



Derivatives High/Low Report

High/Low for 18/07/2005

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
18/07/2005	GOVI 2005/08/04			jGovi	222.0690	221.8810	(0.085)	0.0000	0.0000	17
18/07/2005	GOVI 2005/08/04	224.00	Put	jGovi	34,641.0000	34,093.0000	(1.582)	0	0	0
18/07/2005	GOVI 2005/08/04	224.00	Call	jGovi	15,331.0000	12,903.0000	(15.837)	0	0	0
18/07/2005	GOVI 2005/11/03			jGovi	225.9670	225.7760	(0.085)	0.0000	0.0000	0
18/07/2005	GOVI 2005/11/03	228.00	Call	jGovi	23,426.0000	22,227.0000	(5.118)	0	0	0
18/07/2005	GOVI 2005/11/03	228.00	Put	jGovi	43,756.0000	44,467.0000	1.625	0	0	0
18/07/2005	J152 2006/02/28			jSwap	7.1620	7.1630	0.014	0.0000	0.0000	0
18/07/2005	J153 2010/08/31			jSwap	7.6900	7.7080	0.234	0.0000	0.0000	0
18/07/2005	J157 2015/09/15			jSwap	8.1160	8.1350	0.234	0.0000	0.0000	0
18/07/2005	J186 2026/12/21			jSwap	7.6820	7.6960	0.182	0.0000	0.0000	0
18/07/2005	J194 2008/02/28			jSwap	7.4090	7.4260	0.229	0.0000	0.0000	0
18/07/2005	J201 2014/12/22			jSwap	8.1180	8.1320	0.172	0.0000	0.0000	0
18/07/2005	J203 2017/09/15			jSwap	8.1240	8.1370	0.160	0.0000	0.0000	0
18/07/2005	J204 2018/12/21			jSwap	8.1280	8.1470	0.234	0.0000	0.0000	0
18/07/2005	J207 2020/01/15			jSwap	8.7310	8.7540	0.263	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
18/07/2005	JBAR	2005/03/16			jBar	7.0000	7.0000	-	0.0000	0.0000	0
18/07/2005	JFRA	2005/08/04			jFra	7.0210	7.0220	0.014	0.0000	0.0000	0
18/07/2005	JFRA	2005/08/04	7.25	Put	Option on jFra	584.0000	575.0000	(1.541)	0	0	0
18/07/2005	JFRA	2005/08/04	7.25	Call	Option on jFra	22.0000	17.0000	(22.727)	0	0	0
18/07/2005	JFRA	2005/11/03			jFra	6.8340	6.8260	(0.117)	0.0000	0.0000	0
18/07/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	1,237.0000	1,245.0000	0.647	0	0	0
18/07/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	217.0000	206.0000	(5.069)	0	0	0
18/07/2005	JFRA	2006/02/02			jFra	6.8940	6.8860	(0.116)	0.0000	0.0000	0
18/07/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,525.0000	1,530.0000	0.328	0	0	0
18/07/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	652.0000	638.0000	(2.147)	0	0	0
18/07/2005	JFRA	2006/05/04			jFra	7.0330	7.0270	(0.085)	0.0000	0.0000	0
18/07/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	1,311.0000	1,311.0000	-	0	0	0
18/07/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,392.0000	1,377.0000	(1.078)	0	0	0
18/07/2005	JFRA	2006/08/03			jFra	7.2350	7.2200	(0.207)	0.0000	0.0000	0
18/07/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	1,344.0000	1,354.0000	0.744	0	0	0
18/07/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	1,920.0000	1,893.0000	(1.406)	0	0	0
18/07/2005	JFRA	2006/11/02			jFra	7.4350	7.4270	(0.108)	0.0000	0.0000	0
18/07/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,410.0000	2,393.0000	(0.705)	0	0	0
18/07/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	1,345.0000	1,348.0000	0.223	0	0	0
18/07/2005	JFRA	2007/02/01			jFra	7.6850	7.6740	(0.143)	0.0000	0.0000	500
18/07/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	2,216.0000	2,197.0000	(0.857)	0	0	0
18/07/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,764.0000	1,771.0000	0.397	0	0	0
18/07/2005	JFRA	2007/05/03			jFra	7.9280	7.9090	(0.240)	0.0000	0.0000	0
18/07/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,799.0000	1,814.0000	0.834	0	0	0
18/07/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	2,845.0000	2,814.0000	(1.090)	0	0	0
18/07/2005	JFRA	2007/08/02			jFra	7.9710	8.0350	0.803	0.0000	0.0000	0

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18/07/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	3,331.0000	3,415.0000	2.522	0	0	0
18/07/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	2,180.0000	2,107.0000	(3.349)	0	0	0
18/07/2005	JFRA	2007/11/01			jFra	8.1540	8.2060	0.638	0.0000	0.0000	0
18/07/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	4,070.0000	4,145.0000	1.843	0	0	0
18/07/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	2,352.0000	2,290.0000	(2.636)	0	0	0
18/07/2005	JN02	2005/08/04			jNote	7.2440	7.2350	(0.124)	0.0000	0.0000	0
18/07/2005	JN02	2005/08/04	7.50	Call	Option on jNote	705.0000	544.0000	(22.837)	0	0	0
18/07/2005	JN02	2005/08/04	7.50	Put	Option on jNote	5,425.0000	5,432.0000	0.129	0	0	0
18/07/2005	JN02	2005/11/03			jNote	7.3590	7.3570	(0.027)	0.0000	0.0000	0
18/07/2005	JN02	2005/11/03	7.50	Call	Option on jNote	4,929.0000	4,832.0000	(1.968)	0	0	0
18/07/2005	JN02	2005/11/03	7.50	Put	Option on jNote	7,523.0000	7,461.0000	(0.824)	0	0	0
18/07/2005	JN05	2005/08/04			jNote	7.8650	7.8740	0.114	0.0000	0.0000	0
18/07/2005	JN05	2005/08/04	8.00	Call	Option on jNote	3,091.0000	2,827.0000	(8.541)	0	0	0
18/07/2005	JN05	2005/08/04	8.00	Put	Option on jNote	8,672.0000	8,036.0000	(7.334)	0	0	0
18/07/2005	JN05	2005/11/03			jNote	7.9440	7.9530	0.113	0.0000	0.0000	0
18/07/2005	JN05	2005/11/03	8.00	Put	Option on jNote	14,396.0000	14,019.0000	(2.619)	0	0	0
18/07/2005	JN05	2005/11/03	8.00	Call	Option on jNote	12,085.0000	12,079.0000	(0.050)	0	0	0
18/07/2005	JN10	2005/08/04			jNote	8.1410	8.1570	0.197	0.0000	0.0000	0
18/07/2005	JN10	2005/08/04	8.00	Call	Option on jNote	14,299.0000	14,452.0000	1.070	0	0	0
18/07/2005	JN10	2005/08/04	8.00	Put	Option on jNote	4,636.0000	3,696.0000	(20.276)	0	0	0
18/07/2005	JN10	2005/11/03			jNote	8.1840	8.2010	0.208	0.0000	0.0000	0
18/07/2005	JN10	2005/11/03	8.00	Put	Option on jNote	15,230.0000	14,480.0000	(4.924)	0	0	0
18/07/2005	JN10	2005/11/03	8.00	Call	Option on jNote	27,806.0000	28,211.0000	1.457	0	0	0
18/07/2005	JROD	2005/07/29			jRod	6.5250	6.6710	2.238	0.0000	0.0000	0
18/07/2005	JROD	2005/08/31			jRod	6.6230	6.7610	2.084	0.0000	0.0000	0
18/07/2005	JROD	2005/09/30			jRod	6.7290	6.8680	2.066	0.0000	0.0000	0

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18/07/2005	JROD	2005/10/31			jRod	6.7780	6.8490	1.048	0.0000	0.0000	0
18/07/2005	JROD	2005/11/30			jRod	6.8100	6.8830	1.072	0.0000	0.0000	0
18/07/2005	JROD	2005/12/30			jRod	6.8410	6.9140	1.067	0.0000	0.0000	0
18/07/2005	JROD	2006/01/31			jRod	6.8290	6.8770	0.703	0.0000	0.0000	0
18/07/2005	JROD	2006/02/28			jRod	6.8530	6.9010	0.700	0.0000	0.0000	0
18/07/2005	JROD	2006/03/31			jRod	6.8850	6.9330	0.697	0.0000	0.0000	0
18/07/2005	JROD	2006/04/28			jRod	6.8720	6.9080	0.524	0.0000	0.0000	0
18/07/2005	JROD	2006/05/31			jRod	6.9010	6.9380	0.536	0.0000	0.0000	0
18/07/2005	R152	2005/08/04			Bond Future	7.1010	7.1160	0.211	0.0000	0.0000	0
18/07/2005	R152	2005/08/04	7.75	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
18/07/2005	R152	2005/08/04	7.75	Call	Option on Bond Future	3,570.0000	3,487.0000	(2.325)	0	0	0
18/07/2005	R152	2005/11/03			Bond Future	7.1330	7.1550	0.308	0.0000	0.0000	0
18/07/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	319.0000	293.0000	(8.150)	0	0	0
18/07/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	1,513.0000	1,555.0000	2.776	0	0	0
18/07/2005	R153	2005/08/04			Bond Future	7.7100	7.7300	0.259	0.0000	0.0000	1
18/07/2005	R153	2005/08/04	9.25	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
18/07/2005	R153	2005/08/04	7.75	Put	Option on Bond Future	5,655.0000	5,578.0000	(1.362)	0	0	0
18/07/2005	R153	2005/08/04	7.75	Call	Option on Bond Future	7,523.0000	6,512.0000	(13.439)	0	0	0
18/07/2005	R153	2005/08/04	8.75	Call	Option on Bond Future	47,450.0000	46,496.0000	(2.011)	0	0	0
18/07/2005	R153	2005/08/04	8.75	Put	Option on Bond Future	45.0000	25.0000	(44.444)	0	0	0
18/07/2005	R153	2005/08/04	9.00	Call	Option on Bond Future	58,453.0000	57,515.0000	(1.605)	0	0	0
18/07/2005	R153	2005/08/04	9.00	Put	Option on Bond Future	6.0000	3.0000	(50.000)	0	0	0
18/07/2005	R153	2005/08/04	8.25	Call	Option on Bond Future	25,580.0000	24,515.0000	(4.163)	0	0	0
18/07/2005	R153	2005/08/04	8.25	Put	Option on Bond Future	666.0000	535.0000	(19.670)	0	0	0

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18/07/2005	R153	2005/08/04	9.25	Call	Option on Bond Future	69,357.0000	68,422.0000	(1.348)	0	0	0
18/07/2005	R153	2005/11/03			Bond Future	7.7520	7.7740	0.284	0.0000	0.0000	0
18/07/2005	R153	2005/11/03	8.00	Call	Option on Bond Future	21,053.0000	20,254.0000	(3.795)	0	0	0
18/07/2005	R153	2005/11/03	8.00	Put	Option on Bond Future	10,065.0000	10,245.0000	1.788	0	0	0
18/07/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	14,273.0000	14,570.0000	2.081	0	0	0
18/07/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	14,184.0000	13,501.0000	(4.815)	0	0	0
18/07/2005	R153	2005/11/03	8.50	Put	Option on Bond Future	4,865.0000	4,908.0000	0.884	0	0	0
18/07/2005	R153	2005/11/03	8.50	Call	Option on Bond Future	37,623.0000	36,686.0000	(2.490)	0	0	0
18/07/2005	R157	2005/08/04			Bond Future	8.1200	8.1400	0.246	0.0000	0.0000	1
18/07/2005	R157	2005/08/04	9.00	Call	Option on Bond Future	71,766.0000	69,998.0000	(2.464)	0	0	0
18/07/2005	R157	2005/08/04	8.75	Put	Option on Bond Future	868.0000	667.0000	(23.157)	0	0	400
18/07/2005	R157	2005/08/04	8.75	Call	Option on Bond Future	52,612.0000	50,726.0000	(3.585)	0	0	0
18/07/2005	R157	2005/08/04	8.00	Put	Option on Bond Future	17,744.0000	17,963.0000	1.234	0	0	0
18/07/2005	R157	2005/08/04	8.00	Call	Option on Bond Future	7,572.0000	6,106.0000	(19.361)	0	0	0
18/07/2005	R157	2005/08/04	9.00	Put	Option on Bond Future	236.0000	153.0000	(35.169)	0	0	500
18/07/2005	R157	2005/08/04	9.25	Call	Option on Bond Future	90,964.0000	89,251.0000	(1.883)	0	0	0
18/07/2005	R157	2005/08/04	7.75	Call	Option on Bond Future	2,056.0000	1,383.0000	(32.733)	0	0	200
18/07/2005	R157	2005/08/04	9.25	Put	Option on Bond Future	58.0000	31.0000	(46.552)	0	0	100
18/07/2005	R157	2005/08/04	8.25	Put	Option on Bond Future	7,732.0000	7,430.0000	(3.906)	0	0	200
18/07/2005	R157	2005/08/04	8.25	Call	Option on Bond Future	18,636.0000	16,648.0000	(10.668)	0	0	0
18/07/2005	R157	2005/08/04	7.75	Put	Option on Bond Future	33,754.0000	34,767.0000	3.001	0	0	0
18/07/2005	R157	2005/11/03			Bond Future	8.1610	8.1820	0.257	0.0000	0.0000	0
18/07/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	21,225.0000	20,122.0000	(5.197)	0	0	0
18/07/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	34,578.0000	35,205.0000	1.813	0	0	0
18/07/2005	R186	2005/08/04			Bond Future	7.7390	7.7540	0.194	0.0000	0.0000	0
18/07/2005	R186	2005/08/04	7.25	Put	Option on Bond Future	64,701.0000	66,310.0000	2.487	0	0	0
18/07/2005	R186	2005/08/04	7.25	Call	Option on Bond Future	627.0000	345.0000	(44.976)	0	0	0
18/07/2005	R186	2005/11/03			Bond Future	7.7550	7.7700	0.193	0.0000	0.0000	0
18/07/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	11,855.0000	11,053.0000	(6.765)	0	0	0
18/07/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	77,532.0000	78,605.0000	1.384	0	0	0

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18/07/2005	R194	2005/08/04			Bond Future	7.4100	7.4300	0.270	0.0000	0.0000	0
18/07/2005	R194	2005/08/04	7.50	Put	Option on Bond Future	2,425.0000	2,361.0000	(2.639)	0	0	0
18/07/2005	R194	2005/08/04	7.50	Call	Option on Bond Future	4,562.0000	4,023.0000	(11.815)	0	0	0
18/07/2005	R194	2005/11/03			Bond Future	7.4490	7.4720	0.309	0.0000	0.0000	0
18/07/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	6,771.0000	6,909.0000	2.038	0	0	0
18/07/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	7,871.0000	7,513.0000	(4.548)	0	0	0
18/07/2005	R201	2005/08/04			Bond Future	8.1400	8.1550	0.184	0.0000	0.0000	0
18/07/2005	R201	2005/08/04	8.00	Put	Option on Bond Future	14,496.0000	14,523.0000	0.186	0	0	0
18/07/2005	R201	2005/08/04	8.00	Call	Option on Bond Future	5,156.0000	4,189.0000	(18.755)	0	0	0
18/07/2005	R201	2005/11/03			Bond Future	8.1800	8.1950	0.183	0.0000	0.0000	0
18/07/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	15,645.0000	14,961.0000	(4.372)	0	0	0
18/07/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	27,411.0000	27,700.0000	1.054	0	0	0
18/07/2005	R203	2005/08/04			Bond Future	8.1680	8.1830	0.184	0.0000	0.0000	0
18/07/2005	R203	2005/08/04	8.00	Call	Option on Bond Future	5,033.0000	4,009.0000	(20.346)	0	0	0
18/07/2005	R203	2005/08/04	8.00	Put	Option on Bond Future	17,960.0000	18,079.0000	0.663	0	0	0
18/07/2005	R203	2005/11/03			Bond Future	8.2040	8.2190	0.183	0.0000	0.0000	0
18/07/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	17,346.0000	16,569.0000	(4.479)	0	0	0
18/07/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	32,821.0000	33,169.0000	1.060	0	0	0
18/07/2005	R204	2005/08/04			Bond Future	8.1530	8.1730	0.245	0.0000	0.0000	0
18/07/2005	R204	2005/08/04	8.25	Put	Option on Bond Future	7,560.0000	7,357.0000	(2.685)	0	0	0
18/07/2005	R204	2005/08/04	8.25	Call	Option on Bond Future	15,262.0000	13,464.0000	(11.781)	0	0	0
18/07/2005	R204	2005/11/03			Bond Future	8.1840	8.2050	0.257	0.0000	0.0000	0
18/07/2005	R204	2005/11/03	8.25	Call	Option on Bond Future	28,812.0000	27,566.0000	(4.325)	0	0	0
18/07/2005	R204	2005/11/03	8.25	Put	Option on Bond Future	23,633.0000	24,039.0000	1.718	0	0	0
18/07/2005	R207	2005/08/04			Bond Future	8.1160	8.1400	0.296	0.0000	0.0000	0
18/07/2005	R207	2005/08/04	8.00	Put	Option on Bond Future	10,531.0000	11,916.0000	13.152	0	0	0
18/07/2005	R207	2005/08/04	8.00	Call	Option on Bond Future	1,205.0000	675.0000	(43.983)	0	0	0

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18/07/2005	R207 2005/11/03			Bond Future	8.1420	8.1670	0.307	0.0000	0.0000	0
18/07/2005	R207 2005/11/03	8.00	Put	Option on Bond Future	17,101.0000	18,306.0000	7.046	0	0	0
18/07/2005	R207 2005/11/03	8.00	Call	Option on Bond Future	5,797.0000	5,031.0000	(13.214)	0	0	0

Grand Total: **1,919**