



Derivatives High/Low Report

High/Low for 15/07/2005

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
15/07/2005	GOVI 2005/08/04			jGovi	221.6570	222.0690	0.186	0.0000	0.0000	17
15/07/2005	GOVI 2005/08/04	224.00	Call	jGovi	14,371.0000	15,331.0000	6.680	0	0	0
15/07/2005	GOVI 2005/08/04	224.00	Put	jGovi	37,801.0000	34,641.0000	(8.360)	0	0	0
15/07/2005	GOVI 2005/11/03			jGovi	225.5520	225.9670	0.184	0.0000	0.0000	0
15/07/2005	GOVI 2005/11/03	228.00	Call	jGovi	21,911.0000	23,426.0000	6.914	0	0	0
15/07/2005	GOVI 2005/11/03	228.00	Put	jGovi	46,391.0000	43,756.0000	(5.680)	0	0	0
15/07/2005	J152 2006/02/28			jSwap	7.1610	7.1620	0.014	0.0000	0.0000	0
15/07/2005	J153 2010/08/31			jSwap	7.7180	7.6900	(0.363)	0.0000	0.0000	0
15/07/2005	J157 2015/09/15			jSwap	8.1560	8.1160	(0.490)	0.0000	0.0000	0
15/07/2005	J186 2026/12/21			jSwap	7.7220	7.6820	(0.518)	0.0000	0.0000	0
15/07/2005	J194 2008/02/28			jSwap	7.4360	7.4090	(0.363)	0.0000	0.0000	0
15/07/2005	J201 2014/12/22			jSwap	8.1580	8.1180	(0.490)	0.0000	0.0000	0
15/07/2005	J203 2017/09/15			jSwap	8.1620	8.1240	(0.466)	0.0000	0.0000	0
15/07/2005	J204 2018/12/21			jSwap	8.1720	8.1280	(0.538)	0.0000	0.0000	0
15/07/2005	J207 2020/01/15			jSwap	8.0990	8.7310	7.803	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
15/07/2005	JBAR	2005/03/16			jBar	7.0000	7.0000	-	0.0000	0.0000	0
15/07/2005	JFRA	2005/08/04			jFra	7.0260	7.0210	(0.071)	0.0000	0.0000	0
15/07/2005	JFRA	2005/08/04	7.25	Call	Option on jFra	26.0000	22.0000	(15.385)	0	0	0
15/07/2005	JFRA	2005/08/04	7.25	Put	Option on jFra	575.0000	584.0000	1.565	0	0	0
15/07/2005	JFRA	2005/11/03			jFra	6.8470	6.8340	(0.190)	0.0000	0.0000	0
15/07/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	227.0000	217.0000	(4.405)	0	0	0
15/07/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	1,215.0000	1,237.0000	1.811	0	0	0
15/07/2005	JFRA	2006/02/02			jFra	6.9080	6.8940	(0.203)	0.0000	0.0000	0
15/07/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,506.0000	1,525.0000	1.262	0	0	0
15/07/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	667.0000	652.0000	(2.249)	0	0	0
15/07/2005	JFRA	2006/05/04			jFra	7.0430	7.0330	(0.142)	0.0000	0.0000	0
15/07/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	1,301.0000	1,311.0000	0.769	0	0	0
15/07/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,407.0000	1,392.0000	(1.066)	0	0	0
15/07/2005	JFRA	2006/08/03			jFra	7.2360	7.2350	(0.014)	0.0000	0.0000	0
15/07/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	1,345.0000	1,344.0000	(0.074)	0	0	0
15/07/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	1,923.0000	1,920.0000	(0.156)	0	0	0
15/07/2005	JFRA	2006/11/02			jFra	7.4490	7.4350	(0.188)	0.0000	0.0000	0
15/07/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,432.0000	2,410.0000	(0.905)	0	0	0
15/07/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	1,333.0000	1,345.0000	0.900	0	0	0
15/07/2005	JFRA	2007/02/01			jFra	7.6970	7.6850	(0.156)	0.0000	0.0000	500
15/07/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,752.0000	1,764.0000	0.685	0	0	0
15/07/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	2,234.0000	2,216.0000	(0.806)	0	0	0
15/07/2005	JFRA	2007/05/03			jFra	7.9450	7.9280	(0.214)	0.0000	0.0000	0
15/07/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,783.0000	1,799.0000	0.897	0	0	0
15/07/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	2,871.0000	2,845.0000	(0.906)	0	0	0
15/07/2005	JFRA	2007/08/02			jFra	8.0970	7.9710	(1.556)	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
15/07/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	3,510.0000	3,331.0000	(5.100)	0	0	0
15/07/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	2,051.0000	2,180.0000	6.290	0	0	0
15/07/2005	JFRA	2007/11/01			jFra	8.2750	8.1540	(1.462)	0.0000	0.0000	0
15/07/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	4,260.0000	4,070.0000	(4.460)	0	0	0
15/07/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	2,225.0000	2,352.0000	5.708	0	0	0
15/07/2005	JN02	2005/08/04			jNote	7.2550	7.2440	(0.152)	0.0000	0.0000	0
15/07/2005	JN02	2005/08/04	7.50	Call	Option on jNote	791.0000	705.0000	(10.872)	0	0	0
15/07/2005	JN02	2005/08/04	7.50	Put	Option on jNote	5,314.0000	5,425.0000	2.089	0	0	0
15/07/2005	JN02	2005/11/03			jNote	7.3840	7.3590	(0.339)	0.0000	0.0000	0
15/07/2005	JN02	2005/11/03	7.50	Put	Option on jNote	7,292.0000	7,523.0000	3.168	0	0	0
15/07/2005	JN02	2005/11/03	7.50	Call	Option on jNote	5,157.0000	4,929.0000	(4.421)	0	0	0
15/07/2005	JN05	2005/08/04			jNote	7.9090	7.8650	(0.556)	0.0000	0.0000	0
15/07/2005	JN05	2005/08/04	8.00	Call	Option on jNote	3,882.0000	3,091.0000	(20.376)	0	0	0
15/07/2005	JN05	2005/08/04	8.00	Put	Option on jNote	7,641.0000	8,672.0000	13.493	0	0	0
15/07/2005	JN05	2005/11/03			jNote	7.9890	7.9440	(0.563)	0.0000	0.0000	0
15/07/2005	JN05	2005/11/03	8.00	Call	Option on jNote	13,029.0000	12,085.0000	(7.245)	0	0	0
15/07/2005	JN05	2005/11/03	8.00	Put	Option on jNote	13,484.0000	14,396.0000	6.764	0	0	0
15/07/2005	JN10	2005/08/04			jNote	8.1940	8.1410	(0.647)	0.0000	0.0000	0
15/07/2005	JN10	2005/08/04	8.00	Put	Option on jNote	3,725.0000	4,636.0000	24.456	0	0	0
15/07/2005	JN10	2005/08/04	8.00	Call	Option on jNote	16,993.0000	14,299.0000	(15.854)	0	0	0
15/07/2005	JN10	2005/11/03			jNote	8.2360	8.1840	(0.631)	0.0000	0.0000	0
15/07/2005	JN10	2005/11/03	8.00	Call	Option on jNote	29,997.0000	27,806.0000	(7.304)	0	0	0
15/07/2005	JN10	2005/11/03	8.00	Put	Option on jNote	13,904.0000	15,230.0000	9.537	0	0	0
15/07/2005	JROD	2005/07/29			jRod	6.6770	6.5250	(2.276)	0.0000	0.0000	0
15/07/2005	JROD	2005/08/31			jRod	6.7730	6.6230	(2.215)	0.0000	0.0000	0
15/07/2005	JROD	2005/09/30			jRod	6.8800	6.7290	(2.195)	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
15/07/2005	JROD	2005/10/31			jRod	6.8550	6.7780	(1.123)	0.0000	0.0000	0
15/07/2005	JROD	2005/11/30			jRod	6.8880	6.8100	(1.132)	0.0000	0.0000	0
15/07/2005	JROD	2005/12/30			jRod	6.9180	6.8410	(1.113)	0.0000	0.0000	0
15/07/2005	JROD	2006/01/31			jRod	6.8790	6.8290	(0.727)	0.0000	0.0000	0
15/07/2005	JROD	2006/02/28			jRod	6.9040	6.8530	(0.739)	0.0000	0.0000	0
15/07/2005	JROD	2006/03/31			jRod	6.9360	6.8850	(0.735)	0.0000	0.0000	0
15/07/2005	JROD	2006/04/28			jRod	6.9110	6.8720	(0.564)	0.0000	0.0000	0
15/07/2005	JROD	2006/05/31			jRod	6.9420	6.9010	(0.591)	0.0000	0.0000	0
15/07/2005	R152	2005/08/04			Bond Future	7.1230	7.1010	(0.309)	0.0000	0.0000	0
15/07/2005	R152	2005/08/04	7.75	Call	Option on Bond Future	3,449.0000	3,570.0000	3.508	0	0	0
15/07/2005	R152	2005/08/04	7.75	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
15/07/2005	R152	2005/11/03			Bond Future	7.1640	7.1330	(0.433)	0.0000	0.0000	0
15/07/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	1,588.0000	1,513.0000	(4.723)	0	0	0
15/07/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	297.0000	319.0000	7.407	0	0	0
15/07/2005	R153	2005/08/04			Bond Future	7.7410	7.7100	(0.400)	0.0000	0.0000	1
15/07/2005	R153	2005/08/04	8.25	Call	Option on Bond Future	24,334.0000	25,580.0000	5.120	0	0	0
15/07/2005	R153	2005/08/04	9.00	Put	Option on Bond Future	11.0000	6.0000	(45.455)	0	0	0
15/07/2005	R153	2005/08/04	8.25	Put	Option on Bond Future	868.0000	666.0000	(23.272)	0	0	0
15/07/2005	R153	2005/08/04	9.00	Call	Option on Bond Future	57,010.0000	58,453.0000	2.531	0	0	0
15/07/2005	R153	2005/08/04	8.75	Put	Option on Bond Future	68.0000	45.0000	(33.824)	0	0	0
15/07/2005	R153	2005/08/04	9.25	Call	Option on Bond Future	67,909.0000	69,357.0000	2.132	0	0	0
15/07/2005	R153	2005/08/04	8.75	Call	Option on Bond Future	46,025.0000	47,450.0000	3.096	0	0	0
15/07/2005	R153	2005/08/04	9.25	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
15/07/2005	R153	2005/08/04	7.75	Call	Option on Bond Future	6,917.0000	7,523.0000	8.761	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
15/07/2005	R153	2005/08/04	7.75	Put	Option on Bond Future	6,497.0000	5,655.0000	(12.960)	0	0	0
15/07/2005	R153	2005/11/03			Bond Future	7.7850	7.7520	(0.424)	0.0000	0.0000	0
15/07/2005	R153	2005/11/03	8.50	Put	Option on Bond Future	5,230.0000	4,865.0000	(6.979)	0	0	0
15/07/2005	R153	2005/11/03	8.00	Call	Option on Bond Future	20,216.0000	21,053.0000	4.140	0	0	0
15/07/2005	R153	2005/11/03	8.00	Put	Option on Bond Future	10,697.0000	10,065.0000	(5.908)	0	0	0
15/07/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	15,077.0000	14,273.0000	(5.333)	0	0	0
15/07/2005	R153	2005/11/03	8.50	Call	Option on Bond Future	36,518.0000	37,623.0000	3.026	0	0	0
15/07/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	13,518.0000	14,184.0000	4.927	0	0	0
15/07/2005	R157	2005/08/04			Bond Future	8.1610	8.1200	(0.502)	0.0000	0.0000	1
15/07/2005	R157	2005/08/04	9.00	Call	Option on Bond Future	68,435.0000	71,766.0000	4.867	0	0	0
15/07/2005	R157	2005/08/04	8.75	Put	Option on Bond Future	1,211.0000	868.0000	(28.324)	0	0	400
15/07/2005	R157	2005/08/04	9.00	Put	Option on Bond Future	357.0000	236.0000	(33.894)	0	0	500
15/07/2005	R157	2005/08/04	9.25	Call	Option on Bond Future	87,549.0000	90,964.0000	3.901	0	0	0
15/07/2005	R157	2005/08/04	7.75	Call	Option on Bond Future	1,755.0000	2,056.0000	17.151	0	0	200
15/07/2005	R157	2005/08/04	8.75	Call	Option on Bond Future	49,503.0000	52,612.0000	6.280	0	0	0
15/07/2005	R157	2005/08/04	8.25	Call	Option on Bond Future	16,794.0000	18,636.0000	10.968	0	0	0
15/07/2005	R157	2005/08/04	8.25	Put	Option on Bond Future	9,342.0000	7,732.0000	(17.234)	0	0	200
15/07/2005	R157	2005/08/04	7.75	Put	Option on Bond Future	36,905.0000	33,754.0000	(8.538)	0	0	0
15/07/2005	R157	2005/08/04	9.25	Put	Option on Bond Future	96.0000	58.0000	(39.583)	0	0	100
15/07/2005	R157	2005/08/04	8.00	Call	Option on Bond Future	6,632.0000	7,572.0000	14.174	0	0	0
15/07/2005	R157	2005/08/04	8.00	Put	Option on Bond Future	20,256.0000	17,744.0000	(12.401)	0	0	0
15/07/2005	R157	2005/11/03			Bond Future	8.2040	8.1610	(0.524)	0.0000	0.0000	0
15/07/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	19,850.0000	21,225.0000	6.927	0	0	0
15/07/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	36,740.0000	34,578.0000	(5.885)	0	0	0
15/07/2005	R186	2005/08/04			Bond Future	7.7800	7.7390	(0.527)	0.0000	0.0000	0
15/07/2005	R186	2005/08/04	7.25	Call	Option on Bond Future	502.0000	627.0000	24.900	0	0	0
15/07/2005	R186	2005/08/04	7.25	Put	Option on Bond Future	69,736.0000	64,701.0000	(7.220)	0	0	0
15/07/2005	R186	2005/11/03			Bond Future	7.7960	7.7550	(0.526)	0.0000	0.0000	0
15/07/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	10,790.0000	11,855.0000	9.870	0	0	0
15/07/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	81,583.0000	77,532.0000	(4.965)	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
15/07/2005	R194	2005/08/04			Bond Future	7.4410	7.4100	(0.417)	0.0000	0.0000	0
15/07/2005	R194	2005/08/04	7.50	Call	Option on Bond Future	4,215.0000	4,562.0000	8.233	0	0	0
15/07/2005	R194	2005/08/04	7.50	Put	Option on Bond Future	2,814.0000	2,425.0000	(13.824)	0	0	0
15/07/2005	R194	2005/11/03			Bond Future	7.4830	7.4490	(0.454)	0.0000	0.0000	0
15/07/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	7,523.0000	7,871.0000	4.626	0	0	0
15/07/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	7,156.0000	6,771.0000	(5.380)	0	0	0
15/07/2005	R201	2005/08/04			Bond Future	8.1810	8.1400	(0.501)	0.0000	0.0000	0
15/07/2005	R201	2005/08/04	8.00	Put	Option on Bond Future	16,529.0000	14,496.0000	(12.300)	0	0	0
15/07/2005	R201	2005/08/04	8.00	Call	Option on Bond Future	4,475.0000	5,156.0000	15.218	0	0	0
15/07/2005	R201	2005/11/03			Bond Future	8.2220	8.1800	(0.511)	0.0000	0.0000	0
15/07/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	14,617.0000	15,645.0000	7.033	0	0	0
15/07/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	29,104.0000	27,411.0000	(5.817)	0	0	0
15/07/2005	R203	2005/08/04			Bond Future	8.2090	8.1680	(0.499)	0.0000	0.0000	0
15/07/2005	R203	2005/08/04	8.00	Put	Option on Bond Future	20,383.0000	17,960.0000	(11.887)	0	0	0
15/07/2005	R203	2005/08/04	8.00	Call	Option on Bond Future	4,336.0000	5,033.0000	16.075	0	0	0
15/07/2005	R203	2005/11/03			Bond Future	8.2450	8.2040	(0.497)	0.0000	0.0000	0
15/07/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	16,217.0000	17,346.0000	6.962	0	0	0
15/07/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	34,763.0000	32,821.0000	(5.586)	0	0	0
15/07/2005	R204	2005/08/04			Bond Future	8.1990	8.1530	(0.561)	0.0000	0.0000	0
15/07/2005	R204	2005/08/04	8.25	Put	Option on Bond Future	9,330.0000	7,560.0000	(18.971)	0	0	0
15/07/2005	R204	2005/08/04	8.25	Call	Option on Bond Future	13,369.0000	15,262.0000	14.160	0	0	0
15/07/2005	R204	2005/11/03			Bond Future	8.2310	8.1840	(0.571)	0.0000	0.0000	0
15/07/2005	R204	2005/11/03	8.25	Call	Option on Bond Future	26,961.0000	28,812.0000	6.865	0	0	0
15/07/2005	R204	2005/11/03	8.25	Put	Option on Bond Future	25,474.0000	23,633.0000	(7.227)	0	0	0
15/07/2005	R207	2005/08/04			Bond Future	8.1650	8.1160	(0.600)	0.0000	0.0000	0
15/07/2005	R207	2005/08/04	8.00	Put	Option on Bond Future	13,884.0000	10,531.0000	(24.150)	0	0	0
15/07/2005	R207	2005/08/04	8.00	Call	Option on Bond Future	656.0000	1,205.0000	83.689	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
15/07/2005	R207 2005/11/03			Bond Future	8.1930	8.1420	(0.622)	0.0000	0.0000	0
15/07/2005	R207 2005/11/03	8.00	Call	Option on Bond Future	4,587.0000	5,797.0000	26.379	0	0	0
15/07/2005	R207 2005/11/03	8.00	Put	Option on Bond Future	19,905.0000	17,101.0000	(14.087)	0	0	0

Grand Total: **1,919**