



Derivatives High/Low Report

High/Low for 29/07/2005

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
29/07/2005	GOVI 2005/08/04			jGovi	224.2080	224.2160	0.004	0.0000	0.0000	0
29/07/2005	GOVI 2005/08/04	224.00	Put	jGovi	13,101.0000	12,018.0000	(8.267)	0	0	0
29/07/2005	GOVI 2005/08/04	224.00	Call	jGovi	15,181.0000	14,178.0000	(6.607)	0	0	0
29/07/2005	GOVI 2005/11/03			jGovi	228.1330	228.1380	0.002	0.0000	0.0000	463
29/07/2005	GOVI 2005/11/03	228.00	Put	jGovi	30,105.0000	29,924.0000	(0.601)	0	0	0
29/07/2005	GOVI 2005/11/03	228.00	Call	jGovi	31,435.0000	31,304.0000	(0.417)	0	0	0
29/07/2005	J152 2006/02/28			jSwap	7.1520	7.1420	(0.140)	0.0000	0.0000	0
29/07/2005	J153 2010/08/31			jSwap	7.5600	7.5550	(0.066)	0.0000	0.0000	0
29/07/2005	J157 2015/09/15			jSwap	7.9090	7.9100	0.013	0.0000	0.0000	0
29/07/2005	J186 2026/12/21			jSwap	7.5040	7.5090	0.067	0.0000	0.0000	0
29/07/2005	J194 2008/02/28			jSwap	7.2530	7.2530	-	0.0000	0.0000	0
29/07/2005	J201 2014/12/22			jSwap	7.8920	7.8870	(0.063)	0.0000	0.0000	0
29/07/2005	J203 2017/09/15			jSwap	7.9020	7.9060	0.051	0.0000	0.0000	0
29/07/2005	J204 2018/12/21			jSwap	7.9030	7.9030	-	0.0000	0.0000	0
29/07/2005	J207 2020/01/15			jSwap	8.5030	8.5010	(0.024)	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
29/07/2005	JBAR	2005/03/16			jBar	7.0000	7.0000	-	0.0000	0.0000	0
29/07/2005	JFRA	2005/08/04			jFra	7.0180	7.0140	(0.057)	0.0000	0.0000	0
29/07/2005	JFRA	2005/08/04	7.25	Put	Option on jFra	570.0000	578.0000	1.404	0	0	0
29/07/2005	JFRA	2005/08/04	7.25	Call	Option on jFra	1.0000	1.0000	-	0	0	0
29/07/2005	JFRA	2005/11/03			jFra	6.6920	6.6850	(0.105)	0.0000	0.0000	0
29/07/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	120.0000	116.0000	(3.333)	0	0	0
29/07/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	1,489.0000	1,501.0000	0.806	0	0	0
29/07/2005	JFRA	2006/02/02			jFra	6.7290	6.7130	(0.238)	0.0000	0.0000	0
29/07/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	486.0000	471.0000	(3.086)	0	0	0
29/07/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,763.0000	1,788.0000	1.418	0	0	0
29/07/2005	JFRA	2006/05/04			jFra	6.8440	6.8220	(0.321)	0.0000	0.0000	0
29/07/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,139.0000	1,112.0000	(2.371)	0	0	0
29/07/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	1,521.0000	1,548.0000	1.775	0	0	0
29/07/2005	JFRA	2006/08/03			jFra	7.0350	7.0180	(0.242)	0.0000	0.0000	0
29/07/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	1,632.0000	1,609.0000	(1.409)	0	0	0
29/07/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	1,546.0000	1,565.0000	1.229	0	0	0
29/07/2005	JFRA	2006/11/02			jFra	7.2640	7.2470	(0.234)	0.0000	0.0000	0
29/07/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,145.0000	2,120.0000	(1.166)	0	0	0
29/07/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	1,499.0000	1,515.0000	1.067	0	0	0
29/07/2005	JFRA	2007/02/01			jFra	7.5000	7.4740	(0.347)	0.0000	0.0000	500
29/07/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,959.0000	1,990.0000	1.582	0	0	0
29/07/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	1,959.0000	1,926.0000	(1.685)	0	0	0
29/07/2005	JFRA	2007/05/03			jFra	7.7280	7.6950	(0.427)	0.0000	0.0000	0
29/07/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	2,552.0000	2,507.0000	(1.763)	0	0	0
29/07/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,994.0000	2,030.0000	1.805	0	0	0
29/07/2005	JFRA	2007/08/02			jFra	7.7260	7.7520	0.337	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
29/07/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	2,979.0000	3,011.0000	1.074	0	0	0
29/07/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	2,427.0000	2,395.0000	(1.319)	0	0	0
29/07/2005	JFRA	2007/11/01			jFra	7.8870	7.9160	0.368	0.0000	0.0000	0
29/07/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	3,648.0000	3,689.0000	1.124	0	0	0
29/07/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	2,631.0000	2,595.0000	(1.368)	0	0	0
29/07/2005	JN02	2005/08/04			jNote	7.0890	7.0720	(0.240)	0.0000	0.0000	0
29/07/2005	JN02	2005/08/04	7.50	Call	Option on jNote	18.0000	8.0000	(55.556)	0	0	0
29/07/2005	JN02	2005/08/04	7.50	Put	Option on jNote	7,605.0000	7,916.0000	4.089	0	0	0
29/07/2005	JN02	2005/11/03			jNote	7.1740	7.1590	(0.209)	0.0000	0.0000	0
29/07/2005	JN02	2005/11/03	7.50	Call	Option on jNote	3,258.0000	3,144.0000	(3.499)	0	0	0
29/07/2005	JN02	2005/11/03	7.50	Put	Option on jNote	9,286.0000	9,434.0000	1.594	0	0	0
29/07/2005	JN05	2005/08/04			jNote	7.6990	7.6860	(0.169)	0.0000	0.0000	0
29/07/2005	JN05	2005/08/04	8.00	Call	Option on jNote	213.0000	124.0000	(41.784)	0	0	0
29/07/2005	JN05	2005/08/04	8.00	Put	Option on jNote	12,706.0000	13,159.0000	3.565	0	0	0
29/07/2005	JN05	2005/11/03			jNote	7.7700	7.7550	(0.193)	0.0000	0.0000	0
29/07/2005	JN05	2005/11/03	8.00	Call	Option on jNote	8,267.0000	7,975.0000	(3.532)	0	0	0
29/07/2005	JN05	2005/11/03	8.00	Put	Option on jNote	17,795.0000	18,128.0000	1.871	0	0	0
29/07/2005	JN10	2005/08/04			jNote	7.9360	7.9170	(0.239)	0.0000	0.0000	0
29/07/2005	JN10	2005/08/04	8.00	Put	Option on jNote	7,648.0000	8,170.0000	6.825	0	0	0
29/07/2005	JN10	2005/08/04	8.00	Call	Option on jNote	3,224.0000	2,428.0000	(24.690)	0	0	0
29/07/2005	JN10	2005/11/03			jNote	7.9680	7.9510	(0.213)	0.0000	0.0000	0
29/07/2005	JN10	2005/11/03	8.00	Call	Option on jNote	18,718.0000	18,068.0000	(3.473)	0	0	0
29/07/2005	JN10	2005/11/03	8.00	Put	Option on jNote	20,926.0000	21,451.0000	2.509	0	0	0
29/07/2005	JROD	2005/07/29			jRod	6.6650	6.7398	1.123	0.0000	0.0000	0
29/07/2005	JROD	2005/08/31			jRod	6.7260	6.5760	(2.230)	0.0000	0.0000	0
29/07/2005	JROD	2005/09/30			jRod	6.8330	6.6840	(2.181)	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
29/07/2005	JROD	2005/10/31			jRod	6.8360	6.7830	(0.775)	0.0000	0.0000	0
29/07/2005	JROD	2005/11/30			jRod	6.8720	6.7900	(1.193)	0.0000	0.0000	0
29/07/2005	JROD	2005/12/30			jRod	6.9010	6.8100	(1.319)	0.0000	0.0000	0
29/07/2005	JROD	2006/01/31			jRod	6.8640	6.8290	(0.510)	0.0000	0.0000	0
29/07/2005	JROD	2006/02/28			jRod	6.8840	6.8110	(1.060)	0.0000	0.0000	0
29/07/2005	JROD	2006/03/31			jRod	6.9100	6.8330	(1.114)	0.0000	0.0000	0
29/07/2005	JROD	2006/04/28			jRod	6.8870	6.8580	(0.421)	0.0000	0.0000	0
29/07/2005	JROD	2006/05/31			jRod	6.9120	6.8510	(0.883)	0.0000	0.0000	0
29/07/2005	R152	2005/08/04			Bond Future	7.0900	7.0760	(0.197)	0.0000	0.0000	0
29/07/2005	R152	2005/08/04	7.75	Call	Option on Bond Future	3,630.0000	3,707.0000	2.121	0	0	0
29/07/2005	R152	2005/08/04	7.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/07/2005	R152	2005/11/03			Bond Future	7.1190	7.1000	(0.267)	0.0000	0.0000	0
29/07/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	1,443.0000	1,397.0000	(3.188)	0	0	0
29/07/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	292.0000	305.0000	4.452	0	0	0
29/07/2005	R153	2005/08/04			Bond Future	7.5640	7.5580	(0.079)	0.0000	0.0000	1
29/07/2005	R153	2005/08/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/07/2005	R153	2005/08/04	9.00	Call	Option on Bond Future	65,297.0000	65,579.0000	0.432	0	0	0
29/07/2005	R153	2005/08/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/07/2005	R153	2005/08/04	9.25	Call	Option on Bond Future	76,206.0000	76,488.0000	0.370	0	0	0
29/07/2005	R153	2005/08/04	8.25	Call	Option on Bond Future	31,768.0000	32,048.0000	0.881	0	0	0
29/07/2005	R153	2005/08/04	8.75	Call	Option on Bond Future	54,255.0000	54,537.0000	0.520	0	0	0
29/07/2005	R153	2005/08/04	8.25	Put	Option on Bond Future	4.0000	1.0000	(75.000)	0	0	0
29/07/2005	R153	2005/08/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/07/2005	R153	2005/08/04	7.75	Call	Option on Bond Future	9,703.0000	9,753.0000	0.515	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
29/07/2005	R153	2005/08/04	7.75	Put	Option on Bond Future	986.0000	753.0000	(23.631)	0	0	0
29/07/2005	R153	2005/11/03			Bond Future	7.5970	7.5910	(0.079)	0.0000	0.0000	0
29/07/2005	R153	2005/11/03	8.50	Call	Option on Bond Future	42,690.0000	42,875.0000	0.433	0	0	0
29/07/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	17,106.0000	17,197.0000	0.532	0	0	0
29/07/2005	R153	2005/11/03	8.50	Put	Option on Bond Future	2,999.0000	2,914.0000	(2.834)	0	0	0
29/07/2005	R153	2005/11/03	8.00	Call	Option on Bond Future	24,799.0000	24,925.0000	0.508	0	0	0
29/07/2005	R153	2005/11/03	8.00	Put	Option on Bond Future	6,877.0000	6,734.0000	(2.079)	0	0	0
29/07/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	10,262.0000	10,084.0000	(1.735)	0	0	0
29/07/2005	R157	2005/08/04			Bond Future	7.9030	7.9030	-	0.0000	0.0000	2
29/07/2005	R157	2005/08/04	9.00	Call	Option on Bond Future	90,000.0000	90,000.0000	-	0	0	0
29/07/2005	R157	2005/08/04	8.75	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	400
29/07/2005	R157	2005/08/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	500
29/07/2005	R157	2005/08/04	9.25	Call	Option on Bond Future	109,376.0000	109,376.0000	-	0	0	0
29/07/2005	R157	2005/08/04	7.75	Call	Option on Bond Future	2,233.0000	1,858.0000	(16.794)	0	0	200
29/07/2005	R157	2005/08/04	8.75	Call	Option on Bond Future	70,216.0000	70,215.0000	(0.001)	0	0	0
29/07/2005	R157	2005/08/04	8.00	Call	Option on Bond Future	12,036.0000	11,565.0000	(3.913)	0	0	0
29/07/2005	R157	2005/08/04	8.00	Put	Option on Bond Future	3,738.0000	3,267.0000	(12.600)	0	0	0
29/07/2005	R157	2005/08/04	7.75	Put	Option on Bond Future	15,462.0000	15,086.0000	(2.432)	0	0	0
29/07/2005	R157	2005/08/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	100
29/07/2005	R157	2005/08/04	8.25	Call	Option on Bond Future	29,823.0000	29,681.0000	(0.476)	0	0	0
29/07/2005	R157	2005/08/04	8.25	Put	Option on Bond Future	449.0000	307.0000	(31.626)	0	0	200
29/07/2005	R157	2005/11/03			Bond Future	7.9360	7.9360	-	0.0000	0.0000	1
29/07/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	28,673.0000	28,541.0000	(0.460)	0	0	0
29/07/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	23,315.0000	23,183.0000	(0.566)	0	0	0
29/07/2005	R186	2005/08/04			Bond Future	7.5560	7.5610	0.066	0.0000	0.0000	0
29/07/2005	R186	2005/08/04	7.25	Call	Option on Bond Future	285.0000	165.0000	(42.105)	0	0	0
29/07/2005	R186	2005/08/04	7.25	Put	Option on Bond Future	40,936.0000	41,465.0000	1.292	0	0	0
29/07/2005	R186	2005/11/03			Bond Future	7.5670	7.5720	0.066	0.0000	0.0000	0
29/07/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	16,736.0000	16,379.0000	(2.133)	0	0	0
29/07/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	58,545.0000	58,832.0000	0.490	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
29/07/2005	R194	2005/08/04			Bond Future	7.2230	7.2220	(0.014)	0.0000	0.0000	0
29/07/2005	R194	2005/08/04	7.50	Call	Option on Bond Future	6,819.0000	6,782.0000	(0.543)	0	0	0
29/07/2005	R194	2005/08/04	7.50	Put	Option on Bond Future	224.0000	163.0000	(27.232)	0	0	0
29/07/2005	R194	2005/11/03			Bond Future	7.2410	7.2420	0.014	0.0000	0.0000	0
29/07/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	10,043.0000	9,996.0000	(0.468)	0	0	0
29/07/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	4,439.0000	4,413.0000	(0.586)	0	0	0
29/07/2005	R201	2005/08/04			Bond Future	7.9080	7.9030	(0.063)	0.0000	0.0000	0
29/07/2005	R201	2005/08/04	8.00	Put	Option on Bond Future	2,863.0000	2,402.0000	(16.102)	0	0	0
29/07/2005	R201	2005/08/04	8.00	Call	Option on Bond Future	9,060.0000	8,937.0000	(1.358)	0	0	0
29/07/2005	R201	2005/11/03			Bond Future	7.9390	7.9340	(0.063)	0.0000	0.0000	0
29/07/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	21,961.0000	22,039.0000	0.355	0	0	0
29/07/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	17,934.0000	17,681.0000	(1.411)	0	0	0
29/07/2005	R203	2005/08/04			Bond Future	7.9330	7.9370	0.050	0.0000	0.0000	0
29/07/2005	R203	2005/08/04	8.00	Put	Option on Bond Future	3,843.0000	3,530.0000	(8.145)	0	0	0
29/07/2005	R203	2005/08/04	8.00	Call	Option on Bond Future	9,061.0000	8,435.0000	(6.909)	0	0	0
29/07/2005	R203	2005/11/03			Bond Future	7.9600	7.9650	0.063	0.0000	0.0000	0
29/07/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	24,612.0000	24,290.0000	(1.308)	0	0	0
29/07/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	21,540.0000	21,603.0000	0.292	0	0	0
29/07/2005	R204	2005/08/04			Bond Future	7.9230	7.9220	(0.013)	0.0000	0.0000	0
29/07/2005	R204	2005/08/04	8.25	Put	Option on Bond Future	382.0000	257.0000	(32.723)	0	0	0
29/07/2005	R204	2005/08/04	8.25	Call	Option on Bond Future	26,682.0000	26,638.0000	(0.165)	0	0	0
29/07/2005	R204	2005/11/03			Bond Future	7.9470	7.9470	-	0.0000	0.0000	0
29/07/2005	R204	2005/11/03	8.25	Call	Option on Bond Future	38,672.0000	38,555.0000	(0.303)	0	0	0
29/07/2005	R204	2005/11/03	8.25	Put	Option on Bond Future	14,588.0000	14,470.0000	(0.809)	0	0	0
29/07/2005	R207	2005/08/04			Bond Future	7.8950	7.8910	(0.051)	0.0000	0.0000	0
29/07/2005	R207	2005/08/04	8.00	Put	Option on Bond Future	294.0000	193.0000	(34.354)	0	0	0
29/07/2005	R207	2005/08/04	8.00	Call	Option on Bond Future	8,849.0000	9,075.0000	2.554	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
29/07/2005	R207 2005/11/03			Bond Future	7.9150	7.9120	(0.038)	0.0000	0.0000	0
29/07/2005	R207 2005/11/03	8.00	Call	Option on Bond Future	13,757.0000	13,858.0000	0.734	0	0	0
29/07/2005	R207 2005/11/03	8.00	Put	Option on Bond Future	6,900.0000	6,757.0000	(2.072)	0	0	0

Grand Total: **2,367**