

Derivatives High/Low Report

High/Low for 25/07/2005

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
25/07/2005	GOVI 2005/08/04			jGovi	222.2700	222.5670	0.134	0.0000	0.0000	17
25/07/2005	GOVI 2005/08/04	224.00	Put	jGovi	29,035.0000	24,939.0000	(14.107)	0	0	0
25/07/2005	GOVI 2005/08/04	224.00	Call	jGovi	11,735.0000	10,609.0000	(9.595)	0	0	0
25/07/2005	GOVI 2005/11/03			jGovi	226.1670	226.4670	0.133	0.0000	0.0000	0
25/07/2005	GOVI 2005/11/03	228.00	Call	jGovi	23,235.0000	24,053.0000	3.521	0	0	0
25/07/2005	GOVI 2005/11/03	228.00	Put	jGovi	41,565.0000	39,383.0000	(5.250)	0	0	0
25/07/2005	J152 2006/02/28			jSwap	7.1640	7.1590	(0.070)	0.0000	0.0000	0
25/07/2005	J153 2010/08/31			jSwap	7.7150	7.6930	(0.285)	0.0000	0.0000	0
25/07/2005	J157 2015/09/15			jSwap	8.0800	8.0570	(0.285)	0.0000	0.0000	0
25/07/2005	J186 2026/12/21			jSwap	7.6460	7.6210	(0.327)	0.0000	0.0000	0
25/07/2005	J194 2008/02/28			jSwap	7.4070	7.3820	(0.338)	0.0000	0.0000	0
25/07/2005	J201 2014/12/22			jSwap	8.0800	8.0550	(0.309)	0.0000	0.0000	0
25/07/2005	J203 2017/09/15			jSwap	8.0780	8.0540	(0.297)	0.0000	0.0000	0
25/07/2005	J204 2018/12/21			jSwap	8.0810	8.0560	(0.309)	0.0000	0.0000	0
25/07/2005	J207 2020/01/15			jSwap	8.6840	8.6580	(0.299)	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
25/07/2005	JBAR	2005/03/16			jBar	7.0000	7.0000	-	0.0000	0.0000	0
25/07/2005	JFRA	2005/08/04			jFra	7.0290	7.0260	(0.043)	0.0000	0.0000	0
25/07/2005	JFRA	2005/08/04	7.25	Call	Option on jFra	11.0000	5.0000	(54.545)	0	0	0
25/07/2005	JFRA	2005/08/04	7.25	Put	Option on jFra	551.0000	554.0000	0.544	0	0	0
25/07/2005	JFRA	2005/11/03			jFra	6.7890	6.7860	(0.044)	0.0000	0.0000	0
25/07/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	177.0000	169.0000	(4.520)	0	0	0
25/07/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	1,307.0000	1,307.0000	-	0	0	0
25/07/2005	JFRA	2006/02/02			jFra	6.8400	6.8320	(0.117)	0.0000	0.0000	0
25/07/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	588.0000	574.0000	(2.381)	0	0	0
25/07/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,593.0000	1,599.0000	0.377	0	0	0
25/07/2005	JFRA	2006/05/04			jFra	6.9700	6.9430	(0.387)	0.0000	0.0000	0
25/07/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,298.0000	1,259.0000	(3.005)	0	0	0
25/07/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	1,372.0000	1,399.0000	1.968	0	0	0
25/07/2005	JFRA	2006/08/03			jFra	7.1860	7.1570	(0.404)	0.0000	0.0000	0
25/07/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	1,839.0000	1,794.0000	(2.447)	0	0	0
25/07/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	1,384.0000	1,410.0000	1.879	0	0	0
25/07/2005	JFRA	2006/11/02			jFra	7.3970	7.3700	(0.365)	0.0000	0.0000	0
25/07/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	1,370.0000	1,392.0000	1.606	0	0	0
25/07/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,342.0000	2,298.0000	(1.879)	0	0	0
25/07/2005	JFRA	2007/02/01			jFra	7.6270	7.5960	(0.406)	0.0000	0.0000	500
25/07/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	2,129.0000	2,084.0000	(2.114)	0	0	0
25/07/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,818.0000	1,849.0000	1.705	0	0	0
25/07/2005	JFRA	2007/05/03			jFra	7.8730	7.8390	(0.432)	0.0000	0.0000	0
25/07/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	2,757.0000	2,706.0000	(1.850)	0	0	0
25/07/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,845.0000	1,877.0000	1.734	0	0	0
25/07/2005	JFRA	2007/08/02			jFra	8.0380	7.9650	(0.908)	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
25/07/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	2,097.0000	2,168.0000	3.386	0	0	0
25/07/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	3,412.0000	3,305.0000	(3.136)	0	0	0
25/07/2005	JFRA	2007/11/01			jFra	8.2290	8.1510	(0.948)	0.0000	0.0000	0
25/07/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	2,258.0000	2,337.0000	3.499	0	0	0
25/07/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	4,174.0000	4,047.0000	(3.043)	0	0	0
25/07/2005	JN02	2005/08/04			jNote	7.2010	7.1810	(0.278)	0.0000	0.0000	0
25/07/2005	JN02	2005/08/04	7.50	Call	Option on jNote	286.0000	147.0000	(48.601)	0	0	0
25/07/2005	JN02	2005/08/04	7.50	Put	Option on jNote	5,814.0000	6,041.0000	3.904	0	0	0
25/07/2005	JN02	2005/11/03			jNote	7.3220	7.2930	(0.396)	0.0000	0.0000	0
25/07/2005	JN02	2005/11/03	7.50	Call	Option on jNote	4,444.0000	4,150.0000	(6.616)	0	0	0
25/07/2005	JN02	2005/11/03	7.50	Put	Option on jNote	7,734.0000	7,962.0000	2.948	0	0	0
25/07/2005	JN05	2005/08/04			jNote	7.8890	7.8550	(0.431)	0.0000	0.0000	0
25/07/2005	JN05	2005/08/04	8.00	Call	Option on jNote	2,460.0000	1,564.0000	(36.423)	0	0	0
25/07/2005	JN05	2005/08/04	8.00	Put	Option on jNote	7,049.0000	7,563.0000	7.292	0	0	0
25/07/2005	JN05	2005/11/03			jNote	7.9690	7.9360	(0.414)	0.0000	0.0000	0
25/07/2005	JN05	2005/11/03	8.00	Call	Option on jNote	12,148.0000	11,324.0000	(6.783)	0	0	0
25/07/2005	JN05	2005/11/03	8.00	Put	Option on jNote	13,429.0000	13,967.0000	4.006	0	0	0
25/07/2005	JN10	2005/08/04			jNote	8.1220	8.0850	(0.456)	0.0000	0.0000	0
25/07/2005	JN10	2005/08/04	8.00	Put	Option on jNote	3,558.0000	3,628.0000	1.967	0	0	0
25/07/2005	JN10	2005/08/04	8.00	Call	Option on jNote	11,919.0000	9,462.0000	(20.614)	0	0	0
25/07/2005	JN10	2005/11/03			jNote	8.1620	8.1240	(0.466)	0.0000	0.0000	0
25/07/2005	JN10	2005/11/03	8.00	Call	Option on jNote	26,280.0000	24,526.0000	(6.674)	0	0	0
25/07/2005	JN10	2005/11/03	8.00	Put	Option on jNote	15,208.0000	16,038.0000	5.458	0	0	0
25/07/2005	JROD	2005/07/29			jRod	6.5170	6.6650	2.271	0.0000	0.0000	0
25/07/2005	JROD	2005/08/31			jRod	6.5990	6.7370	2.091	0.0000	0.0000	0
25/07/2005	JROD	2005/09/30			jRod	6.7060	6.8450	2.073	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
25/07/2005	JROD	2005/10/31			jRod	6.7690	6.8400	1.049	0.0000	0.0000	0
25/07/2005	JROD	2005/11/30			jRod	6.8030	6.8740	1.044	0.0000	0.0000	0
25/07/2005	JROD	2005/12/30			jRod	6.8340	6.9030	1.010	0.0000	0.0000	0
25/07/2005	JROD	2006/01/31			jRod	6.8240	6.8670	0.630	0.0000	0.0000	0
25/07/2005	JROD	2006/02/28			jRod	6.8470	6.8890	0.613	0.0000	0.0000	0
25/07/2005	JROD	2006/03/31			jRod	6.8790	6.9180	0.567	0.0000	0.0000	0
25/07/2005	JROD	2006/04/28			jRod	6.8680	6.8960	0.408	0.0000	0.0000	0
25/07/2005	JROD	2006/05/31			jRod	6.8980	6.9260	0.406	0.0000	0.0000	0
25/07/2005	R152	2005/08/04			Bond Future	7.0980	7.1040	0.085	0.0000	0.0000	0
25/07/2005	R152	2005/08/04	7.75	Call	Option on Bond Future	3,586.0000	3,553.0000	(0.920)	0	0	0
25/07/2005	R152	2005/08/04	7.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/07/2005	R152	2005/11/03			Bond Future	7.1300	7.1420	0.168	0.0000	0.0000	0
25/07/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	301.0000	283.0000	(5.980)	0	0	0
25/07/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	1,486.0000	1,505.0000	1.279	0	0	0
25/07/2005	R153	2005/08/04			Bond Future	7.7370	7.7120	(0.323)	0.0000	0.0000	1
25/07/2005	R153	2005/08/04	8.75	Call	Option on Bond Future	46,150.0000	47,312.0000	2.518	0	0	0
25/07/2005	R153	2005/08/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/07/2005	R153	2005/08/04	8.75	Put	Option on Bond Future	7.0000	1.0000	(85.714)	0	0	0
25/07/2005	R153	2005/08/04	8.25	Put	Option on Bond Future	304.0000	119.0000	(60.855)	0	0	0
25/07/2005	R153	2005/08/04	7.75	Put	Option on Bond Future	4,978.0000	3,796.0000	(23.744)	0	0	0
25/07/2005	R153	2005/08/04	7.75	Call	Option on Bond Future	5,584.0000	5,570.0000	(0.251)	0	0	0
25/07/2005	R153	2005/08/04	8.25	Call	Option on Bond Future	23,957.0000	24,939.0000	4.099	0	0	0
25/07/2005	R153	2005/08/04	9.00	Call	Option on Bond Future	57,186.0000	58,354.0000	2.042	0	0	0
25/07/2005	R153	2005/08/04	9.25	Call	Option on Bond Future	68,095.0000	69,263.0000	1.715	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
25/07/2005	R153	2005/08/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/07/2005	R153	2005/11/03			Bond Future	7.7820	7.7550	(0.347)	0.0000	0.0000	0
25/07/2005	R153	2005/11/03	8.50	Call	Option on Bond Future	36,186.0000	36,981.0000	2.197	0	0	0
25/07/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	14,489.0000	13,683.0000	(5.563)	0	0	0
25/07/2005	R153	2005/11/03	8.00	Put	Option on Bond Future	10,118.0000	9,457.0000	(6.533)	0	0	0
25/07/2005	R153	2005/11/03	8.00	Call	Option on Bond Future	19,770.0000	20,312.0000	2.742	0	0	0
25/07/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	13,064.0000	13,461.0000	3.039	0	0	0
25/07/2005	R153	2005/11/03	8.50	Put	Option on Bond Future	4,764.0000	4,357.0000	(8.543)	0	0	0
25/07/2005	R157	2005/08/04			Bond Future	8.0870	8.0610	(0.322)	0.0000	0.0000	1
25/07/2005	R157	2005/08/04	8.00	Call	Option on Bond Future	6,419.0000	6,143.0000	(4.300)	0	0	0
25/07/2005	R157	2005/08/04	9.25	Call	Option on Bond Future	93,697.0000	95,894.0000	2.345	0	0	0
25/07/2005	R157	2005/08/04	8.00	Put	Option on Bond Future	13,804.0000	11,327.0000	(17.944)	0	0	0
25/07/2005	R157	2005/08/04	8.25	Call	Option on Bond Future	18,328.0000	18,940.0000	3.339	0	0	0
25/07/2005	R157	2005/08/04	8.75	Put	Option on Bond Future	213.0000	64.0000	(69.953)	0	0	400
25/07/2005	R157	2005/08/04	8.75	Call	Option on Bond Future	54,744.0000	56,797.0000	3.750	0	0	0
25/07/2005	R157	2005/08/04	8.25	Put	Option on Bond Future	4,638.0000	3,048.0000	(34.282)	0	0	200
25/07/2005	R157	2005/08/04	9.25	Put	Option on Bond Future	4.0000	0.0000	(100.000)	0	0	100
25/07/2005	R157	2005/08/04	7.75	Call	Option on Bond Future	1,247.0000	956.0000	(23.336)	0	0	200
25/07/2005	R157	2005/08/04	9.00	Put	Option on Bond Future	32.0000	6.0000	(81.250)	0	0	500
25/07/2005	R157	2005/08/04	9.00	Call	Option on Bond Future	74,349.0000	76,524.0000	2.925	0	0	0
25/07/2005	R157	2005/08/04	7.75	Put	Option on Bond Future	30,159.0000	27,666.0000	(8.266)	0	0	0
25/07/2005	R157	2005/11/03			Bond Future	8.1270	8.1010	(0.320)	0.0000	0.0000	0
25/07/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	32,142.0000	30,583.0000	(4.850)	0	0	0
25/07/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	21,593.0000	22,185.0000	2.742	0	0	0
25/07/2005	R186	2005/08/04			Bond Future	7.7030	7.6780	(0.325)	0.0000	0.0000	0
25/07/2005	R186	2005/08/04	7.25	Call	Option on Bond Future	260.0000	149.0000	(42.692)	0	0	0
25/07/2005	R186	2005/08/04	7.25	Put	Option on Bond Future	59,778.0000	56,488.0000	(5.504)	0	0	0
25/07/2005	R186	2005/11/03			Bond Future	7.7170	7.6920	(0.324)	0.0000	0.0000	0
25/07/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	73,055.0000	70,310.0000	(3.757)	0	0	0
25/07/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	12,149.0000	12,557.0000	3.358	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
25/07/2005	R194	2005/08/04			Bond Future	7.4070	7.3770	(0.405)	0.0000	0.0000	0
25/07/2005	R194	2005/08/04	7.50	Put	Option on Bond Future	1,768.0000	1,213.0000	(31.391)	0	0	0
25/07/2005	R194	2005/08/04	7.50	Call	Option on Bond Future	3,976.0000	4,135.0000	3.999	0	0	0
25/07/2005	R194	2005/11/03			Bond Future	7.4470	7.4130	(0.457)	0.0000	0.0000	0
25/07/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	7,660.0000	7,953.0000	3.825	0	0	0
25/07/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	6,516.0000	6,074.0000	(6.783)	0	0	0
25/07/2005	R201	2005/08/04			Bond Future	8.1020	8.0760	(0.321)	0.0000	0.0000	0
25/07/2005	R201	2005/08/04	8.00	Put	Option on Bond Future	11,229.0000	9,286.0000	(17.303)	0	0	0
25/07/2005	R201	2005/08/04	8.00	Call	Option on Bond Future	4,414.0000	4,203.0000	(4.780)	0	0	0
25/07/2005	R201	2005/11/03			Bond Future	8.1400	8.1130	(0.332)	0.0000	0.0000	0
25/07/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	25,268.0000	23,998.0000	(5.026)	0	0	0
25/07/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	16,101.0000	16,591.0000	3.043	0	0	0
25/07/2005	R203	2005/08/04			Bond Future	8.1210	8.0950	(0.320)	0.0000	0.0000	0
25/07/2005	R203	2005/08/04	8.00	Put	Option on Bond Future	13,748.0000	11,499.0000	(16.359)	0	0	0
25/07/2005	R203	2005/08/04	8.00	Call	Option on Bond Future	4,415.0000	4,162.0000	(5.730)	0	0	0
25/07/2005	R203	2005/11/03			Bond Future	8.1540	8.1280	(0.319)	0.0000	0.0000	0
25/07/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	18,174.0000	18,699.0000	2.889	0	0	0
25/07/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	29,885.0000	28,446.0000	(4.815)	0	0	0
25/07/2005	R204	2005/08/04			Bond Future	8.1050	8.0800	(0.308)	0.0000	0.0000	0
25/07/2005	R204	2005/08/04	8.25	Call	Option on Bond Future	15,814.0000	16,371.0000	3.522	0	0	0
25/07/2005	R204	2005/08/04	8.25	Put	Option on Bond Future	4,270.0000	2,818.0000	(34.005)	0	0	0
25/07/2005	R204	2005/11/03			Bond Future	8.1350	8.1090	(0.320)	0.0000	0.0000	0
25/07/2005	R204	2005/11/03	8.25	Put	Option on Bond Future	21,085.0000	19,846.0000	(5.876)	0	0	0
25/07/2005	R204	2005/11/03	8.25	Call	Option on Bond Future	30,132.0000	30,954.0000	2.728	0	0	0
25/07/2005	R207	2005/08/04			Bond Future	8.0690	8.0450	(0.297)	0.0000	0.0000	0
25/07/2005	R207	2005/08/04	8.00	Put	Option on Bond Future	6,990.0000	5,252.0000	(24.864)	0	0	0
25/07/2005	R207	2005/08/04	8.00	Call	Option on Bond Future	1,427.0000	1,618.0000	13.385	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
25/07/2005	R207 2005/11/03			Bond Future	8.0950	8.0700	(0.309)	0.0000	0.0000	0
25/07/2005	R207 2005/11/03	8.00	Call	Option on Bond Future	6,833.0000	7,490.0000	9.615	0	0	0
25/07/2005	R207 2005/11/03	8.00	Put	Option on Bond Future	14,416.0000	13,086.0000	(9.226)	0	0	0

Grand Total: **1,919**