

Derivatives High/Low Report

High/Low for 26/07/2005

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
26/07/2005	GOVI 2005/08/04			jGovi	222.5670	222.4100	(0.071)	0.0000	0.0000	17
26/07/2005	GOVI 2005/08/04	224.00	Put	jGovi	24,939.0000	25,138.0000	0.798	0	0	0
26/07/2005	GOVI 2005/08/04	224.00	Call	jGovi	10,609.0000	9,238.0000	(12.923)	0	0	0
26/07/2005	GOVI 2005/11/03			jGovi	226.4670	226.3070	(0.071)	0.0000	0.0000	0
26/07/2005	GOVI 2005/11/03	228.00	Call	jGovi	24,053.0000	23,222.0000	(3.455)	0	0	0
26/07/2005	GOVI 2005/11/03	228.00	Put	jGovi	39,383.0000	40,152.0000	1.953	0	0	0
26/07/2005	J152 2006/02/28			jSwap	7.1590	7.1590	-	0.0000	0.0000	0
26/07/2005	J153 2010/08/31			jSwap	7.6930	7.7070	0.182	0.0000	0.0000	0
26/07/2005	J157 2015/09/15			jSwap	8.0570	8.0700	0.161	0.0000	0.0000	0
26/07/2005	J186 2026/12/21			jSwap	7.6210	7.6410	0.262	0.0000	0.0000	0
26/07/2005	J194 2008/02/28			jSwap	7.3820	7.3810	(0.014)	0.0000	0.0000	0
26/07/2005	J201 2014/12/22			jSwap	8.0550	8.0690	0.174	0.0000	0.0000	0
26/07/2005	J203 2017/09/15			jSwap	8.0540	8.0630	0.112	0.0000	0.0000	0
26/07/2005	J204 2018/12/21			jSwap	8.0560	8.0710	0.186	0.0000	0.0000	0
26/07/2005	J207 2020/01/15			jSwap	8.6580	8.6760	0.208	0.0000	0.0000	0

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26/07/2005	JBAR	2005/03/16			jBar	7.0000	7.0000	-	0.0000	0.0000	0
26/07/2005	JFRA	2005/08/04			jFra	7.0260	7.0240	(0.028)	0.0000	0.0000	0
26/07/2005	JFRA	2005/08/04	7.25	Put	Option on jFra	554.0000	558.0000	0.722	0	0	0
26/07/2005	JFRA	2005/08/04	7.25	Call	Option on jFra	5.0000	4.0000	(20.000)	0	0	0
26/07/2005	JFRA	2005/11/03			jFra	6.7860	6.7780	(0.118)	0.0000	0.0000	0
26/07/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	169.0000	163.0000	(3.550)	0	0	0
26/07/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	1,307.0000	1,320.0000	0.995	0	0	0
26/07/2005	JFRA	2006/02/02			jFra	6.8320	6.8330	0.015	0.0000	0.0000	0
26/07/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	574.0000	573.0000	(0.174)	0	0	0
26/07/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,599.0000	1,595.0000	(0.250)	0	0	0
26/07/2005	JFRA	2006/05/04			jFra	6.9430	6.9500	0.101	0.0000	0.0000	0
26/07/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	1,399.0000	1,388.0000	(0.786)	0	0	0
26/07/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,259.0000	1,265.0000	0.477	0	0	0
26/07/2005	JFRA	2006/08/03			jFra	7.1570	7.1760	0.265	0.0000	0.0000	0
26/07/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	1,794.0000	1,817.0000	1.282	0	0	0
26/07/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	1,410.0000	1,386.0000	(1.702)	0	0	0
26/07/2005	JFRA	2006/11/02			jFra	7.3700	7.3840	0.190	0.0000	0.0000	0
26/07/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,298.0000	2,316.0000	0.783	0	0	0
26/07/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	1,392.0000	1,376.0000	(1.149)	0	0	0
26/07/2005	JFRA	2007/02/01			jFra	7.5960	7.6150	0.250	0.0000	0.0000	500
26/07/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,849.0000	1,825.0000	(1.298)	0	0	0
26/07/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	2,084.0000	2,106.0000	1.056	0	0	0
26/07/2005	JFRA	2007/05/03			jFra	7.8390	7.8900	0.651	0.0000	0.0000	0
26/07/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,877.0000	1,820.0000	(3.037)	0	0	0
26/07/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	2,706.0000	2,774.0000	2.513	0	0	0
26/07/2005	JFRA	2007/08/02			jFra	7.9650	7.9140	(0.640)	0.0000	0.0000	0

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26/07/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	3,305.0000	3,233.0000	(2.179)	0	0	0
26/07/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	2,168.0000	2,221.0000	2.445	0	0	0
26/07/2005	JFRA	2007/11/01			jFra	8.1510	8.1180	(0.405)	0.0000	0.0000	0
26/07/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	4,047.0000	3,995.0000	(1.285)	0	0	0
26/07/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	2,337.0000	2,371.0000	1.455	0	0	0
26/07/2005	JN02	2005/08/04			jNote	7.1810	7.1930	0.167	0.0000	0.0000	0
26/07/2005	JN02	2005/08/04	7.50	Call	Option on jNote	147.0000	134.0000	(8.844)	0	0	0
26/07/2005	JN02	2005/08/04	7.50	Put	Option on jNote	6,041.0000	5,806.0000	(3.890)	0	0	0
26/07/2005	JN02	2005/11/03			jNote	7.2930	7.3000	0.096	0.0000	0.0000	0
26/07/2005	JN02	2005/11/03	7.50	Put	Option on jNote	7,962.0000	7,861.0000	(1.269)	0	0	0
26/07/2005	JN02	2005/11/03	7.50	Call	Option on jNote	4,150.0000	4,170.0000	0.482	0	0	0
26/07/2005	JN05	2005/08/04			jNote	7.8550	7.8500	(0.064)	0.0000	0.0000	0
26/07/2005	JN05	2005/08/04	8.00	Put	Option on jNote	7,563.0000	7,558.0000	(0.066)	0	0	0
26/07/2005	JN05	2005/08/04	8.00	Call	Option on jNote	1,564.0000	1,352.0000	(13.555)	0	0	0
26/07/2005	JN05	2005/11/03			jNote	7.9360	7.9300	(0.076)	0.0000	0.0000	0
26/07/2005	JN05	2005/11/03	8.00	Put	Option on jNote	13,967.0000	14,039.0000	0.516	0	0	0
26/07/2005	JN05	2005/11/03	8.00	Call	Option on jNote	11,324.0000	11,148.0000	(1.554)	0	0	0
26/07/2005	JN10	2005/08/04			jNote	8.0850	8.0950	0.124	0.0000	0.0000	0
26/07/2005	JN10	2005/08/04	8.00	Call	Option on jNote	9,462.0000	9,625.0000	1.723	0	0	0
26/07/2005	JN10	2005/08/04	8.00	Put	Option on jNote	3,628.0000	3,106.0000	(14.388)	0	0	0
26/07/2005	JN10	2005/11/03			jNote	8.1240	8.1350	0.135	0.0000	0.0000	0
26/07/2005	JN10	2005/11/03	8.00	Put	Option on jNote	16,038.0000	15,610.0000	(2.669)	0	0	0
26/07/2005	JN10	2005/11/03	8.00	Call	Option on jNote	24,526.0000	24,850.0000	1.321	0	0	0
26/07/2005	JROD	2005/07/29			jRod	6.6650	6.6650	-	0.0000	0.0000	0
26/07/2005	JROD	2005/08/31			jRod	6.7370	6.7340	(0.045)	0.0000	0.0000	0
26/07/2005	JROD	2005/09/30			jRod	6.8450	6.8420	(0.044)	0.0000	0.0000	0

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26/07/2005	JROD	2005/10/31			jRod	6.8400	6.8380	(0.029)	0.0000	0.0000	0
26/07/2005	JROD	2005/11/30			jRod	6.8740	6.8730	(0.015)	0.0000	0.0000	0
26/07/2005	JROD	2005/12/30			jRod	6.9030	6.9020	(0.014)	0.0000	0.0000	0
26/07/2005	JROD	2006/01/31			jRod	6.8670	6.8660	(0.015)	0.0000	0.0000	0
26/07/2005	JROD	2006/02/28			jRod	6.8890	6.8880	(0.015)	0.0000	0.0000	0
26/07/2005	JROD	2006/03/31			jRod	6.9180	6.9170	(0.014)	0.0000	0.0000	0
26/07/2005	JROD	2006/04/28			jRod	6.8960	6.8960	-	0.0000	0.0000	0
26/07/2005	JROD	2006/05/31			jRod	6.9260	6.9250	(0.014)	0.0000	0.0000	0
26/07/2005	R152	2005/08/04			Bond Future	7.1040	7.1050	0.014	0.0000	0.0000	0
26/07/2005	R152	2005/08/04	7.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/07/2005	R152	2005/08/04	7.75	Call	Option on Bond Future	3,553.0000	3,547.0000	(0.169)	0	0	0
26/07/2005	R152	2005/11/03			Bond Future	7.1420	7.1430	0.014	0.0000	0.0000	0
26/07/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	1,505.0000	1,504.0000	(0.066)	0	0	0
26/07/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	283.0000	279.0000	(1.413)	0	0	0
26/07/2005	R153	2005/08/04			Bond Future	7.7120	7.7270	0.195	0.0000	0.0000	1
26/07/2005	R153	2005/08/04	8.25	Call	Option on Bond Future	24,939.0000	24,219.0000	(2.887)	0	0	0
26/07/2005	R153	2005/08/04	8.75	Call	Option on Bond Future	47,312.0000	46,611.0000	(1.482)	0	0	0
26/07/2005	R153	2005/08/04	8.25	Put	Option on Bond Future	119.0000	99.0000	(16.807)	0	0	0
26/07/2005	R153	2005/08/04	7.75	Put	Option on Bond Future	3,796.0000	3,874.0000	2.055	0	0	0
26/07/2005	R153	2005/08/04	7.75	Call	Option on Bond Future	5,570.0000	4,948.0000	(11.167)	0	0	0
26/07/2005	R153	2005/08/04	8.75	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
26/07/2005	R153	2005/08/04	9.25	Call	Option on Bond Future	69,263.0000	68,562.0000	(1.012)	0	0	0
26/07/2005	R153	2005/08/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/07/2005	R153	2005/08/04	9.00	Call	Option on Bond Future	58,354.0000	57,653.0000	(1.201)	0	0	0

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26/07/2005	R153	2005/08/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/07/2005	R153	2005/11/03			Bond Future	7.7550	7.7700	0.193	0.0000	0.0000	0
26/07/2005	R153	2005/11/03	8.50	Put	Option on Bond Future	4,357.0000	4,435.0000	1.790	0	0	0
26/07/2005	R153	2005/11/03	8.00	Put	Option on Bond Future	9,457.0000	9,643.0000	1.967	0	0	0
26/07/2005	R153	2005/11/03	8.50	Call	Option on Bond Future	36,981.0000	36,391.0000	(1.595)	0	0	0
26/07/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	13,683.0000	13,951.0000	1.959	0	0	0
26/07/2005	R153	2005/11/03	8.00	Call	Option on Bond Future	20,312.0000	19,829.0000	(2.378)	0	0	0
26/07/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	13,461.0000	13,060.0000	(2.979)	0	0	0
26/07/2005	R157	2005/08/04			Bond Future	8.0610	8.0760	0.186	8.0600	8.0600	2
26/07/2005	R157	2005/08/04	9.00	Put	Option on Bond Future	6.0000	3.0000	(50.000)	0	0	500
26/07/2005	R157	2005/08/04	9.25	Call	Option on Bond Future	95,894.0000	94,623.0000	(1.325)	0	0	0
26/07/2005	R157	2005/08/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	100
26/07/2005	R157	2005/08/04	8.75	Put	Option on Bond Future	64.0000	48.0000	(25.000)	0	0	400
26/07/2005	R157	2005/08/04	7.75	Call	Option on Bond Future	956.0000	675.0000	(29.393)	0	0	200
26/07/2005	R157	2005/08/04	9.00	Call	Option on Bond Future	76,524.0000	75,251.0000	(1.664)	0	0	0
26/07/2005	R157	2005/08/04	8.25	Put	Option on Bond Future	3,048.0000	2,997.0000	(1.673)	0	0	200
26/07/2005	R157	2005/08/04	8.75	Call	Option on Bond Future	56,797.0000	55,510.0000	(2.266)	0	0	0
26/07/2005	R157	2005/08/04	8.25	Call	Option on Bond Future	18,940.0000	17,619.0000	(6.975)	0	0	0
26/07/2005	R157	2005/08/04	7.75	Put	Option on Bond Future	27,666.0000	28,657.0000	3.582	0	0	0
26/07/2005	R157	2005/08/04	8.00	Put	Option on Bond Future	11,327.0000	11,681.0000	3.125	0	0	0
26/07/2005	R157	2005/08/04	8.00	Call	Option on Bond Future	6,143.0000	5,227.0000	(14.911)	0	0	0
26/07/2005	R157	2005/11/03			Bond Future	8.1010	8.1160	0.185	8.1100	8.1100	1
26/07/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	22,185.0000	21,492.0000	(3.124)	0	0	0
26/07/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	30,583.0000	31,131.0000	1.792	0	0	0
26/07/2005	R186	2005/08/04			Bond Future	7.6780	7.6980	0.260	0.0000	0.0000	0
26/07/2005	R186	2005/08/04	7.25	Put	Option on Bond Future	56,488.0000	58,957.0000	4.371	0	0	0
26/07/2005	R186	2005/08/04	7.25	Call	Option on Bond Future	149.0000	75.0000	(49.664)	0	0	0
26/07/2005	R186	2005/11/03			Bond Future	7.6920	7.7120	0.260	0.0000	0.0000	0
26/07/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	12,557.0000	11,787.0000	(6.132)	0	0	0
26/07/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	70,310.0000	72,064.0000	2.495	0	0	0

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26/07/2005	R194	2005/08/04			Bond Future	7.3770	7.3760	(0.014)	0.0000	0.0000	0
26/07/2005	R194	2005/08/04	7.50	Call	Option on Bond Future	4,135.0000	4,043.0000	(2.225)	0	0	0
26/07/2005	R194	2005/08/04	7.50	Put	Option on Bond Future	1,213.0000	1,097.0000	(9.563)	0	0	0
26/07/2005	R194	2005/11/03			Bond Future	7.4130	7.4130	-	0.0000	0.0000	0
26/07/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	6,074.0000	6,040.0000	(0.560)	0	0	0
26/07/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	7,953.0000	7,918.0000	(0.440)	0	0	0
26/07/2005	R201	2005/08/04			Bond Future	8.0760	8.0910	0.186	0.0000	0.0000	0
26/07/2005	R201	2005/08/04	8.00	Call	Option on Bond Future	4,203.0000	3,530.0000	(16.012)	0	0	0
26/07/2005	R201	2005/08/04	8.00	Put	Option on Bond Future	9,286.0000	9,613.0000	3.521	0	0	0
26/07/2005	R201	2005/11/03			Bond Future	8.1130	8.1290	0.197	0.0000	0.0000	0
26/07/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	16,591.0000	16,027.0000	(3.399)	0	0	0
26/07/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	23,998.0000	24,477.0000	1.996	0	0	0
26/07/2005	R203	2005/08/04			Bond Future	8.0950	8.1050	0.124	0.0000	0.0000	0
26/07/2005	R203	2005/08/04	8.00	Call	Option on Bond Future	4,162.0000	3,568.0000	(14.272)	0	0	0
26/07/2005	R203	2005/08/04	8.00	Put	Option on Bond Future	11,499.0000	11,673.0000	1.513	0	0	0
26/07/2005	R203	2005/11/03			Bond Future	8.1280	8.1380	0.123	0.0000	0.0000	0
26/07/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	18,699.0000	18,251.0000	(2.396)	0	0	0
26/07/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	28,446.0000	28,754.0000	1.083	0	0	0
26/07/2005	R204	2005/08/04			Bond Future	8.0800	8.0950	0.186	0.0000	0.0000	0
26/07/2005	R204	2005/08/04	8.25	Put	Option on Bond Future	2,818.0000	2,796.0000	(0.781)	0	0	0
26/07/2005	R204	2005/08/04	8.25	Call	Option on Bond Future	16,371.0000	15,143.0000	(7.501)	0	0	0
26/07/2005	R204	2005/11/03			Bond Future	8.1090	8.1240	0.185	0.0000	0.0000	0
26/07/2005	R204	2005/11/03	8.25	Put	Option on Bond Future	19,846.0000	20,225.0000	1.910	0	0	0
26/07/2005	R204	2005/11/03	8.25	Call	Option on Bond Future	30,954.0000	30,143.0000	(2.620)	0	0	0
26/07/2005	R207	2005/08/04			Bond Future	8.0450	8.0630	0.224	0.0000	0.0000	0
26/07/2005	R207	2005/08/04	8.00	Put	Option on Bond Future	5,252.0000	6,154.0000	17.174	0	0	0
26/07/2005	R207	2005/08/04	8.00	Call	Option on Bond Future	1,618.0000	1,073.0000	(33.684)	0	0	0

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26/07/2005	R207 2005/11/03			Bond Future	8.0700	8.0890	0.235	0.0000	0.0000	0
26/07/2005	R207 2005/11/03	8.00	Put	Option on Bond Future	13,086.0000	13,937.0000	6.503	0	0	0
26/07/2005	R207 2005/11/03	8.00	Call	Option on Bond Future	7,490.0000	6,830.0000	(8.812)	0	0	0

Grand Total: **1,921**