

# Derivatives High/Low Report

High/Low for 13/07/2005

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
13/07/2005	GOVI 2005/08/04			jGovi	222.7480	221.4550	(0.580)	0.0000	0.0000	17
13/07/2005	GOVI 2005/08/04	224.00	Call	jGovi	19,732.0000	14,191.0000	(28.081)	0	0	0
13/07/2005	GOVI 2005/08/04	224.00	Put	jGovi	32,252.0000	39,641.0000	22.910	0	0	0
13/07/2005	GOVI 2005/11/03			jGovi	226.6020	225.3490	(0.553)	0.0000	0.0000	0
13/07/2005	GOVI 2005/11/03	228.00	Put	jGovi	40,529.0000	47,778.0000	17.886	0	0	0
13/07/2005	GOVI 2005/11/03	228.00	Call	jGovi	26,549.0000	21,268.0000	(19.892)	0	0	0
13/07/2005	J152 2006/02/28			jSwap	7.1460	7.1540	0.112	0.0000	0.0000	0
13/07/2005	J153 2010/08/31			jSwap	7.6370	7.7270	1.178	0.0000	0.0000	0
13/07/2005	J157 2015/09/15			jSwap	8.0680	8.1750	1.326	0.0000	0.0000	0
13/07/2005	J186 2026/12/21			jSwap	7.6330	7.7480	1.507	0.0000	0.0000	0
13/07/2005	J194 2008/02/28			jSwap	7.3590	7.4440	1.155	0.0000	0.0000	0
13/07/2005	J201 2014/12/22			jSwap	8.0620	8.1770	1.426	0.0000	0.0000	0
13/07/2005	J203 2017/09/15			jSwap	8.0690	8.1810	1.388	0.0000	0.0000	0
13/07/2005	J204 2018/12/21			jSwap	8.0760	8.1920	1.436	0.0000	0.0000	0
13/07/2005	J207 2020/01/15			jSwap	8.0070	8.1180	1.386	0.0000	0.0000	0

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13/07/2005	JBAR	2005/03/16			jBar	6.9960	7.0000	0.057	0.0000	0.0000	0
13/07/2005	JFRA	2005/08/04			jFra	7.0150	7.0290	0.200	0.0000	0.0000	0
13/07/2005	JFRA	2005/08/04	7.25	Call	Option on jFra	27.0000	29.0000	7.407	0	0	0
13/07/2005	JFRA	2005/08/04	7.25	Put	Option on jFra	603.0000	570.0000	(5.473)	0	0	0
13/07/2005	JFRA	2005/11/03			jFra	6.8270	6.8520	0.366	0.0000	0.0000	0
13/07/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	219.0000	232.0000	5.936	0	0	0
13/07/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	1,256.0000	1,208.0000	(3.822)	0	0	0
13/07/2005	JFRA	2006/02/02			jFra	6.8750	6.9030	0.407	0.0000	0.0000	0
13/07/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	642.0000	665.0000	3.583	0	0	0
13/07/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,562.0000	1,516.0000	(2.945)	0	0	0
13/07/2005	JFRA	2006/05/04			jFra	7.0010	7.0340	0.471	0.0000	0.0000	0
13/07/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	1,357.0000	1,314.0000	(3.169)	0	0	0
13/07/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,359.0000	1,398.0000	2.870	0	0	0
13/07/2005	JFRA	2006/08/03			jFra	7.1960	7.2210	0.347	0.0000	0.0000	0
13/07/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	1,393.0000	1,364.0000	(2.082)	0	0	0
13/07/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	1,874.0000	1,905.0000	1.654	0	0	0
13/07/2005	JFRA	2006/11/02			jFra	7.4200	7.4260	0.081	0.0000	0.0000	0
13/07/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	1,366.0000	1,358.0000	(0.586)	0	0	0
13/07/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,394.0000	2,401.0000	0.292	0	0	0
13/07/2005	JFRA	2007/02/01			jFra	7.6330	7.6930	0.786	0.0000	0.0000	500
13/07/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,829.0000	1,758.0000	(3.882)	0	0	0
13/07/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	2,154.0000	2,230.0000	3.528	0	0	0
13/07/2005	JFRA	2007/05/03			jFra	7.7890	7.9270	1.772	0.0000	0.0000	0
13/07/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	2,661.0000	2,848.0000	7.027	0	0	0
13/07/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,954.0000	1,804.0000	(7.677)	0	0	0
13/07/2005	JFRA	2007/08/02			jFra	7.9470	8.0090	0.780	0.0000	0.0000	0

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13/07/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	3,304.0000	3,388.0000	2.542	0	0	0
13/07/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	2,211.0000	2,143.0000	(3.076)	0	0	0
13/07/2005	JFRA	2007/11/01			jFra	8.0630	8.1820	1.476	0.0000	0.0000	0
13/07/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	3,937.0000	4,117.0000	4.572	0	0	0
13/07/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	2,458.0000	2,325.0000	(5.411)	0	0	0
13/07/2005	JN02	2005/08/04			jNote	7.2070	7.2470	0.555	0.0000	0.0000	0
13/07/2005	JN02	2005/08/04	7.50	Put	Option on jNote	6,095.0000	5,470.0000	(10.254)	0	0	0
13/07/2005	JN02	2005/08/04	7.50	Call	Option on jNote	686.0000	800.0000	16.618	0	0	0
13/07/2005	JN02	2005/11/03			jNote	7.3190	7.3650	0.629	0.0000	0.0000	0
13/07/2005	JN02	2005/11/03	7.50	Put	Option on jNote	8,031.0000	7,513.0000	(6.450)	0	0	0
13/07/2005	JN02	2005/11/03	7.50	Call	Option on jNote	4,700.0000	5,032.0000	7.064	0	0	0
13/07/2005	JN05	2005/08/04			jNote	7.7970	7.8720	0.962	0.0000	0.0000	0
13/07/2005	JN05	2005/08/04	8.00	Call	Option on jNote	2,569.0000	3,437.0000	33.787	0	0	0
13/07/2005	JN05	2005/08/04	8.00	Put	Option on jNote	10,971.0000	8,728.0000	(20.445)	0	0	0
13/07/2005	JN05	2005/11/03			jNote	7.8710	7.9500	1.004	0.0000	0.0000	0
13/07/2005	JN05	2005/11/03	8.00	Put	Option on jNote	16,238.0000	14,382.0000	(11.430)	0	0	0
13/07/2005	JN05	2005/11/03	8.00	Call	Option on jNote	10,909.0000	12,319.0000	12.925	0	0	0
13/07/2005	JN10	2005/08/04			jNote	8.0760	8.1600	1.040	0.0000	0.0000	0
13/07/2005	JN10	2005/08/04	8.00	Call	Option on jNote	12,108.0000	15,554.0000	28.461	0	0	0
13/07/2005	JN10	2005/08/04	8.00	Put	Option on jNote	6,886.0000	4,591.0000	(33.328)	0	0	0
13/07/2005	JN10	2005/11/03			jNote	8.1150	8.2070	1.134	0.0000	0.0000	0
13/07/2005	JN10	2005/11/03	8.00	Call	Option on jNote	25,423.0000	28,912.0000	13.724	0	0	0
13/07/2005	JN10	2005/11/03	8.00	Put	Option on jNote	17,541.0000	14,769.0000	(15.803)	0	0	0
13/07/2005	JROD	2005/07/29			jRod	6.6820	6.6790	(0.045)	0.0000	0.0000	0
13/07/2005	JROD	2005/08/31			jRod	6.7830	6.7750	(0.118)	0.0000	0.0000	0
13/07/2005	JROD	2005/09/30			jRod	6.8860	6.8840	(0.029)	0.0000	0.0000	0

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13/07/2005	JROD	2005/10/31			jRod	6.8520	6.8550	0.044	0.0000	0.0000	0
13/07/2005	JROD	2005/11/30			jRod	6.8770	6.8840	0.102	0.0000	0.0000	0
13/07/2005	JROD	2005/12/30			jRod	6.8990	6.9080	0.130	0.0000	0.0000	0
13/07/2005	JROD	2006/01/31			jRod	6.8630	6.8700	0.102	0.0000	0.0000	0
13/07/2005	JROD	2006/02/28			jRod	6.8860	6.8950	0.131	0.0000	0.0000	0
13/07/2005	JROD	2006/03/31			jRod	6.9200	6.9300	0.145	0.0000	0.0000	0
13/07/2005	JROD	2006/04/28			jRod	6.9000	6.9090	0.130	0.0000	0.0000	0
13/07/2005	JROD	2006/05/31			jRod	6.9330	6.9440	0.159	0.0000	0.0000	0
13/07/2005	R152	2005/08/04			Bond Future	7.0980	7.1320	0.479	0.0000	0.0000	0
13/07/2005	R152	2005/08/04	7.75	Call	Option on Bond Future	3,587.0000	3,400.0000	(5.213)	0	0	0
13/07/2005	R152	2005/08/04	7.75	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
13/07/2005	R152	2005/11/03			Bond Future	7.1260	7.1760	0.702	0.0000	0.0000	0
13/07/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	1,506.0000	1,618.0000	7.437	0	0	0
13/07/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	334.0000	290.0000	(13.174)	0	0	0
13/07/2005	R153	2005/08/04			Bond Future	7.6438	7.7520	1.416	0.0000	0.0000	1
13/07/2005	R153	2005/08/04	7.75	Call	Option on Bond Future	9,791.0000	6,814.0000	(30.405)	0	0	0
13/07/2005	R153	2005/08/04	7.75	Put	Option on Bond Future	4,823.0000	6,908.0000	43.230	0	0	0
13/07/2005	R153	2005/08/04	8.25	Call	Option on Bond Future	28,632.0000	23,953.0000	(16.342)	0	0	0
13/07/2005	R153	2005/08/04	9.25	Call	Option on Bond Future	72,457.0000	67,397.0000	(6.983)	0	0	0
13/07/2005	R153	2005/08/04	9.25	Put	Option on Bond Future	1.0000	2.0000	100.000	0	0	0
13/07/2005	R153	2005/08/04	8.25	Put	Option on Bond Future	618.0000	1,000.0000	61.812	0	0	0
13/07/2005	R153	2005/08/04	9.00	Put	Option on Bond Future	9.0000	15.0000	66.667	0	0	0
13/07/2005	R153	2005/08/04	9.00	Call	Option on Bond Future	61,555.0000	56,501.0000	(8.211)	0	0	0
13/07/2005	R153	2005/08/04	8.75	Call	Option on Bond Future	50,556.0000	45,531.0000	(9.939)	0	0	0

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13/07/2005	R153	2005/08/04	8.75	Put	Option on Bond Future	51.0000	88.0000	72.549	0	0	0
13/07/2005	R153	2005/11/03			Bond Future	7.6901	7.7960	1.377	0.0000	0.0000	0
13/07/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	15,812.0000	13,344.0000	(15.608)	0	0	0
13/07/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	13,138.0000	15,392.0000	17.156	0	0	0
13/07/2005	R153	2005/11/03	8.00	Call	Option on Bond Future	22,996.0000	19,985.0000	(13.094)	0	0	0
13/07/2005	R153	2005/11/03	8.50	Put	Option on Bond Future	4,472.0000	5,392.0000	20.572	0	0	0
13/07/2005	R153	2005/11/03	8.00	Put	Option on Bond Future	9,245.0000	10,956.0000	18.507	0	0	0
13/07/2005	R153	2005/11/03	8.50	Call	Option on Bond Future	39,993.0000	36,191.0000	(9.507)	0	0	0
13/07/2005	R157	2005/08/04			Bond Future	8.0619	8.1820	1.490	0.0000	0.0000	1
13/07/2005	R157	2005/08/04	7.75	Put	Option on Bond Future	30,204.0000	38,597.0000	27.788	0	0	0
13/07/2005	R157	2005/08/04	7.75	Call	Option on Bond Future	3,417.0000	1,683.0000	(50.746)	0	0	200
13/07/2005	R157	2005/08/04	9.00	Put	Option on Bond Future	261.0000	463.0000	77.395	0	0	500
13/07/2005	R157	2005/08/04	9.25	Call	Option on Bond Future	95,890.0000	85,823.0000	(10.498)	0	0	0
13/07/2005	R157	2005/08/04	8.25	Call	Option on Bond Future	22,725.0000	16,055.0000	(29.351)	0	0	0
13/07/2005	R157	2005/08/04	8.25	Put	Option on Bond Future	6,909.0000	10,366.0000	50.036	0	0	200
13/07/2005	R157	2005/08/04	8.75	Call	Option on Bond Future	57,526.0000	48,011.0000	(16.540)	0	0	0
13/07/2005	R157	2005/08/04	8.75	Put	Option on Bond Future	870.0000	1,482.0000	70.345	0	0	400
13/07/2005	R157	2005/08/04	9.00	Call	Option on Bond Future	76,703.0000	66,778.0000	(12.940)	0	0	0
13/07/2005	R157	2005/08/04	9.25	Put	Option on Bond Future	73.0000	132.0000	80.822	0	0	100
13/07/2005	R157	2005/08/04	8.00	Call	Option on Bond Future	10,407.0000	6,319.0000	(39.281)	0	0	0
13/07/2005	R157	2005/08/04	8.00	Put	Option on Bond Future	15,667.0000	21,706.0000	38.546	0	0	0
13/07/2005	R157	2005/11/03			Bond Future	8.1062	8.2250	1.466	0.0000	0.0000	0
13/07/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	32,435.0000	37,878.0000	16.781	0	0	0
13/07/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	23,607.0000	19,265.0000	(18.393)	0	0	0
13/07/2005	R186	2005/08/04			Bond Future	7.6900	7.8050	1.495	0.0000	0.0000	0
13/07/2005	R186	2005/08/04	7.25	Call	Option on Bond Future	1,293.0000	462.0000	(64.269)	0	0	0
13/07/2005	R186	2005/08/04	7.25	Put	Option on Bond Future	59,159.0000	72,826.0000	23.102	0	0	0
13/07/2005	R186	2005/11/03			Bond Future	7.7040	7.8220	1.532	0.0000	0.0000	0
13/07/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	13,850.0000	10,200.0000	(26.354)	0	0	0
13/07/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	73,118.0000	84,221.0000	15.185	0	0	0

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13/07/2005	R194	2005/08/04			Bond Future	7.3500	7.4520	1.388	0.0000	0.0000	0
13/07/2005	R194	2005/08/04	7.50	Put	Option on Bond Future	2,127.0000	3,010.0000	41.514	0	0	0
13/07/2005	R194	2005/08/04	7.50	Call	Option on Bond Future	5,692.0000	4,149.0000	(27.108)	0	0	0
13/07/2005	R194	2005/11/03			Bond Future	7.3830	7.4950	1.517	0.0000	0.0000	0
13/07/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	8,743.0000	7,424.0000	(15.086)	0	0	0
13/07/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	6,216.0000	7,316.0000	17.696	0	0	0
13/07/2005	R201	2005/08/04			Bond Future	8.0820	8.2020	1.485	0.0000	0.0000	0
13/07/2005	R201	2005/08/04	8.00	Put	Option on Bond Future	12,732.0000	17,691.0000	38.949	0	0	0
13/07/2005	R201	2005/08/04	8.00	Call	Option on Bond Future	7,249.0000	4,250.0000	(41.371)	0	0	0
13/07/2005	R201	2005/11/03			Bond Future	8.1190	8.2430	1.527	0.0000	0.0000	0
13/07/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	25,452.0000	30,013.0000	17.920	0	0	0
13/07/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	17,654.0000	14,169.0000	(19.741)	0	0	0
13/07/2005	R203	2005/08/04			Bond Future	8.1100	8.2300	1.480	0.0000	0.0000	0
13/07/2005	R203	2005/08/04	8.00	Call	Option on Bond Future	7,259.0000	4,111.0000	(43.367)	0	0	0
13/07/2005	R203	2005/08/04	8.00	Put	Option on Bond Future	15,748.0000	21,753.0000	38.132	0	0	0
13/07/2005	R203	2005/11/03			Bond Future	8.1430	8.2660	1.510	0.0000	0.0000	0
13/07/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	30,506.0000	35,827.0000	17.442	0	0	0
13/07/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	19,625.0000	15,712.0000	(19.939)	0	0	0
13/07/2005	R204	2005/08/04			Bond Future	8.0990	8.2190	1.482	0.0000	0.0000	0
13/07/2005	R204	2005/08/04	8.25	Put	Option on Bond Future	6,753.0000	10,305.0000	52.599	0	0	0
13/07/2005	R204	2005/08/04	8.25	Call	Option on Bond Future	18,779.0000	12,757.0000	(32.068)	0	0	0
13/07/2005	R204	2005/11/03			Bond Future	8.1290	8.2520	1.513	0.0000	0.0000	0
13/07/2005	R204	2005/11/03	8.25	Call	Option on Bond Future	31,581.0000	26,228.0000	(16.950)	0	0	0
13/07/2005	R204	2005/11/03	8.25	Put	Option on Bond Future	22,058.0000	26,384.0000	19.612	0	0	0
13/07/2005	R207	2005/08/04			Bond Future	8.0660	8.1860	1.488	0.0000	0.0000	0
13/07/2005	R207	2005/08/04	8.00	Call	Option on Bond Future	2,511.0000	523.0000	(79.172)	0	0	0
13/07/2005	R207	2005/08/04	8.00	Put	Option on Bond Future	7,834.0000	15,416.0000	96.783	0	0	0

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13/07/2005	R207 2005/11/03			Bond Future	8.0920	8.2150	1.520	0.0000	0.0000	0
13/07/2005	R207 2005/11/03	8.00	Call	Option on Bond Future	7,385.0000	4,152.0000	(43.778)	0	0	0
13/07/2005	R207 2005/11/03	8.00	Put	Option on Bond Future	14,731.0000	21,194.0000	43.873	0	0	0

**Grand Total:** **1,919**