



Derivatives High/Low Report

High/Low for 19/07/2005

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
19/07/2005	GOVI 2005/08/04			jGovi	221.8810	221.3540	(0.238)	0.0000	0.0000	17
19/07/2005	GOVI 2005/08/04	224.00	Call	jGovi	12,903.0000	10,551.0000	(18.228)	0	0	0
19/07/2005	GOVI 2005/08/04	224.00	Put	jGovi	34,093.0000	37,011.0000	8.559	0	0	0
19/07/2005	GOVI 2005/11/03			jGovi	225.7760	225.2390	(0.238)	0.0000	0.0000	0
19/07/2005	GOVI 2005/11/03	228.00	Call	jGovi	22,227.0000	20,018.0000	(9.938)	0	0	0
19/07/2005	GOVI 2005/11/03	228.00	Put	jGovi	44,467.0000	47,628.0000	7.109	0	0	0
19/07/2005	J152 2006/02/28			jSwap	7.1630	7.1630	-	0.0000	0.0000	0
19/07/2005	J153 2010/08/31			jSwap	7.7080	7.7710	0.817	0.0000	0.0000	0
19/07/2005	J157 2015/09/15			jSwap	8.1350	8.1700	0.430	0.0000	0.0000	0
19/07/2005	J186 2026/12/21			jSwap	7.6960	7.7310	0.455	0.0000	0.0000	0
19/07/2005	J194 2008/02/28			jSwap	7.4260	7.4780	0.700	0.0000	0.0000	0
19/07/2005	J201 2014/12/22			jSwap	8.1320	8.1700	0.467	0.0000	0.0000	0
19/07/2005	J203 2017/09/15			jSwap	8.1370	8.1750	0.467	0.0000	0.0000	0
19/07/2005	J204 2018/12/21			jSwap	8.1470	8.1810	0.417	0.0000	0.0000	0
19/07/2005	J207 2020/01/15			jSwap	8.7540	8.7870	0.377	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
19/07/2005	JBAR	2005/03/16			jBar	7.0000	7.0000	-	0.0000	0.0000	0
19/07/2005	JFRA	2005/08/04			jFra	7.0220	7.0250	0.043	0.0000	0.0000	0
19/07/2005	JFRA	2005/08/04	7.25	Call	Option on jFra	17.0000	15.0000	(11.765)	0	0	0
19/07/2005	JFRA	2005/08/04	7.25	Put	Option on jFra	575.0000	567.0000	(1.391)	0	0	0
19/07/2005	JFRA	2005/11/03			jFra	6.8260	6.8730	0.689	0.0000	0.0000	0
19/07/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	206.0000	232.0000	12.621	0	0	0
19/07/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	1,245.0000	1,156.0000	(7.149)	0	0	0
19/07/2005	JFRA	2006/02/02			jFra	6.8860	6.9280	0.610	0.0000	0.0000	0
19/07/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	638.0000	674.0000	5.643	0	0	0
19/07/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,530.0000	1,463.0000	(4.379)	0	0	0
19/07/2005	JFRA	2006/05/04			jFra	7.0270	7.0770	0.712	0.0000	0.0000	0
19/07/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	1,311.0000	1,250.0000	(4.653)	0	0	0
19/07/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,377.0000	1,438.0000	4.430	0	0	0
19/07/2005	JFRA	2006/08/03			jFra	7.2200	7.2930	1.011	0.0000	0.0000	0
19/07/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	1,893.0000	1,991.0000	5.177	0	0	0
19/07/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	1,354.0000	1,274.0000	(5.908)	0	0	0
19/07/2005	JFRA	2006/11/02			jFra	7.4270	7.5050	1.050	0.0000	0.0000	0
19/07/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	1,348.0000	1,269.0000	(5.861)	0	0	0
19/07/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,393.0000	2,505.0000	4.680	0	0	0
19/07/2005	JFRA	2007/02/01			jFra	7.6740	7.7490	0.977	0.0000	0.0000	500
19/07/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	2,197.0000	2,294.0000	4.415	0	0	0
19/07/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,771.0000	1,685.0000	(4.856)	0	0	0
19/07/2005	JFRA	2007/05/03			jFra	7.9090	7.9860	0.974	0.0000	0.0000	0
19/07/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	2,814.0000	2,920.0000	3.767	0	0	0
19/07/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,814.0000	1,732.0000	(4.520)	0	0	0
19/07/2005	JFRA	2007/08/02			jFra	8.0350	8.1400	1.307	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
19/07/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	2,107.0000	1,999.0000	(5.126)	0	0	0
19/07/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	3,415.0000	3,563.0000	4.334	0	0	0
19/07/2005	JFRA	2007/11/01			jFra	8.2060	8.3140	1.316	0.0000	0.0000	0
19/07/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	4,145.0000	4,313.0000	4.053	0	0	0
19/07/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	2,290.0000	2,175.0000	(5.022)	0	0	0
19/07/2005	JN02	2005/08/04			jNote	7.2350	7.2900	0.760	0.0000	0.0000	0
19/07/2005	JN02	2005/08/04	7.50	Put	Option on jNote	5,432.0000	4,584.0000	(15.611)	0	0	0
19/07/2005	JN02	2005/08/04	7.50	Call	Option on jNote	544.0000	706.0000	29.779	0	0	0
19/07/2005	JN02	2005/11/03			jNote	7.3570	7.4250	0.924	0.0000	0.0000	0
19/07/2005	JN02	2005/11/03	7.50	Put	Option on jNote	7,461.0000	6,742.0000	(9.637)	0	0	0
19/07/2005	JN02	2005/11/03	7.50	Call	Option on jNote	4,832.0000	5,357.0000	10.865	0	0	0
19/07/2005	JN05	2005/08/04			jNote	7.8740	7.9470	0.927	0.0000	0.0000	0
19/07/2005	JN05	2005/08/04	8.00	Put	Option on jNote	8,036.0000	6,022.0000	(25.062)	0	0	0
19/07/2005	JN05	2005/08/04	8.00	Call	Option on jNote	2,827.0000	3,834.0000	35.621	0	0	0
19/07/2005	JN05	2005/11/03			jNote	7.9530	8.0300	0.968	0.0000	0.0000	0
19/07/2005	JN05	2005/11/03	8.00	Put	Option on jNote	14,019.0000	12,338.0000	(11.991)	0	0	0
19/07/2005	JN05	2005/11/03	8.00	Call	Option on jNote	12,079.0000	13,571.0000	12.352	0	0	0
19/07/2005	JN10	2005/08/04			jNote	8.1570	8.2170	0.736	0.0000	0.0000	0
19/07/2005	JN10	2005/08/04	8.00	Call	Option on jNote	14,452.0000	17,269.0000	19.492	0	0	0
19/07/2005	JN10	2005/08/04	8.00	Put	Option on jNote	3,696.0000	2,446.0000	(33.820)	0	0	0
19/07/2005	JN10	2005/11/03			jNote	8.2010	8.2620	0.744	0.0000	0.0000	0
19/07/2005	JN10	2005/11/03	8.00	Call	Option on jNote	28,211.0000	30,630.0000	8.575	0	0	0
19/07/2005	JN10	2005/11/03	8.00	Put	Option on jNote	14,480.0000	12,787.0000	(11.692)	0	0	0
19/07/2005	JROD	2005/07/29			jRod	6.6710	6.6700	(0.015)	0.0000	0.0000	0
19/07/2005	JROD	2005/08/31			jRod	6.7610	6.7570	(0.059)	0.0000	0.0000	0
19/07/2005	JROD	2005/09/30			jRod	6.8680	6.8650	(0.044)	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
19/07/2005	JROD	2005/10/31			jRod	6.8490	6.8480	(0.015)	0.0000	0.0000	0
19/07/2005	JROD	2005/11/30			jRod	6.8830	6.8820	(0.015)	0.0000	0.0000	0
19/07/2005	JROD	2005/12/30			jRod	6.9140	6.9130	(0.014)	0.0000	0.0000	0
19/07/2005	JROD	2006/01/31			jRod	6.8770	6.8760	(0.015)	0.0000	0.0000	0
19/07/2005	JROD	2006/02/28			jRod	6.9010	6.9000	(0.014)	0.0000	0.0000	0
19/07/2005	JROD	2006/03/31			jRod	6.9330	6.9320	(0.014)	0.0000	0.0000	0
19/07/2005	JROD	2006/04/28			jRod	6.9080	6.9080	-	0.0000	0.0000	0
19/07/2005	JROD	2006/05/31			jRod	6.9380	6.9370	(0.014)	0.0000	0.0000	0
19/07/2005	R152	2005/08/04			Bond Future	7.1160	7.1240	0.112	0.0000	0.0000	0
19/07/2005	R152	2005/08/04	7.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/07/2005	R152	2005/08/04	7.75	Call	Option on Bond Future	3,487.0000	3,443.0000	(1.262)	0	0	0
19/07/2005	R152	2005/11/03			Bond Future	7.1550	7.1710	0.224	0.0000	0.0000	0
19/07/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	1,555.0000	1,590.0000	2.251	0	0	0
19/07/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	293.0000	277.0000	(5.461)	0	0	0
19/07/2005	R153	2005/08/04			Bond Future	7.7300	7.8010	0.918	0.0000	0.0000	1
19/07/2005	R153	2005/08/04	8.25	Put	Option on Bond Future	535.0000	736.0000	37.570	0	0	0
19/07/2005	R153	2005/08/04	7.75	Call	Option on Bond Future	6,512.0000	4,734.0000	(27.303)	0	0	0
19/07/2005	R153	2005/08/04	8.25	Call	Option on Bond Future	24,515.0000	21,406.0000	(12.682)	0	0	0
19/07/2005	R153	2005/08/04	7.75	Put	Option on Bond Future	5,578.0000	7,111.0000	27.483	0	0	0
19/07/2005	R153	2005/08/04	8.75	Call	Option on Bond Future	46,496.0000	43,195.0000	(7.100)	0	0	0
19/07/2005	R153	2005/08/04	9.00	Put	Option on Bond Future	3.0000	4.0000	33.333	0	0	0
19/07/2005	R153	2005/08/04	9.00	Call	Option on Bond Future	57,515.0000	54,206.0000	(5.753)	0	0	0
19/07/2005	R153	2005/08/04	8.75	Put	Option on Bond Future	25.0000	35.0000	40.000	0	0	0
19/07/2005	R153	2005/08/04	9.25	Call	Option on Bond Future	68,422.0000	65,112.0000	(4.838)	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
19/07/2005	R153	2005/08/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/07/2005	R153	2005/11/03			Bond Future	7.7740	7.8490	0.965	0.0000	0.0000	0
19/07/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	13,501.0000	11,854.0000	(12.199)	0	0	0
19/07/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	14,570.0000	16,257.0000	11.579	0	0	0
19/07/2005	R153	2005/11/03	8.50	Call	Option on Bond Future	36,686.0000	34,034.0000	(7.229)	0	0	0
19/07/2005	R153	2005/11/03	8.00	Call	Option on Bond Future	20,254.0000	18,202.0000	(10.131)	0	0	0
19/07/2005	R153	2005/11/03	8.50	Put	Option on Bond Future	4,908.0000	5,589.0000	13.875	0	0	0
19/07/2005	R153	2005/11/03	8.00	Put	Option on Bond Future	10,245.0000	11,527.0000	12.513	0	0	0
19/07/2005	R157	2005/08/04			Bond Future	8.1400	8.1800	0.491	0.0000	0.0000	1
19/07/2005	R157	2005/08/04	9.25	Call	Option on Bond Future	89,251.0000	85,890.0000	(3.766)	0	0	0
19/07/2005	R157	2005/08/04	8.75	Call	Option on Bond Future	50,726.0000	47,442.0000	(6.474)	0	0	0
19/07/2005	R157	2005/08/04	8.00	Put	Option on Bond Future	17,963.0000	19,983.0000	11.245	0	0	0
19/07/2005	R157	2005/08/04	9.00	Put	Option on Bond Future	153.0000	166.0000	8.497	0	0	500
19/07/2005	R157	2005/08/04	8.00	Call	Option on Bond Future	6,106.0000	4,763.0000	(21.995)	0	0	0
19/07/2005	R157	2005/08/04	9.25	Put	Option on Bond Future	31.0000	32.0000	3.226	0	0	100
19/07/2005	R157	2005/08/04	7.75	Call	Option on Bond Future	1,383.0000	933.0000	(32.538)	0	0	200
19/07/2005	R157	2005/08/04	8.25	Put	Option on Bond Future	7,430.0000	8,415.0000	13.257	0	0	200
19/07/2005	R157	2005/08/04	8.25	Call	Option on Bond Future	16,648.0000	14,272.0000	(14.272)	0	0	0
19/07/2005	R157	2005/08/04	7.75	Put	Option on Bond Future	34,767.0000	37,679.0000	8.376	0	0	0
19/07/2005	R157	2005/08/04	9.00	Call	Option on Bond Future	69,998.0000	66,648.0000	(4.786)	0	0	0
19/07/2005	R157	2005/08/04	8.75	Put	Option on Bond Future	667.0000	745.0000	11.694	0	0	400
19/07/2005	R157	2005/11/03			Bond Future	8.1820	8.2240	0.513	0.0000	0.0000	0
19/07/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	35,205.0000	37,114.0000	5.423	0	0	0
19/07/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	20,122.0000	18,583.0000	(7.648)	0	0	0
19/07/2005	R186	2005/08/04			Bond Future	7.7540	7.7890	0.451	0.0000	0.0000	0
19/07/2005	R186	2005/08/04	7.25	Call	Option on Bond Future	345.0000	196.0000	(43.188)	0	0	0
19/07/2005	R186	2005/08/04	7.25	Put	Option on Bond Future	66,310.0000	70,558.0000	6.406	0	0	0
19/07/2005	R186	2005/11/03			Bond Future	7.7700	7.8060	0.463	0.0000	0.0000	0
19/07/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	78,605.0000	81,978.0000	4.291	0	0	0
19/07/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	11,053.0000	9,943.0000	(10.043)	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
19/07/2005	R194	2005/08/04			Bond Future	7.4300	7.4910	0.821	0.0000	0.0000	0
19/07/2005	R194	2005/08/04	7.50	Call	Option on Bond Future	4,023.0000	3,135.0000	(22.073)	0	0	0
19/07/2005	R194	2005/08/04	7.50	Put	Option on Bond Future	2,361.0000	2,921.0000	23.719	0	0	0
19/07/2005	R194	2005/11/03			Bond Future	7.4720	7.5410	0.923	0.0000	0.0000	0
19/07/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	7,513.0000	6,735.0000	(10.355)	0	0	0
19/07/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	6,909.0000	7,619.0000	10.276	0	0	0
19/07/2005	R201	2005/08/04			Bond Future	8.1550	8.1950	0.490	0.0000	0.0000	0
19/07/2005	R201	2005/08/04	8.00	Put	Option on Bond Future	14,523.0000	16,190.0000	11.478	0	0	0
19/07/2005	R201	2005/08/04	8.00	Call	Option on Bond Future	4,189.0000	3,211.0000	(23.347)	0	0	0
19/07/2005	R201	2005/11/03			Bond Future	8.1950	8.2360	0.500	0.0000	0.0000	0
19/07/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	27,700.0000	29,194.0000	5.394	0	0	0
19/07/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	14,961.0000	13,802.0000	(7.747)	0	0	0
19/07/2005	R203	2005/08/04			Bond Future	8.1830	8.2230	0.489	0.0000	0.0000	0
19/07/2005	R203	2005/08/04	8.00	Call	Option on Bond Future	4,009.0000	3,010.0000	(24.919)	0	0	0
19/07/2005	R203	2005/08/04	8.00	Put	Option on Bond Future	18,079.0000	20,121.0000	11.295	0	0	0
19/07/2005	R203	2005/11/03			Bond Future	8.2190	8.2600	0.499	0.0000	0.0000	0
19/07/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	33,169.0000	34,927.0000	5.300	0	0	0
19/07/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	16,569.0000	15,260.0000	(7.900)	0	0	0
19/07/2005	R204	2005/08/04			Bond Future	8.1730	8.2080	0.428	0.0000	0.0000	0
19/07/2005	R204	2005/08/04	8.25	Put	Option on Bond Future	7,357.0000	8,230.0000	11.866	0	0	0
19/07/2005	R204	2005/08/04	8.25	Call	Option on Bond Future	13,464.0000	11,555.0000	(14.179)	0	0	0
19/07/2005	R204	2005/11/03			Bond Future	8.2050	8.2410	0.439	0.0000	0.0000	0
19/07/2005	R204	2005/11/03	8.25	Put	Option on Bond Future	24,039.0000	25,259.0000	5.075	0	0	0
19/07/2005	R204	2005/11/03	8.25	Call	Option on Bond Future	27,566.0000	25,963.0000	(5.815)	0	0	0
19/07/2005	R207	2005/08/04			Bond Future	8.1400	8.1710	0.381	0.0000	0.0000	0
19/07/2005	R207	2005/08/04	8.00	Put	Option on Bond Future	11,916.0000	14,062.0000	18.009	0	0	0
19/07/2005	R207	2005/08/04	8.00	Call	Option on Bond Future	675.0000	358.0000	(46.963)	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
19/07/2005	R207 2005/11/03			Bond Future	8.1670	8.1990	0.392	0.0000	0.0000	0
19/07/2005	R207 2005/11/03	8.00	Put	Option on Bond Future	18,306.0000	20,045.0000	9.500	0	0	0
19/07/2005	R207 2005/11/03	8.00	Call	Option on Bond Future	5,031.0000	4,257.0000	(15.385)	0	0	0

Grand Total: **1,919**