	2.817	0	0	0
16/03/2007	R206	2007/05/03	7.75	Put	Option on Bond Future	5,868.0000	5,489.0000	(6.459)	0	0	0
16/03/2007	R206	2007/05/03	7.75	Call	Option on Bond Future	11,400.0000	11,792.0000	3.439	0	0	0
16/03/2007	R206	2007/05/03	8.25	Call	Option on Bond Future	31,279.0000	31,974.0000	2.222	0	0	0
16/03/2007	R206	2007/05/03	8.25	Put	Option on Bond Future	628.0000	551.0000	(12.261)	0	0	0
16/03/2007	R206	2007/08/02			Bond Future	7.5660	7.5500	(0.211)	0.0000	0.0000	0
16/03/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	18,842.0000	19,289.0000	2.372	0	0	0
16/03/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	27,017.0000	27,574.0000	2.062	0	0	0
16/03/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	5,548.0000	5,303.0000	(4.416)	0	0	0
16/03/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	9,670.0000	9,314.0000	(3.681)	0	0	0
16/03/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	2,924.0000	2,770.0000	(5.267)	0	0	0
16/03/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	36,501.0000	37,150.0000	1.778	0	0	0
16/03/2007	R207	2007/05/03			Bond Future	7.4580	7.4430	(0.201)	0.0000	0.0000	0
16/03/2007	R207	2007/05/03	8.50	Put	Option on Bond Future	42.0000	34.0000	(19.048)	0	0	0
16/03/2007	R207	2007/05/03	8.50	Call	Option on Bond Future	79,103.0000	80,299.0000	1.512	0	0	0
16/03/2007	R207	2007/05/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/03/2007	R207	2007/05/03	8.80	Put	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
16/03/2007	R207	2007/05/03	9.00	Call	Option on Bond Future	113,965.0000	115,169.0000	1.056	0	0	0
16/03/2007	R207	2007/05/03	8.80	Call	Option on Bond Future	100,230.0000	101,433.0000	1.200	0	0	0
16/03/2007	R207	2007/05/03	8.70	Put	Option on Bond Future	8.0000	6.0000	(25.000)	0	0	0
16/03/2007	R207	2007/05/03	8.70	Call	Option on Bond Future	93,254.0000	94,457.0000	1.290	0	0	0
16/03/2007	R207	2007/05/03	8.75	Put	Option on Bond Future	5.0000	4.0000	(20.000)	0	0	0
16/03/2007	R207	2007/05/03	8.75	Call	Option on Bond Future	96,751.0000	97,954.0000	1.243	0	0	0
16/03/2007	R207	2007/08/02			Bond Future	7.4040	7.3890	(0.203)	0.0000	0.0000	0
16/03/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	147.0000	133.0000	(9.524)	0	0	0
16/03/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	103,762.0000	104,931.0000	1.127	0	0	0
16/03/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	341.0000	313.0000	(8.211)	0	0	0
16/03/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	117,173.0000	118,356.0000	1.010	0	0	0
16/03/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	100,392.0000	101,555.0000	1.158	0	0	0
16/03/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	97,018.0000	98,175.0000	1.193	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
16/03/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	417.0000	383.0000	(8.153)	0	0	0
16/03/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	507.0000	467.0000	(7.890)	0	0	0
16/03/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	1,067.0000	993.0000	(6.935)	0	0	0
16/03/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	83,536.0000	84,659.0000	1.344	0	0	0
16/03/2007	R209	2007/05/03			Bond Future	7.0300	7.0200	(0.142)	0.0000	0.0000	0
16/03/2007	R209	2007/05/03	7.00	Call	Option on Bond Future	15,241.0000	15,616.0000	2.460	0	0	0
16/03/2007	R209	2007/05/03	7.00	Put	Option on Bond Future	18,657.0000	17,896.0000	(4.079)	0	0	0
16/03/2007	R209	2007/05/03	7.25	Put	Option on Bond Future	7,196.0000	6,751.0000	(6.184)	0	0	0
16/03/2007	R209	2007/05/03	6.75	Put	Option on Bond Future	38,240.0000	37,236.0000	(2.626)	0	0	0
16/03/2007	R209	2007/05/03	7.25	Call	Option on Bond Future	31,628.0000	32,320.0000	2.188	0	0	0
16/03/2007	R209	2007/05/03	6.75	Call	Option on Bond Future	5,547.0000	5,680.0000	2.398	0	0	0
16/03/2007	R209	2007/08/02			Bond Future	6.9900	6.9850	(0.072)	0.0000	0.0000	0
16/03/2007	R209	2007/08/02	7.25	Put	Option on Bond Future	16,281.0000	16,001.0000	(1.720)	0	0	0
16/03/2007	R209	2007/08/02	6.75	Call	Option on Bond Future	17,399.0000	17,511.0000	0.644	0	0	0
16/03/2007	R209	2007/08/02	7.25	Call	Option on Bond Future	45,209.0000	45,500.0000	0.644	0	0	0
16/03/2007	R209	2007/08/02	7.00	Call	Option on Bond Future	29,442.0000	29,638.0000	0.666	0	0	0
16/03/2007	R209	2007/08/02	7.00	Put	Option on Bond Future	28,302.0000	27,926.0000	(1.329)	0	0	0
16/03/2007	R209	2007/08/02	6.75	Put	Option on Bond Future	45,464.0000	45,005.0000	(1.010)	0	0	0
16/03/2007	TRT1	2007/05/03			Index Future	254.2920	254.4370	0.057	0.0000	0.0000	500
Grand Total:											1,753