

Monthly Market Summary for March 2007

30/03/07 21:13:23

Product	Product Prices Movement			Lots Traded		Traded Value		Exercises		Open Positions	
	1/03/2007	30/03/2007	%	Call	Put	Call	Put	Call	Put	Call	Put
AAN*	14.180	14.520	2.40	21	0	33,180	0	0	0	0	0
AAN	14.180	14.520	2.40	227	653	206,360	270,460	381	0	617	1,834
ABS	6.820	7.280	6.74	162	717	55,060	220,100	14	13	389	1,198
ABS*	6.820	7.280	6.74	80	96	43,250	46,740	0	0	0	0
ABSL	6.820	7.280	6.74	2	0	14,580	0	0	0	22	0
ADB	13.560	13.750	1.40	24	20	19,860	15,000	0	0	8	264
AFG	10.250	11.200	9.27	1,096	1,644	391,339	1,074,677	7	224	1,120	2,385
AFG*	10.250	11.200	9.27	0	0	0	0	0	0	0	60
AG1*	23.876	24.522	2.71	0	0	0	0	17	0	215	778
AG1	23.876	24.522	2.71	318	58	1,178,105	42,140	532	0	410	369
AGK	15.680	16.130	2.87	2,285	3,660	1,047,995	1,705,625	45	238	2,298	2,844
AGK*	15.680	16.130	2.87	65	272	55,850	138,535	0	0	10	180
ALL	16.600	16.400	-1.20	178	103	97,205	30,760	28	25	108	487
ALLL	16.600	16.400	-1.20	0	0	0	0	0	0	2,119	0

AMCL	7.160	7.550	5.45	2,630	0	19,952,495	0	0	0	8,091	0
AMC	7.160	7.550	5.45	11,113	4,079	3,335,400	771,750	6,421	180	13,413	6,535
AMC*	7.160	7.550	5.45	29	408	31,510	102,040	0	0	156	877
AMP*	10.230	10.390	1.56	504	1,525	908,205	1,608,926	198	0	1,545	3,515
AMP	10.230	10.390	1.56	24,080	23,730	9,751,876	6,721,814	4,857	1,915	14,433	30,410
AMPL	10.230	10.390	1.56	1,070	0	12,328,682	0	156	0	1,042	0
ANN	11.810	11.600	-1.78	401	207	99,720	22,075	0	25	120	286
ANZ	29.180	29.700	1.78	18,372	25,508	10,446,299	9,230,039	5,996	271	14,542	22,147
ANZ*	29.180	29.700	1.78	79	1,518	273,997	2,883,420	0	0	662	7,250
ANZL	29.180	29.700	1.78	2,517	0	74,637,946	0	2	0	4,812	0
AOE	1.315	1.750	33.08	0	80	0	3,750	0	0	40	70
ASX	42.300	44.000	4.02	1,182	2,368	1,441,610	2,014,350	282	22	1,336	2,987
ASX*	42.300	44.000	4.02	7	120	25,725	78,106	0	0	87	492
AWC*	6.770	7.310	7.98	0	53	0	28,450	0	0	122	986
AWC	6.770	7.310	7.98	33,775	11,191	10,440,890	1,999,110	15,840	393	29,432	15,274
AWCL	6.770	7.310	7.98	57	0	416,325	0	49	0	20	0
AXAL	7.280	7.220	-0.82	0	0	0	0	0	0	3,125	0
AXA	7.280	7.220	-0.82	2,710	2,040	823,940	422,440	261	0	4,876	4,342

AXA*	7.280	7.220	-0.82	0	70	0	33,350	0	0	3	580
BBG	17.110	16.700	-2.40	334	696	194,640	205,675	84	8	377	792
BBI	1.825	1.830	0.27	90	318	9,700	17,240	545	0	634	858
BBI*	1.825	1.830	0.27	24	85	2,400	6,400	0	0	0	0
BBP	2.890	2.820	-2.42	20	0	200	0	0	0	20	0
BBW	1.670	1.835	9.88	350	3,101	53,000	288,565	0	1,000	915	6,001
BCM	4.200	4.210	0.24	260	1,420	85,200	204,300	20	270	2,001	3,170
BCM*	4.200	4.210	0.24	1,293	1,293	505,600	669,970	0	0	1,593	1,593
BCML	4.200	4.210	0.24	440	0	2,038,800	0	0	0	540	0
BHPL	27.350	29.890	9.29	10,257	0	291,189,940	0	1,768	0	7,763	0
BHP*	27.350	29.890	9.29	3,970	5,095	29,541,225	16,282,260	0	0	16,232	16,085
BHP	27.350	29.890	9.29	154,911	103,573	140,968,687	64,329,845	34,421	1,717	88,114	79,476
BLD	8.360	8.240	-1.44	779	3,065	189,185	907,515	0	206	2,698	4,822
BLD*	8.360	8.240	-1.44	0	0	0	0	0	0	1	500
BLDL	8.360	8.240	-1.44	0	0	0	0	0	0	3	0
BNBL	25.900	27.470	6.06	1,005	0	27,935,400	0	494	0	1,110	0
BNB*	25.900	27.470	6.06	27	267	95,400	250,285	0	0	511	702
BNB	25.900	27.470	6.06	3,109	14,688	2,327,925	8,472,380	194	206	3,664	13,955

BSL	8.950	10.500	17.32	8,227	7,287	4,060,233	1,895,446	4,159	35	9,589	9,565
BSL*	8.950	10.500	17.32	66	179	176,848	165,705	0	0	823	2,913
BTA*	1.600	1.560	-2.50	0	0	0	0	0	0	0	120
BTA	1.600	1.560	-2.50	0	0	0	0	0	0	60	0
BXB	13.080	13.610	4.05	16,301	12,638	7,331,139	3,417,842	3,049	4,257	15,240	16,152
BXB*	13.080	13.610	4.05	1	2	1,235	206	0	0	250	487
BXBL	13.080	13.610	4.05	26	0	364,390	0	8	0	9,930	0
CBAL	49.570	50.260	1.39	3,445	0	175,982,790	0	8	0	5,184	0
CBA*	49.570	50.260	1.39	254	451	2,373,225	505,070	0	0	1,653	4,875
CBA	49.570	50.260	1.39	19,904	27,741	14,730,925	13,047,890	1,053	920	18,190	29,759
CCL	8.360	8.800	5.26	6,725	646	2,558,945	114,410	311	0	5,882	2,073
CCL*	8.360	8.800	5.26	2	17	1,670	10,965	0	0	67	419
CDU	3.450	3.880	12.46	0	0	0	0	0	0	103	0
CEU	1.380	1.495	8.33	0	70	0	4,450	0	0	0	70
CGF	4.720	4.770	1.06	1,442	671	426,475	58,040	2,874	0	2,597	1,795
CGJ	15.320	16.250	6.07	12,711	5,569	4,720,400	1,365,425	3,758	0	7,721	11,133
CGJ*	15.320	16.250	6.07	0	0	0	0	0	0	378	840
CNPL	9.830	8.710	-11.39	5,497	0	50,018,702	0	0	0	2,853	0

COH*	56.850	64.720	13.84	11	0	165,860	0	0	0	15	123
COH	56.850	64.720	13.84	179	234	471,700	424,185	20	0	270	1,075
CPU	10.010	10.850	8.39	3,227	2,101	1,356,995	649,625	336	3	2,268	2,519
CPU*	10.010	10.850	8.39	0	0	0	0	0	0	20	80
CSL*	77.200	82.370	6.70	6	1	137,580	2,020	0	0	5	0
CSL	77.200	82.370	6.70	2,776	2,531	14,215,933	3,896,124	926	0	2,198	3,806
CSLL	77.200	82.370	6.70	0	0	0	0	0	0	1,016	0
CSRL	3.640	3.410	-6.32	60	0	220,261	0	0	0	50	0
CSR	3.640	3.410	-6.32	3,872	6,840	531,967	1,310,624	1,211	2,204	3,807	5,498
CSR*	3.640	3.410	-6.32	0	42	0	11,120	0	0	19	1,720
DJS	4.370	4.550	4.12	2,434	1,243	1,095,760	315,915	2,387	10	1,125	948
DRT	1.740	1.710	-1.72	0	0	0	0	0	0	0	0
DXL	2.300	2.340	1.74	2,910	5	334,700	2,600	0	0	7,430	858
EHL	1.795	1.775	-1.11	137	230	11,800	30,325	0	600	666	372
FCL	2.120	2.160	1.89	1,010	20	108,470	600	0	0	3,522	2,297
FCL*	2.120	2.160	1.89	0	0	0	0	0	0	707	751
FGL*	6.310	6.850	8.56	0	0	0	0	0	0	625	1,709
FGL	6.310	6.850	8.56	22,396	13,623	4,112,405	3,638,380	895	1,302	20,505	16,162

IIF	2.410	2.360	-2.07	0	0	0	0	0	0	0	1,545
IPL		49.500	0.00	70	0	1,246,000	0	0	0	70	0
JBM	15.590	17.520	12.38	4,129	9,356	4,129,590	14,485,615	517	92	3,149	10,255
JHX	9.530	8.360	-12.28	1,221	2,650	290,525	788,345	30	198	1,308	2,219
JHX*	9.530	8.360	-12.28	0	120	0	46,005	0	0	0	120
JHXL	9.530	8.360	-12.28	0	0	0	0	0	0	3,306	0
KZL	5.470	5.130	-6.22	186	4,917	48,825	1,824,615	0	225	673	3,445
LEI	29.600	33.520	13.24	118	508	271,940	763,170	31	0	102	367
LEI*	29.600	33.520	13.24	0	0	0	0	0	0	0	5
LHG*	3.360	3.260	-2.98	0	140	0	56,150	0	0	607	477
LHG	3.360	3.260	-2.98	59,750	32,955	6,870,130	4,887,100	3,537	2,998	49,020	34,871
LHGL	3.360	3.260	-2.98	25	0	80,800	0	10	0	99	0
LLCL	17.990	19.990	11.12	0	0	0	0	0	0	2	0
LLC	17.990	19.990	11.12	4,341	2,358	3,359,160	710,005	2,261	18	2,766	2,797
LLC*	17.990	19.990	11.12	27	27	121,340	27,960	0	0	95	800
LNN	8.240	8.840	7.28	0	0	0	0	0	0	0	230
MAP	3.750	3.990	6.40	4,016	2,757	951,425	361,300	2,786	0	5,581	3,935
MAP*	3.750	3.990	6.40	2	753	650	84,910	0	0	672	1,103

MAPL	3.750	3.990	6.40	7,234	0	28,603,060	0	0	0	2,542	0
MBLL	80.000	82.750	3.44	177	0	14,187,050	0	0	0	242	0
MBL*	80.000	82.750	3.44	0	445	0	388,461	0	0	462	1,131
MBL	80.000	82.750	3.44	4,779	6,644	11,948,900	12,930,186	474	573	4,823	8,960
MCQ	4.260	4.070	-4.46	209	487	19,426	120,348	0	0	209	1,437
MCQ*	4.260	4.070	-4.46	0	1,000	0	388,080	0	1,000	0	0
MFS	5.330	5.300	-0.56	234	10	51,348	4,581	20	0	404	17
MGQ	7.080	6.990	-1.27	0	0	0	0	0	0	0	350
MGQL	7.080	6.990	-1.27	10,665	0	73,640,650	0	0	0	5,309	0
MGRL	5.620	5.240	-6.76	0	0	0	0	0	0	3,404	0
MIGL	3.860	3.840	-0.52	0	0	0	0	0	0	8,376	0
MIG	3.860	3.840	-0.52	654	933	199,321	103,867	34	0	6,034	10,412
MIG*	3.860	3.840	-0.52	0	650	0	131,500	0	0	94	1,369
MTS	4.690	4.930	5.12	227	86	182,245	15,105	227	0	2,551	220
MXG	4.450	4.470	0.45	8,982	2,309	1,697,032	198,150	10,016	2,943	11,567	4,659
MXG*	4.450	4.470	0.45	3	0	1,680	0	0	0	3	38
NAB*	39.900	40.400	1.25	336	232	1,430,765	431,845	0	0	4,306	5,048
NAB	39.900	40.400	1.25	20,902	23,392	16,849,775	10,512,590	2,962	1,149	23,378	27,177

NABL	39.900	40.400	1.25	2,000	0	81,395,000	0	0	0	6,051	0
NCML	22.480	23.790	5.83	5	0	118,350	0	0	0	2,481	0
NCM	22.480	23.790	5.83	15,263	12,031	10,925,885	8,177,247	3,504	1,082	9,340	7,922
NCM*	22.480	23.790	5.83	20	0	31,050	0	0	0	25	10
NEM	5.670	5.240	-7.58	42	60	9,980	15,700	0	100	128	273
NWS	29.910	30.400	1.64	15,381	17,705	8,785,174	11,720,735	1,201	2,888	44,586	31,849
NWS*	29.910	30.400	1.64	1,001	90	1,046,265	70,025	0	0	82	511
NWSL	29.910	30.400	1.64	454	0	13,909,270	0	0	0	460	0
NWSLV	28.470	28.560	0.32	634	600	295,870	333,930	43	138	1,960	937
ORG	9.150	9.010	-1.53	3,152	639	1,168,575	130,600	0	0	5,430	1,945
ORG*	9.150	9.010	-1.53	0	0	0	0	0	0	0	62
ORI*	24.480	25.350	3.55	8	140	42,380	69,801	0	0	52	474
ORI	24.480	25.350	3.55	3,558	2,218	2,081,273	1,288,544	382	81	2,486	3,084
ORIL	24.480	25.350	3.55	0	0	0	0	0	0	2,202	0
OSHL	3.580	3.710	3.63	0	0	0	0	0	0	73	0
OSH	3.580	3.710	3.63	21,775	17,638	2,762,143	3,497,964	8,283	2,420	28,439	20,620
OSH*	3.580	3.710	3.63	313	8	285,870	2,480	0	0	1,131	147
OST*	5.000	5.160	3.20	0	407	0	204,105	0	0	8	654

OST	5.000	5.160	3.20	1,476	736	442,645	168,055	299	0	2,858	5,356
OXR	2.810	2.810	0.00	51,522	78,722	5,512,670	13,321,753	3,852	6,062	37,235	39,938
OXR*	2.810	2.810	0.00	1,236	97	372,690	51,645	0	0	7,142	546
OXRL	2.810	2.810	0.00	25	0	70,500	0	0	0	80	0
PBG*	2.940	3.070	4.42	0	0	0	0	0	0	100	210
PBG	2.940	3.070	4.42	818	65	176,220	4,875	0	0	2,836	3,277
PBL	19.090	19.850	3.98	8,458	27,673	2,157,055	12,284,371	1,091	1,894	4,805	12,173
PBL*	19.090	19.850	3.98	33	253	65,470	184,460	0	0	380	1,233
PBLL	19.090	19.850	3.98	50	0	951,300	0	5	0	90	0
PMN*	7.130	7.320	2.66	0	0	0	0	0	0	0	0
PMN	7.130	7.320	2.66	30	154	23,044	3,495	0	0	0	0
PPX	4.020	4.170	3.73	1,044	354	238,867	55,489	0	30	2,157	3,139
PPX*	4.020	4.170	3.73	0	0	0	0	0	0	85	690
QAN*	5.130	5.250	2.34	0	0	0	0	0	0	559	175
QAN	5.130	5.250	2.34	4,750	7,232	1,143,571	551,812	1,717	17	22,128	31,831
QANL	5.130	5.250	2.34	100	0	534,051	0	0	0	20	0
QBEL	32.050	31.540	-1.59	0	0	0	0	0	0	260	0
QBE	32.050	31.540	-1.59	5,392	8,398	4,642,790	6,231,465	1,979	221	4,575	10,230

QBE*	32.050	31.540	-1.59	12	371	49,900	141,980	4	0	169	2,476
RIN*	19.050	18.050	-5.25	0	0	0	0	0	0	291	502
RIN	19.050	18.050	-5.25	4,141	3,972	4,188,198	3,287,728	2,490	603	4,734	4,591
RINL	19.050	18.050	-5.25	412	0	7,661,653	0	10	0	7,297	0
RIOL	76.030	78.810	3.66	609	0	45,349,491	0	679	0	674	0
RIO	76.030	78.810	3.66	28,588	36,861	67,710,454	82,475,665	2,924	2,555	15,624	27,900
RIO*	76.030	78.810	3.66	158	231	1,806,690	1,484,743	0	0	542	1,340
SEV	11.450	11.420	-0.26	2,011	897	1,338,510	470,250	220	102	2,323	1,969
SEVL	11.450	11.420	-0.26	5	0	56,700	0	0	0	15	0
SGBL	32.820	35.030	6.73	134	0	4,711,440	0	0	0	134	0
SGB	32.820	35.030	6.73	5,056	6,432	4,076,640	3,006,000	496	72	6,095	8,947
SGB*	32.820	35.030	6.73	0	487	0	249,215	0	0	80	2,760
SGM	21.820	23.360	7.06	10	100	19,750	52,000	4	0	5	102
SGP	8.660	8.150	-5.89	1,519	451	374,915	123,380	262	520	1,315	492
SGPL	8.660	8.150	-5.89	8,898	0	73,194,948	0	0	0	4,449	0
SGT	2.630	2.630	0.00	0	0	0	0	0	0	0	5
SHL	13.890	14.750	6.19	92	54	30,400	34,950	20	0	195	601
SHL*	13.890	14.750	6.19	16	8	4,000	800	0	0	26	8

TEN	3.240	3.160	-2.47	1,090	350	129,805	97,630	0	0	1,708	1,064
TEN*	3.240	3.160	-2.47	0	0	0	0	0	0	35	0
TIM*	1.970	1.840	-6.60	0	120	0	77,800	0	0	0	95
TIM	1.970	1.840	-6.60	0	100	0	91,375	0	163	0	405
TLS	4.230	4.660	10.17	44,825	23,222	6,843,619	2,490,037	2,112	432	67,858	66,624
TLS*	4.230	4.660	10.17	2,864	4,238	1,348,680	2,082,426	0	0	39,657	13,478
TLSL	4.230	4.660	10.17	80	0	374,733	0	190	0	1,866	0
TLSCAL	2.770	3.210	15.88	1,970	0	5,799,375	0	30	0	970	0
TLSCA*	2.770	3.210	15.88	5,140	1,103	960,800	670,245	0	0	345	970
TLSCA	2.770	3.210	15.88	55,243	17,246	8,229,740	1,568,095	5,405	375	89,499	30,473
TOL	19.160	20.500	6.99	2,955	3,290	1,607,480	1,834,254	259	199	6,226	6,100
TOL*	19.160	20.500	6.99	602	9	5,012,000	3,550	0	0	5,669	244
TOLL	19.160	20.500	6.99	0	0	0	0	0	0	2,842	0
TTS*	4.580	5.150	12.45	3	0	3,165	0	0	0	76	50
TTS	4.580	5.150	12.45	3,298	510	691,190	125,420	5	0	3,993	3,294
UGL	13.400	13.630	1.72	1	106	400	50,010	0	0	38	143
VBA	2.610	2.580	-1.15	0	0	0	0	30	0	10	20
WAN	15.150	15.630	3.17	0	10	0	800	115	0	101	18

WBC	25.070	26.350	5.11	20,107	16,140	14,153,060	5,734,515	5,237	132	21,799	24,273
WBC*	25.070	26.350	5.11	64	958	319,755	381,515	0	0	526	4,681
WBCL	25.070	26.350	5.11	2,410	0	62,768,500	0	0	0	4,781	0
WDCL	21.470	20.570	-4.19	0	0	0	0	0	0	11,358	0
WDC*	21.470	20.570	-4.19	3	252	14,955	77,550	0	0	612	1,475
WDC	21.470	20.570	-4.19	3,895	8,885	1,527,330	4,311,710	4	1,969	5,126	14,398
WES	36.100	37.750	4.57	4,230	4,218	2,373,328	2,466,950	716	131	2,970	5,303
WES*	36.100	37.750	4.57	155	227	531,910	384,758	0	0	978	756
WOR*	26.500	27.790	4.87	0	5	0	4,729	0	0	0	5
WOR	26.500	27.790	4.87	3	0	1,285	0	0	0	1	205
WOW	26.800	27.190	1.46	12,013	14,740	19,398,220	5,738,970	4,315	310	6,153	17,405
WOW*	26.800	27.190	1.46	1,129	2,514	6,382,740	1,032,470	19	0	2,372	7,528
WOWL	26.800	27.190	1.46	800	0	22,552,000	0	0	0	800	0
WPLL	37.020	39.490	6.67	75	0	3,017,165	0	17	0	110	0
WPL*	37.020	39.490	6.67	58	71	289,180	375,875	0	2	930	1,542
WPL	37.020	39.490	6.67	25,463	30,208	22,647,120	29,509,385	4,326	2,346	14,934	21,164
XFL	5624.7	5806.6	3.23	50	0	21,750	0	1	0	0	0
XJO	5810.2	5995.0	3.18	45,117	106,598	77,102,850	95,584,540	15,813	3,471	25,734	75,184

XJO*	5810.2	5995.0	3.18	93	101	384,770	445,680	0	0	10	10
XJOL	5810.2	5995.0	3.18	309	0	18,068,950	0	10	0	52	0
ZFXL	16.720	15.780	-5.62	0	0	0	0	0	0	2,721	0
ZFX*	16.720	15.780	-5.62	4	0	19,650	0	10	0	75	183
ZFX	16.720	15.780	-5.62	27,034	46,080	14,742,300	24,608,199	1,889	1,208	13,010	27,448

- End Of Report -

**Denotes long term options*