



Derivatives High/Low Report

High/Low for 21/07/2005

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
21/07/2005	GOVI 2005/08/04			jGovi	221.3430	222.1820	0.379	0.0000	0.0000	17
21/07/2005	GOVI 2005/08/04	224.00	Call	jGovi	9,924.0000	12,093.0000	21.856	0	0	0
21/07/2005	GOVI 2005/08/04	224.00	Put	jGovi	36,494.0000	30,273.0000	(17.047)	0	0	0
21/07/2005	GOVI 2005/11/03			jGovi	225.2290	226.0800	0.378	0.0000	0.0000	0
21/07/2005	GOVI 2005/11/03	228.00	Call	jGovi	19,840.0000	23,023.0000	16.043	0	0	0
21/07/2005	GOVI 2005/11/03	228.00	Put	jGovi	47,550.0000	42,223.0000	(11.203)	0	0	0
21/07/2005	J152 2006/02/28			jSwap	7.1640	7.1640	-	0.0000	0.0000	0
21/07/2005	J153 2010/08/31			jSwap	7.7830	7.7160	(0.861)	0.0000	0.0000	0
21/07/2005	J157 2015/09/15			jSwap	8.1620	8.0910	(0.870)	0.0000	0.0000	0
21/07/2005	J186 2026/12/21			jSwap	7.7260	7.6560	(0.906)	0.0000	0.0000	0
21/07/2005	J194 2008/02/28			jSwap	7.4970	7.4120	(1.134)	0.0000	0.0000	0
21/07/2005	J201 2014/12/22			jSwap	8.1580	8.0900	(0.834)	0.0000	0.0000	0
21/07/2005	J203 2017/09/15			jSwap	8.1590	8.0930	(0.809)	0.0000	0.0000	0
21/07/2005	J204 2018/12/21			jSwap	8.1650	8.0960	(0.845)	0.0000	0.0000	0
21/07/2005	J207 2020/01/15			jSwap	8.7720	8.6990	(0.832)	0.0000	0.0000	0

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21/07/2005	JBAR	2005/03/16			jBar	7.0000	7.0000	-	0.0000	0.0000	0
21/07/2005	JFRA	2005/08/04			jFra	7.0390	7.0320	(0.099)	0.0000	0.0000	0
21/07/2005	JFRA	2005/08/04	7.25	Put	Option on jFra	534.0000	547.0000	2.434	0	0	0
21/07/2005	JFRA	2005/08/04	7.25	Call	Option on jFra	16.0000	13.0000	(18.750)	0	0	0
21/07/2005	JFRA	2005/11/03			jFra	6.8690	6.7920	(1.121)	0.0000	0.0000	0
21/07/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	228.0000	180.0000	(21.053)	0	0	0
21/07/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	1,162.0000	1,303.0000	12.134	0	0	0
21/07/2005	JFRA	2006/02/02			jFra	6.9270	6.8290	(1.415)	0.0000	0.0000	0
21/07/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,462.0000	1,613.0000	10.328	0	0	0
21/07/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	670.0000	581.0000	(13.284)	0	0	0
21/07/2005	JFRA	2006/05/04			jFra	7.0730	6.9860	(1.230)	0.0000	0.0000	0
21/07/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,431.0000	1,320.0000	(7.757)	0	0	0
21/07/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	1,252.0000	1,354.0000	8.147	0	0	0
21/07/2005	JFRA	2006/08/03			jFra	7.2820	7.1960	(1.181)	0.0000	0.0000	0
21/07/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	1,974.0000	1,855.0000	(6.028)	0	0	0
21/07/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	1,284.0000	1,375.0000	7.087	0	0	0
21/07/2005	JFRA	2006/11/02			jFra	7.4860	7.4020	(1.122)	0.0000	0.0000	0
21/07/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	1,286.0000	1,367.0000	6.299	0	0	0
21/07/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,475.0000	2,351.0000	(5.010)	0	0	0
21/07/2005	JFRA	2007/02/01			jFra	7.7320	7.6280	(1.345)	0.0000	0.0000	500
21/07/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	2,270.0000	2,132.0000	(6.079)	0	0	0
21/07/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,702.0000	1,819.0000	6.874	0	0	0
21/07/2005	JFRA	2007/05/03			jFra	7.9810	7.8680	(1.416)	0.0000	0.0000	0
21/07/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	2,911.0000	2,752.0000	(5.462)	0	0	0
21/07/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,736.0000	1,852.0000	6.682	0	0	0
21/07/2005	JFRA	2007/08/02			jFra	8.1220	8.0360	(1.059)	0.0000	0.0000	0

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21/07/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	3,535.0000	3,411.0000	(3.508)	0	0	0
21/07/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	2,015.0000	2,101.0000	4.268	0	0	0
21/07/2005	JFRA	2007/11/01			jFra	8.3030	8.2240	(0.951)	0.0000	0.0000	0
21/07/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	4,293.0000	4,168.0000	(2.912)	0	0	0
21/07/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	2,185.0000	2,266.0000	3.707	0	0	0
21/07/2005	JN02	2005/08/04			jNote	7.2840	7.2030	(1.112)	0.0000	0.0000	0
21/07/2005	JN02	2005/08/04	7.50	Put	Option on jNote	4,614.0000	5,807.0000	25.856	0	0	0
21/07/2005	JN02	2005/08/04	7.50	Call	Option on jNote	633.0000	330.0000	(47.867)	0	0	0
21/07/2005	JN02	2005/11/03			jNote	7.4150	7.3240	(1.227)	0.0000	0.0000	0
21/07/2005	JN02	2005/11/03	7.50	Put	Option on jNote	6,810.0000	7,738.0000	13.627	0	0	0
21/07/2005	JN02	2005/11/03	7.50	Call	Option on jNote	5,247.0000	4,488.0000	(14.465)	0	0	0
21/07/2005	JN05	2005/08/04			jNote	7.9410	7.8850	(0.705)	0.0000	0.0000	0
21/07/2005	JN05	2005/08/04	8.00	Call	Option on jNote	3,578.0000	2,555.0000	(28.591)	0	0	0
21/07/2005	JN05	2005/08/04	8.00	Put	Option on jNote	6,015.0000	7,310.0000	21.530	0	0	0
21/07/2005	JN05	2005/11/03			jNote	8.0250	7.9660	(0.735)	0.0000	0.0000	0
21/07/2005	JN05	2005/11/03	8.00	Put	Option on jNote	12,379.0000	13,555.0000	9.500	0	0	0
21/07/2005	JN05	2005/11/03	8.00	Call	Option on jNote	13,406.0000	12,151.0000	(9.361)	0	0	0
21/07/2005	JN10	2005/08/04			jNote	8.1830	8.1250	(0.709)	0.0000	0.0000	0
21/07/2005	JN10	2005/08/04	8.00	Call	Option on jNote	15,320.0000	12,294.0000	(19.752)	0	0	0
21/07/2005	JN10	2005/08/04	8.00	Put	Option on jNote	2,810.0000	3,727.0000	32.633	0	0	0
21/07/2005	JN10	2005/11/03			jNote	8.2260	8.1660	(0.729)	0.0000	0.0000	0
21/07/2005	JN10	2005/11/03	8.00	Call	Option on jNote	29,035.0000	26,533.0000	(8.617)	0	0	0
21/07/2005	JN10	2005/11/03	8.00	Put	Option on jNote	13,629.0000	15,187.0000	11.432	0	0	0
21/07/2005	JROD	2005/07/29			jRod	6.6680	6.6680	-	0.0000	0.0000	0
21/07/2005	JROD	2005/08/31			jRod	6.7500	6.7480	(0.030)	0.0000	0.0000	0
21/07/2005	JROD	2005/09/30			jRod	6.8590	6.8570	(0.029)	0.0000	0.0000	0

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21/07/2005	JROD	2005/10/31			jRod	6.8470	6.8450	(0.029)	0.0000	0.0000	0
21/07/2005	JROD	2005/11/30			jRod	6.8820	6.8800	(0.029)	0.0000	0.0000	0
21/07/2005	JROD	2005/12/30			jRod	6.9130	6.9110	(0.029)	0.0000	0.0000	0
21/07/2005	JROD	2006/01/31			jRod	6.8750	6.8740	(0.015)	0.0000	0.0000	0
21/07/2005	JROD	2006/02/28			jRod	6.8990	6.8980	(0.014)	0.0000	0.0000	0
21/07/2005	JROD	2006/03/31			jRod	6.9320	6.9300	(0.029)	0.0000	0.0000	0
21/07/2005	JROD	2006/04/28			jRod	6.9090	6.9070	(0.029)	0.0000	0.0000	0
21/07/2005	JROD	2006/05/31			jRod	6.9400	6.9390	(0.014)	0.0000	0.0000	0
21/07/2005	R152	2005/08/04			Bond Future	7.1380	7.1130	(0.350)	0.0000	0.0000	0
21/07/2005	R152	2005/08/04	7.75	Call	Option on Bond Future	3,365.0000	3,503.0000	4.101	0	0	0
21/07/2005	R152	2005/08/04	7.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/07/2005	R152	2005/11/03			Bond Future	7.1930	7.1510	(0.584)	0.0000	0.0000	0
21/07/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	1,639.0000	1,538.0000	(6.162)	0	0	0
21/07/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	258.0000	287.0000	11.240	0	0	0
21/07/2005	R153	2005/08/04			Bond Future	7.8140	7.7380	(0.973)	0.0000	0.0000	1
21/07/2005	R153	2005/08/04	9.00	Call	Option on Bond Future	53,600.0000	57,140.0000	6.604	0	0	0
21/07/2005	R153	2005/08/04	9.00	Put	Option on Bond Future	3.0000	1.0000	(66.667)	0	0	0
21/07/2005	R153	2005/08/04	8.75	Put	Option on Bond Future	29.0000	10.0000	(65.517)	0	0	0
21/07/2005	R153	2005/08/04	7.75	Call	Option on Bond Future	4,293.0000	5,759.0000	34.149	0	0	0
21/07/2005	R153	2005/08/04	8.25	Put	Option on Bond Future	707.0000	366.0000	(48.232)	0	0	0
21/07/2005	R153	2005/08/04	8.25	Call	Option on Bond Future	20,772.0000	23,972.0000	15.405	0	0	0
21/07/2005	R153	2005/08/04	8.75	Call	Option on Bond Future	42,584.0000	46,107.0000	8.273	0	0	0
21/07/2005	R153	2005/08/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/07/2005	R153	2005/08/04	7.75	Put	Option on Bond Future	7,274.0000	5,199.0000	(28.526)	0	0	0

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21/07/2005	R153	2005/08/04	9.25	Call	Option on Bond Future	64,507.0000	68,048.0000	5.489	0	0	0
21/07/2005	R153	2005/11/03			Bond Future	7.8630	7.7820	(1.030)	0.0000	0.0000	0
21/07/2005	R153	2005/11/03	8.00	Call	Option on Bond Future	17,778.0000	19,837.0000	11.582	0	0	0
21/07/2005	R153	2005/11/03	8.00	Put	Option on Bond Future	11,723.0000	10,185.0000	(13.120)	0	0	0
21/07/2005	R153	2005/11/03	8.50	Put	Option on Bond Future	5,677.0000	4,819.0000	(15.114)	0	0	0
21/07/2005	R153	2005/11/03	8.50	Call	Option on Bond Future	33,501.0000	36,241.0000	8.179	0	0	0
21/07/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	16,532.0000	14,555.0000	(11.959)	0	0	0
21/07/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	11,509.0000	13,130.0000	14.085	0	0	0
21/07/2005	R157	2005/08/04			Bond Future	8.1730	8.0970	(0.930)	0.0000	0.0000	1
21/07/2005	R157	2005/08/04	9.25	Put	Option on Bond Future	22.0000	7.0000	(68.182)	0	0	100
21/07/2005	R157	2005/08/04	8.25	Put	Option on Bond Future	7,832.0000	5,221.0000	(33.338)	0	0	200
21/07/2005	R157	2005/08/04	7.75	Call	Option on Bond Future	859.0000	1,320.0000	53.667	0	0	200
21/07/2005	R157	2005/08/04	7.75	Put	Option on Bond Future	37,018.0000	31,077.0000	(16.049)	0	0	0
21/07/2005	R157	2005/08/04	9.00	Put	Option on Bond Future	124.0000	49.0000	(60.484)	0	0	500
21/07/2005	R157	2005/08/04	9.00	Call	Option on Bond Future	67,194.0000	73,521.0000	9.416	0	0	0
21/07/2005	R157	2005/08/04	9.25	Call	Option on Bond Future	86,468.0000	92,854.0000	7.385	0	0	0
21/07/2005	R157	2005/08/04	8.75	Call	Option on Bond Future	47,894.0000	53,977.0000	12.701	0	0	0
21/07/2005	R157	2005/08/04	8.75	Put	Option on Bond Future	610.0000	291.0000	(52.295)	0	0	400
21/07/2005	R157	2005/08/04	8.00	Call	Option on Bond Future	4,644.0000	6,446.0000	38.803	0	0	0
21/07/2005	R157	2005/08/04	8.00	Put	Option on Bond Future	19,275.0000	14,676.0000	(23.860)	0	0	0
21/07/2005	R157	2005/08/04	8.25	Call	Option on Bond Future	14,276.0000	18,067.0000	26.555	0	0	0
21/07/2005	R157	2005/11/03			Bond Future	8.2170	8.1380	(0.961)	0.0000	0.0000	0
21/07/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	36,650.0000	32,773.0000	(10.578)	0	0	0
21/07/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	18,693.0000	21,315.0000	14.027	0	0	0
21/07/2005	R186	2005/08/04			Bond Future	7.7840	7.7130	(0.912)	0.0000	0.0000	0
21/07/2005	R186	2005/08/04	7.25	Call	Option on Bond Future	165.0000	293.0000	77.576	0	0	0
21/07/2005	R186	2005/08/04	7.25	Put	Option on Bond Future	69,900.0000	61,078.0000	(12.621)	0	0	0
21/07/2005	R186	2005/11/03			Bond Future	7.8000	7.7280	(0.923)	0.0000	0.0000	0
21/07/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	81,277.0000	74,223.0000	(8.679)	0	0	0
21/07/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	9,987.0000	11,934.0000	19.495	0	0	0

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21/07/2005	R194	2005/08/04			Bond Future	7.5150	7.4130	(1.357)	0.0000	0.0000	0
21/07/2005	R194	2005/08/04	7.50	Put	Option on Bond Future	3,111.0000	1,920.0000	(38.284)	0	0	0
21/07/2005	R194	2005/08/04	7.50	Call	Option on Bond Future	2,756.0000	3,986.0000	44.630	0	0	0
21/07/2005	R194	2005/11/03			Bond Future	7.5670	7.4530	(1.507)	0.0000	0.0000	0
21/07/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	7,878.0000	6,612.0000	(16.070)	0	0	0
21/07/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	6,434.0000	7,626.0000	18.527	0	0	0
21/07/2005	R201	2005/08/04			Bond Future	8.1830	8.1120	(0.868)	0.0000	0.0000	0
21/07/2005	R201	2005/08/04	8.00	Call	Option on Bond Future	3,212.0000	4,435.0000	38.076	0	0	0
21/07/2005	R201	2005/08/04	8.00	Put	Option on Bond Future	15,398.0000	11,915.0000	(22.620)	0	0	0
21/07/2005	R201	2005/11/03			Bond Future	8.2240	8.1510	(0.888)	0.0000	0.0000	0
21/07/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	14,015.0000	15,886.0000	13.350	0	0	0
21/07/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	28,632.0000	25,768.0000	(10.003)	0	0	0
21/07/2005	R203	2005/08/04			Bond Future	8.2070	8.1360	(0.865)	0.0000	0.0000	0
21/07/2005	R203	2005/08/04	8.00	Call	Option on Bond Future	3,074.0000	4,323.0000	40.631	0	0	0
21/07/2005	R203	2005/08/04	8.00	Put	Option on Bond Future	18,970.0000	14,805.0000	(21.956)	0	0	0
21/07/2005	R203	2005/11/03			Bond Future	8.2430	8.1700	(0.886)	0.0000	0.0000	0
21/07/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	34,041.0000	30,685.0000	(9.859)	0	0	0
21/07/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	15,644.0000	17,767.0000	13.571	0	0	0
21/07/2005	R204	2005/08/04			Bond Future	8.1920	8.1210	(0.867)	0.0000	0.0000	0
21/07/2005	R204	2005/08/04	8.25	Call	Option on Bond Future	11,972.0000	15,228.0000	27.197	0	0	0
21/07/2005	R204	2005/08/04	8.25	Put	Option on Bond Future	7,376.0000	4,967.0000	(32.660)	0	0	0
21/07/2005	R204	2005/11/03			Bond Future	8.2240	8.1510	(0.888)	0.0000	0.0000	0
21/07/2005	R204	2005/11/03	8.25	Put	Option on Bond Future	24,501.0000	21,756.0000	(11.204)	0	0	0
21/07/2005	R204	2005/11/03	8.25	Call	Option on Bond Future	26,537.0000	29,537.0000	11.305	0	0	0
21/07/2005	R207	2005/08/04			Bond Future	8.1570	8.0850	(0.883)	0.0000	0.0000	0
21/07/2005	R207	2005/08/04	8.00	Put	Option on Bond Future	12,999.0000	8,061.0000	(37.988)	0	0	0
21/07/2005	R207	2005/08/04	8.00	Call	Option on Bond Future	406.0000	1,215.0000	199.261	0	0	0

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21/07/2005	R207 2005/11/03			Bond Future	8.1850	8.1110	(0.904)	0.0000	0.0000	0
21/07/2005	R207 2005/11/03	8.00	Call	Option on Bond Future	4,525.0000	6,398.0000	41.392	0	0	0
21/07/2005	R207 2005/11/03	8.00	Put	Option on Bond Future	19,215.0000	15,251.0000	(20.630)	0	0	0

Grand Total: **1,919**