



# Derivatives High/Low Report

High/Low for 28/07/2005

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
28/07/2005	GOVI 2005/08/04			jGovi	223.6290	224.2080	0.259	0.0000	0.0000	0
28/07/2005	GOVI 2005/08/04	224.00	Call	jGovi	13,290.0000	15,181.0000	14.229	0	0	0
28/07/2005	GOVI 2005/08/04	224.00	Put	jGovi	17,000.0000	13,101.0000	(22.935)	0	0	0
28/07/2005	GOVI 2005/11/03			jGovi	227.5460	228.1330	0.258	0.0000	0.0000	463
28/07/2005	GOVI 2005/11/03	228.00	Put	jGovi	33,205.0000	30,105.0000	(9.336)	0	0	0
28/07/2005	GOVI 2005/11/03	228.00	Call	jGovi	28,665.0000	31,435.0000	9.663	0	0	0
28/07/2005	J152 2006/02/28			jSwap	7.1600	7.1520	(0.112)	0.0000	0.0000	0
28/07/2005	J153 2010/08/31			jSwap	7.6060	7.5600	(0.605)	0.0000	0.0000	0
28/07/2005	J157 2015/09/15			jSwap	7.9550	7.9090	(0.578)	0.0000	0.0000	0
28/07/2005	J186 2026/12/21			jSwap	7.5540	7.5040	(0.662)	0.0000	0.0000	0
28/07/2005	J194 2008/02/28			jSwap	7.2950	7.2530	(0.576)	0.0000	0.0000	0
28/07/2005	J201 2014/12/22			jSwap	7.9510	7.8920	(0.742)	0.0000	0.0000	0
28/07/2005	J203 2017/09/15			jSwap	7.9540	7.9020	(0.654)	0.0000	0.0000	0
28/07/2005	J204 2018/12/21			jSwap	7.9520	7.9030	(0.616)	0.0000	0.0000	0
28/07/2005	J207 2020/01/15			jSwap	8.5510	8.5030	(0.561)	0.0000	0.0000	0

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28/07/2005	JBAR	2005/03/16			jBar	7.0000	7.0000	-	0.0000	0.0000	0
28/07/2005	JFRA	2005/08/04			jFra	7.0200	7.0180	(0.028)	0.0000	0.0000	0
28/07/2005	JFRA	2005/08/04	7.25	Put	Option on jFra	565.0000	570.0000	0.885	0	0	0
28/07/2005	JFRA	2005/08/04	7.25	Call	Option on jFra	2.0000	1.0000	(50.000)	0	0	0
28/07/2005	JFRA	2005/11/03			jFra	6.7010	6.6920	(0.134)	0.0000	0.0000	0
28/07/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	1,472.0000	1,489.0000	1.155	0	0	0
28/07/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	126.0000	120.0000	(4.762)	0	0	0
28/07/2005	JFRA	2006/02/02			jFra	6.7460	6.7290	(0.252)	0.0000	0.0000	0
28/07/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	501.0000	486.0000	(2.994)	0	0	0
28/07/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,736.0000	1,763.0000	1.555	0	0	0
28/07/2005	JFRA	2006/05/04			jFra	6.8580	6.8440	(0.204)	0.0000	0.0000	0
28/07/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,157.0000	1,139.0000	(1.556)	0	0	0
28/07/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	1,505.0000	1,521.0000	1.063	0	0	0
28/07/2005	JFRA	2006/08/03			jFra	7.0610	7.0350	(0.368)	0.0000	0.0000	0
28/07/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	1,667.0000	1,632.0000	(2.100)	0	0	0
28/07/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	1,517.0000	1,546.0000	1.912	0	0	0
28/07/2005	JFRA	2006/11/02			jFra	7.2780	7.2640	(0.192)	0.0000	0.0000	0
28/07/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	1,486.0000	1,499.0000	0.875	0	0	0
28/07/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,166.0000	2,145.0000	(0.970)	0	0	0
28/07/2005	JFRA	2007/02/01			jFra	7.5110	7.5000	(0.146)	0.0000	0.0000	500
28/07/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	1,975.0000	1,959.0000	(0.810)	0	0	0
28/07/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,948.0000	1,959.0000	0.565	0	0	0
28/07/2005	JFRA	2007/05/03			jFra	7.7290	7.7280	(0.013)	0.0000	0.0000	0
28/07/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,995.0000	1,994.0000	(0.050)	0	0	0
28/07/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	2,555.0000	2,552.0000	(0.117)	0	0	0
28/07/2005	JFRA	2007/08/02			jFra	7.7860	7.7260	(0.771)	0.0000	0.0000	0

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28/07/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	3,060.0000	2,979.0000	(2.647)	0	0	0
28/07/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	2,360.0000	2,427.0000	2.839	0	0	0
28/07/2005	JFRA	2007/11/01			jFra	7.9540	7.8870	(0.842)	0.0000	0.0000	0
28/07/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	3,748.0000	3,648.0000	(2.668)	0	0	0
28/07/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	2,554.0000	2,631.0000	3.015	0	0	0
28/07/2005	JN02	2005/08/04			jNote	7.1010	7.0890	(0.169)	0.0000	0.0000	0
28/07/2005	JN02	2005/08/04	7.50	Call	Option on jNote	34.0000	18.0000	(47.059)	0	0	0
28/07/2005	JN02	2005/08/04	7.50	Put	Option on jNote	7,402.0000	7,605.0000	2.743	0	0	0
28/07/2005	JN02	2005/11/03			jNote	7.1920	7.1740	(0.250)	0.0000	0.0000	0
28/07/2005	JN02	2005/11/03	7.50	Call	Option on jNote	3,402.0000	3,258.0000	(4.233)	0	0	0
28/07/2005	JN02	2005/11/03	7.50	Put	Option on jNote	9,086.0000	9,286.0000	2.201	0	0	0
28/07/2005	JN05	2005/08/04			jNote	7.7430	7.6990	(0.568)	0.0000	0.0000	0
28/07/2005	JN05	2005/08/04	8.00	Call	Option on jNote	451.0000	213.0000	(52.772)	0	0	0
28/07/2005	JN05	2005/08/04	8.00	Put	Option on jNote	11,109.0000	12,706.0000	14.376	0	0	0
28/07/2005	JN05	2005/11/03			jNote	7.8170	7.7700	(0.601)	0.0000	0.0000	0
28/07/2005	JN05	2005/11/03	8.00	Call	Option on jNote	9,082.0000	8,267.0000	(8.974)	0	0	0
28/07/2005	JN05	2005/11/03	8.00	Put	Option on jNote	16,658.0000	17,795.0000	6.826	0	0	0
28/07/2005	JN10	2005/08/04			jNote	7.9790	7.9360	(0.539)	0.0000	0.0000	0
28/07/2005	JN10	2005/08/04	8.00	Call	Option on jNote	4,787.0000	3,224.0000	(32.651)	0	0	0
28/07/2005	JN10	2005/08/04	8.00	Put	Option on jNote	6,238.0000	7,648.0000	22.603	0	0	0
28/07/2005	JN10	2005/11/03			jNote	8.0140	7.9680	(0.574)	0.0000	0.0000	0
28/07/2005	JN10	2005/11/03	8.00	Call	Option on jNote	20,356.0000	18,718.0000	(8.047)	0	0	0
28/07/2005	JN10	2005/11/03	8.00	Put	Option on jNote	19,395.0000	20,926.0000	7.894	0	0	0
28/07/2005	JROD	2005/07/29			jRod	6.6650	6.6650	-	0.0000	0.0000	0
28/07/2005	JROD	2005/08/31			jRod	6.7270	6.7260	(0.015)	0.0000	0.0000	0
28/07/2005	JROD	2005/09/30			jRod	6.8350	6.8330	(0.029)	0.0000	0.0000	0

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28/07/2005	JROD	2005/10/31			jRod	6.8370	6.8360	(0.015)	0.0000	0.0000	0
28/07/2005	JROD	2005/11/30			jRod	6.8730	6.8720	(0.015)	0.0000	0.0000	0
28/07/2005	JROD	2005/12/30			jRod	6.9020	6.9010	(0.014)	0.0000	0.0000	0
28/07/2005	JROD	2006/01/31			jRod	6.8650	6.8640	(0.015)	0.0000	0.0000	0
28/07/2005	JROD	2006/02/28			jRod	6.8860	6.8840	(0.029)	0.0000	0.0000	0
28/07/2005	JROD	2006/03/31			jRod	6.9160	6.9100	(0.087)	0.0000	0.0000	0
28/07/2005	JROD	2006/04/28			jRod	6.8940	6.8870	(0.102)	0.0000	0.0000	0
28/07/2005	JROD	2006/05/31			jRod	6.9240	6.9120	(0.173)	0.0000	0.0000	0
28/07/2005	R152	2005/08/04			Bond Future	7.1010	7.0900	(0.155)	0.0000	0.0000	0
28/07/2005	R152	2005/08/04	7.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/07/2005	R152	2005/08/04	7.75	Call	Option on Bond Future	3,569.0000	3,630.0000	1.709	0	0	0
28/07/2005	R152	2005/11/03			Bond Future	7.1370	7.1190	(0.252)	0.0000	0.0000	0
28/07/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	1,487.0000	1,443.0000	(2.959)	0	0	0
28/07/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	281.0000	292.0000	3.915	0	0	0
28/07/2005	R153	2005/08/04			Bond Future	7.6140	7.5640	(0.657)	0.0000	0.0000	1
28/07/2005	R153	2005/08/04	8.75	Call	Option on Bond Future	51,903.0000	54,255.0000	4.532	0	0	0
28/07/2005	R153	2005/08/04	8.25	Call	Option on Bond Future	29,429.0000	31,768.0000	7.948	0	0	0
28/07/2005	R153	2005/08/04	9.00	Call	Option on Bond Future	62,945.0000	65,297.0000	3.737	0	0	0
28/07/2005	R153	2005/08/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/07/2005	R153	2005/08/04	8.25	Put	Option on Bond Future	17.0000	4.0000	(76.471)	0	0	0
28/07/2005	R153	2005/08/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/07/2005	R153	2005/08/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/07/2005	R153	2005/08/04	7.75	Put	Option on Bond Future	1,719.0000	986.0000	(42.641)	0	0	0
28/07/2005	R153	2005/08/04	7.75	Call	Option on Bond Future	8,085.0000	9,703.0000	20.012	0	0	0

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28/07/2005	R153	2005/08/04	9.25	Call	Option on Bond Future	73,855.0000	76,206.0000	3.183	0	0	0
28/07/2005	R153	2005/11/03			Bond Future	7.6510	7.5970	(0.706)	0.0000	0.0000	0
28/07/2005	R153	2005/11/03	8.50	Call	Option on Bond Future	40,691.0000	42,690.0000	4.913	0	0	0
28/07/2005	R153	2005/11/03	8.00	Put	Option on Bond Future	7,699.0000	6,877.0000	(10.677)	0	0	0
28/07/2005	R153	2005/11/03	8.00	Call	Option on Bond Future	23,199.0000	24,799.0000	6.897	0	0	0
28/07/2005	R153	2005/11/03	8.50	Put	Option on Bond Future	3,421.0000	2,999.0000	(12.336)	0	0	0
28/07/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	15,789.0000	17,106.0000	8.341	0	0	0
28/07/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	11,366.0000	10,262.0000	(9.713)	0	0	0
28/07/2005	R157	2005/08/04			Bond Future	7.9540	7.9030	(0.641)	0.0000	0.0000	2
28/07/2005	R157	2005/08/04	8.00	Put	Option on Bond Future	5,810.0000	3,738.0000	(35.663)	0	0	0
28/07/2005	R157	2005/08/04	8.00	Call	Option on Bond Future	9,737.0000	12,036.0000	23.611	0	0	0
28/07/2005	R157	2005/08/04	7.75	Put	Option on Bond Future	19,300.0000	15,462.0000	(19.886)	0	0	0
28/07/2005	R157	2005/08/04	9.25	Call	Option on Bond Future	105,004.0000	109,376.0000	4.164	0	0	0
28/07/2005	R157	2005/08/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	500
28/07/2005	R157	2005/08/04	9.00	Call	Option on Bond Future	85,629.0000	90,000.0000	5.105	0	0	0
28/07/2005	R157	2005/08/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	100
28/07/2005	R157	2005/08/04	8.75	Call	Option on Bond Future	65,849.0000	70,216.0000	6.632	0	0	0
28/07/2005	R157	2005/08/04	8.75	Put	Option on Bond Future	6.0000	1.0000	(83.333)	0	0	400
28/07/2005	R157	2005/08/04	7.75	Call	Option on Bond Future	1,700.0000	2,233.0000	31.353	0	0	200
28/07/2005	R157	2005/08/04	8.25	Put	Option on Bond Future	976.0000	449.0000	(53.996)	0	0	200
28/07/2005	R157	2005/08/04	8.25	Call	Option on Bond Future	25,978.0000	29,823.0000	14.801	0	0	0
28/07/2005	R157	2005/11/03			Bond Future	7.9890	7.9360	(0.663)	0.0000	0.0000	1
28/07/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	26,458.0000	28,673.0000	8.372	0	0	0
28/07/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	25,540.0000	23,315.0000	(8.712)	0	0	0
28/07/2005	R186	2005/08/04			Bond Future	7.6070	7.5560	(0.670)	0.0000	0.0000	0
28/07/2005	R186	2005/08/04	7.25	Call	Option on Bond Future	197.0000	285.0000	44.670	0	0	0
28/07/2005	R186	2005/08/04	7.25	Put	Option on Bond Future	47,442.0000	40,936.0000	(13.714)	0	0	0
28/07/2005	R186	2005/11/03			Bond Future	7.6190	7.5670	(0.683)	0.0000	0.0000	0
28/07/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	63,315.0000	58,545.0000	(7.534)	0	0	0
28/07/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	14,836.0000	16,736.0000	12.807	0	0	0

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28/07/2005	R194	2005/08/04			Bond Future	7.2740	7.2230	(0.701)	0.0000	0.0000	0
28/07/2005	R194	2005/08/04	7.50	Put	Option on Bond Future	448.0000	224.0000	(50.000)	0	0	0
28/07/2005	R194	2005/08/04	7.50	Call	Option on Bond Future	5,825.0000	6,819.0000	17.064	0	0	0
28/07/2005	R194	2005/11/03			Bond Future	7.2980	7.2410	(0.781)	0.0000	0.0000	0
28/07/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	4,946.0000	4,439.0000	(10.251)	0	0	0
28/07/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	9,314.0000	10,043.0000	7.827	0	0	0
28/07/2005	R201	2005/08/04			Bond Future	7.9690	7.9080	(0.765)	0.0000	0.0000	0
28/07/2005	R201	2005/08/04	8.00	Put	Option on Bond Future	4,787.0000	2,863.0000	(40.192)	0	0	0
28/07/2005	R201	2005/08/04	8.00	Call	Option on Bond Future	6,869.0000	9,060.0000	31.897	0	0	0
28/07/2005	R201	2005/11/03			Bond Future	8.0020	7.9390	(0.787)	0.0000	0.0000	0
28/07/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	20,011.0000	17,934.0000	(10.379)	0	0	0
28/07/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	19,880.0000	21,961.0000	10.468	0	0	0
28/07/2005	R203	2005/08/04			Bond Future	7.9880	7.9330	(0.689)	0.0000	0.0000	0
28/07/2005	R203	2005/08/04	8.00	Put	Option on Bond Future	6,053.0000	3,843.0000	(36.511)	0	0	0
28/07/2005	R203	2005/08/04	8.00	Call	Option on Bond Future	6,985.0000	9,061.0000	29.721	0	0	0
28/07/2005	R203	2005/11/03			Bond Future	8.0180	7.9600	(0.723)	0.0000	0.0000	0
28/07/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	22,428.0000	24,612.0000	9.738	0	0	0
28/07/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	23,807.0000	21,540.0000	(9.522)	0	0	0
28/07/2005	R204	2005/08/04			Bond Future	7.9730	7.9230	(0.627)	0.0000	0.0000	0
28/07/2005	R204	2005/08/04	8.25	Put	Option on Bond Future	857.0000	382.0000	(55.426)	0	0	0
28/07/2005	R204	2005/08/04	8.25	Call	Option on Bond Future	23,073.0000	26,682.0000	15.642	0	0	0
28/07/2005	R204	2005/11/03			Bond Future	7.9990	7.9470	(0.650)	0.0000	0.0000	0
28/07/2005	R204	2005/11/03	8.25	Put	Option on Bond Future	16,175.0000	14,588.0000	(9.811)	0	0	0
28/07/2005	R204	2005/11/03	8.25	Call	Option on Bond Future	36,069.0000	38,672.0000	7.217	0	0	0
28/07/2005	R207	2005/08/04			Bond Future	7.9400	7.8950	(0.567)	0.0000	0.0000	0
28/07/2005	R207	2005/08/04	8.00	Put	Option on Bond Future	1,002.0000	294.0000	(70.659)	0	0	0
28/07/2005	R207	2005/08/04	8.00	Call	Option on Bond Future	5,877.0000	8,849.0000	50.570	0	0	0

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28/07/2005	R207 2005/11/03			Bond Future	7.9620	7.9150	(0.590)	0.0000	0.0000	0
28/07/2005	R207 2005/11/03	8.00	Put	Option on Bond Future	8,532.0000	6,900.0000	(19.128)	0	0	0
28/07/2005	R207 2005/11/03	8.00	Call	Option on Bond Future	11,589.0000	13,757.0000	18.707	0	0	0

**Grand Total:** **2,367**