



# Derivatives High/Low Report

High/Low for 20/07/2005

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
20/07/2005	GOVI 2005/08/04			jGovi	221.3540	221.3430	(0.005)	0.0000	0.0000	17
20/07/2005	GOVI 2005/08/04	224.00	Put	jGovi	37,011.0000	36,494.0000	(1.397)	0	0	0
20/07/2005	GOVI 2005/08/04	224.00	Call	jGovi	10,551.0000	9,924.0000	(5.943)	0	0	0
20/07/2005	GOVI 2005/11/03			jGovi	225.2390	225.2290	(0.004)	0.0000	0.0000	0
20/07/2005	GOVI 2005/11/03	228.00	Put	jGovi	47,628.0000	47,550.0000	(0.164)	0	0	0
20/07/2005	GOVI 2005/11/03	228.00	Call	jGovi	20,018.0000	19,840.0000	(0.889)	0	0	0
20/07/2005	J152 2006/02/28			jSwap	7.1630	7.1640	0.014	0.0000	0.0000	0
20/07/2005	J153 2010/08/31			jSwap	7.7710	7.7830	0.154	0.0000	0.0000	0
20/07/2005	J157 2015/09/15			jSwap	8.1700	8.1620	(0.098)	0.0000	0.0000	0
20/07/2005	J186 2026/12/21			jSwap	7.7310	7.7260	(0.065)	0.0000	0.0000	0
20/07/2005	J194 2008/02/28			jSwap	7.4780	7.4970	0.254	0.0000	0.0000	0
20/07/2005	J201 2014/12/22			jSwap	8.1700	8.1580	(0.147)	0.0000	0.0000	0
20/07/2005	J203 2017/09/15			jSwap	8.1750	8.1590	(0.196)	0.0000	0.0000	0
20/07/2005	J204 2018/12/21			jSwap	8.1810	8.1650	(0.196)	0.0000	0.0000	0
20/07/2005	J207 2020/01/15			jSwap	8.7870	8.7720	(0.171)	0.0000	0.0000	0

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20/07/2005	JBAR	2005/03/16			jBar	7.0000	7.0000	-	0.0000	0.0000	0
20/07/2005	JFRA	2005/08/04			jFra	7.0250	7.0390	0.199	0.0000	0.0000	0
20/07/2005	JFRA	2005/08/04	7.25	Call	Option on jFra	15.0000	16.0000	6.667	0	0	0
20/07/2005	JFRA	2005/08/04	7.25	Put	Option on jFra	567.0000	534.0000	(5.820)	0	0	0
20/07/2005	JFRA	2005/11/03			jFra	6.8730	6.8690	(0.058)	0.0000	0.0000	0
20/07/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	1,156.0000	1,162.0000	0.519	0	0	0
20/07/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	232.0000	228.0000	(1.724)	0	0	0
20/07/2005	JFRA	2006/02/02			jFra	6.9280	6.9270	(0.014)	0.0000	0.0000	0
20/07/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,463.0000	1,462.0000	(0.068)	0	0	0
20/07/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	674.0000	670.0000	(0.593)	0	0	0
20/07/2005	JFRA	2006/05/04			jFra	7.0770	7.0730	(0.057)	0.0000	0.0000	0
20/07/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	1,250.0000	1,252.0000	0.160	0	0	0
20/07/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,438.0000	1,431.0000	(0.487)	0	0	0
20/07/2005	JFRA	2006/08/03			jFra	7.2930	7.2820	(0.151)	0.0000	0.0000	0
20/07/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	1,274.0000	1,284.0000	0.785	0	0	0
20/07/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	1,991.0000	1,974.0000	(0.854)	0	0	0
20/07/2005	JFRA	2006/11/02			jFra	7.5050	7.4860	(0.253)	0.0000	0.0000	0
20/07/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	1,269.0000	1,286.0000	1.340	0	0	0
20/07/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,505.0000	2,475.0000	(1.198)	0	0	0
20/07/2005	JFRA	2007/02/01			jFra	7.7490	7.7320	(0.219)	0.0000	0.0000	500
20/07/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	2,294.0000	2,270.0000	(1.046)	0	0	0
20/07/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,685.0000	1,702.0000	1.009	0	0	0
20/07/2005	JFRA	2007/05/03			jFra	7.9860	7.9810	(0.063)	0.0000	0.0000	0
20/07/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,732.0000	1,736.0000	0.231	0	0	0
20/07/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	2,920.0000	2,911.0000	(0.308)	0	0	0
20/07/2005	JFRA	2007/08/02			jFra	8.1400	8.1220	(0.221)	0.0000	0.0000	0

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20/07/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	1,999.0000	2,015.0000	0.800	0	0	0
20/07/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	3,563.0000	3,535.0000	(0.786)	0	0	0
20/07/2005	JFRA	2007/11/01			jFra	8.3140	8.3030	(0.132)	0.0000	0.0000	0
20/07/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	2,175.0000	2,185.0000	0.460	0	0	0
20/07/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	4,313.0000	4,293.0000	(0.464)	0	0	0
20/07/2005	JN02	2005/08/04			jNote	7.2900	7.2840	(0.082)	0.0000	0.0000	0
20/07/2005	JN02	2005/08/04	7.50	Put	Option on jNote	4,584.0000	4,614.0000	0.654	0	0	0
20/07/2005	JN02	2005/08/04	7.50	Call	Option on jNote	706.0000	633.0000	(10.340)	0	0	0
20/07/2005	JN02	2005/11/03			jNote	7.4250	7.4150	(0.135)	0.0000	0.0000	0
20/07/2005	JN02	2005/11/03	7.50	Call	Option on jNote	5,357.0000	5,247.0000	(2.053)	0	0	0
20/07/2005	JN02	2005/11/03	7.50	Put	Option on jNote	6,742.0000	6,810.0000	1.009	0	0	0
20/07/2005	JN05	2005/08/04			jNote	7.9470	7.9410	(0.076)	0.0000	0.0000	0
20/07/2005	JN05	2005/08/04	8.00	Put	Option on jNote	6,022.0000	6,015.0000	(0.116)	0	0	0
20/07/2005	JN05	2005/08/04	8.00	Call	Option on jNote	3,834.0000	3,578.0000	(6.677)	0	0	0
20/07/2005	JN05	2005/11/03			jNote	8.0300	8.0250	(0.062)	0.0000	0.0000	0
20/07/2005	JN05	2005/11/03	8.00	Call	Option on jNote	13,571.0000	13,406.0000	(1.216)	0	0	0
20/07/2005	JN05	2005/11/03	8.00	Put	Option on jNote	12,338.0000	12,379.0000	0.332	0	0	0
20/07/2005	JN10	2005/08/04			jNote	8.2170	8.1830	(0.414)	0.0000	0.0000	0
20/07/2005	JN10	2005/08/04	8.00	Put	Option on jNote	2,446.0000	2,810.0000	14.881	0	0	0
20/07/2005	JN10	2005/08/04	8.00	Call	Option on jNote	17,269.0000	15,320.0000	(11.286)	0	0	0
20/07/2005	JN10	2005/11/03			jNote	8.2620	8.2260	(0.436)	0.0000	0.0000	0
20/07/2005	JN10	2005/11/03	8.00	Call	Option on jNote	30,630.0000	29,035.0000	(5.207)	0	0	0
20/07/2005	JN10	2005/11/03	8.00	Put	Option on jNote	12,787.0000	13,629.0000	6.585	0	0	0
20/07/2005	JROD	2005/07/29			jRod	6.6700	6.6680	(0.030)	0.0000	0.0000	0
20/07/2005	JROD	2005/08/31			jRod	6.7570	6.7500	(0.104)	0.0000	0.0000	0
20/07/2005	JROD	2005/09/30			jRod	6.8650	6.8590	(0.087)	0.0000	0.0000	0

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20/07/2005	JROD	2005/10/31			jRod	6.8480	6.8470	(0.015)	0.0000	0.0000	0
20/07/2005	JROD	2005/11/30			jRod	6.8820	6.8820	-	0.0000	0.0000	0
20/07/2005	JROD	2005/12/30			jRod	6.9130	6.9130	-	0.0000	0.0000	0
20/07/2005	JROD	2006/01/31			jRod	6.8760	6.8750	(0.015)	0.0000	0.0000	0
20/07/2005	JROD	2006/02/28			jRod	6.9000	6.8990	(0.014)	0.0000	0.0000	0
20/07/2005	JROD	2006/03/31			jRod	6.9320	6.9320	-	0.0000	0.0000	0
20/07/2005	JROD	2006/04/28			jRod	6.9080	6.9090	0.014	0.0000	0.0000	0
20/07/2005	JROD	2006/05/31			jRod	6.9370	6.9400	0.043	0.0000	0.0000	0
20/07/2005	R152	2005/08/04			Bond Future	7.1240	7.1380	0.197	0.0000	0.0000	0
20/07/2005	R152	2005/08/04	7.75	Call	Option on Bond Future	3,443.0000	3,365.0000	(2.265)	0	0	0
20/07/2005	R152	2005/08/04	7.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/07/2005	R152	2005/11/03			Bond Future	7.1710	7.1930	0.307	0.0000	0.0000	0
20/07/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	1,590.0000	1,639.0000	3.082	0	0	0
20/07/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	277.0000	258.0000	(6.859)	0	0	0
20/07/2005	R153	2005/08/04			Bond Future	7.8010	7.8140	0.167	0.0000	0.0000	1
20/07/2005	R153	2005/08/04	7.75	Put	Option on Bond Future	7,111.0000	7,274.0000	2.292	0	0	0
20/07/2005	R153	2005/08/04	7.75	Call	Option on Bond Future	4,734.0000	4,293.0000	(9.316)	0	0	0
20/07/2005	R153	2005/08/04	8.25	Call	Option on Bond Future	21,406.0000	20,772.0000	(2.962)	0	0	0
20/07/2005	R153	2005/08/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/07/2005	R153	2005/08/04	9.25	Call	Option on Bond Future	65,112.0000	64,507.0000	(0.929)	0	0	0
20/07/2005	R153	2005/08/04	9.00	Put	Option on Bond Future	4.0000	3.0000	(25.000)	0	0	0
20/07/2005	R153	2005/08/04	8.25	Put	Option on Bond Future	736.0000	707.0000	(3.940)	0	0	0
20/07/2005	R153	2005/08/04	9.00	Call	Option on Bond Future	54,206.0000	53,600.0000	(1.118)	0	0	0
20/07/2005	R153	2005/08/04	8.75	Call	Option on Bond Future	43,195.0000	42,584.0000	(1.415)	0	0	0

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20/07/2005	R153	2005/08/04	8.75	Put	Option on Bond Future	35.0000	29.0000	(17.143)	0	0	0
20/07/2005	R153	2005/11/03			Bond Future	7.8490	7.8630	0.178	0.0000	0.0000	0
20/07/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	16,257.0000	16,532.0000	1.692	0	0	0
20/07/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	11,854.0000	11,509.0000	(2.910)	0	0	0
20/07/2005	R153	2005/11/03	8.50	Put	Option on Bond Future	5,589.0000	5,677.0000	1.575	0	0	0
20/07/2005	R153	2005/11/03	8.00	Put	Option on Bond Future	11,527.0000	11,723.0000	1.700	0	0	0
20/07/2005	R153	2005/11/03	8.00	Call	Option on Bond Future	18,202.0000	17,778.0000	(2.329)	0	0	0
20/07/2005	R153	2005/11/03	8.50	Call	Option on Bond Future	34,034.0000	33,501.0000	(1.566)	0	0	0
20/07/2005	R157	2005/08/04			Bond Future	8.1800	8.1730	(0.086)	0.0000	0.0000	1
20/07/2005	R157	2005/08/04	7.75	Put	Option on Bond Future	37,679.0000	37,018.0000	(1.754)	0	0	0
20/07/2005	R157	2005/08/04	9.25	Call	Option on Bond Future	85,890.0000	86,468.0000	0.673	0	0	0
20/07/2005	R157	2005/08/04	9.25	Put	Option on Bond Future	32.0000	22.0000	(31.250)	0	0	100
20/07/2005	R157	2005/08/04	7.75	Call	Option on Bond Future	933.0000	859.0000	(7.931)	0	0	200
20/07/2005	R157	2005/08/04	8.00	Put	Option on Bond Future	19,983.0000	19,275.0000	(3.543)	0	0	0
20/07/2005	R157	2005/08/04	8.75	Call	Option on Bond Future	47,442.0000	47,894.0000	0.953	0	0	0
20/07/2005	R157	2005/08/04	8.00	Call	Option on Bond Future	4,763.0000	4,644.0000	(2.498)	0	0	0
20/07/2005	R157	2005/08/04	9.00	Call	Option on Bond Future	66,648.0000	67,194.0000	0.819	0	0	0
20/07/2005	R157	2005/08/04	9.00	Put	Option on Bond Future	166.0000	124.0000	(25.301)	0	0	500
20/07/2005	R157	2005/08/04	8.75	Put	Option on Bond Future	745.0000	610.0000	(18.121)	0	0	400
20/07/2005	R157	2005/08/04	8.25	Call	Option on Bond Future	14,272.0000	14,276.0000	0.028	0	0	0
20/07/2005	R157	2005/08/04	8.25	Put	Option on Bond Future	8,415.0000	7,832.0000	(6.928)	0	0	200
20/07/2005	R157	2005/11/03			Bond Future	8.2240	8.2170	(0.085)	0.0000	0.0000	0
20/07/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	18,583.0000	18,693.0000	0.592	0	0	0
20/07/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	37,114.0000	36,650.0000	(1.250)	0	0	0
20/07/2005	R186	2005/08/04			Bond Future	7.7890	7.7840	(0.064)	0.0000	0.0000	0
20/07/2005	R186	2005/08/04	7.25	Put	Option on Bond Future	70,558.0000	69,900.0000	(0.933)	0	0	0
20/07/2005	R186	2005/08/04	7.25	Call	Option on Bond Future	196.0000	165.0000	(15.816)	0	0	0
20/07/2005	R186	2005/11/03			Bond Future	7.8060	7.8000	(0.077)	0.0000	0.0000	0
20/07/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	81,978.0000	81,277.0000	(0.855)	0	0	0
20/07/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	9,943.0000	9,987.0000	0.443	0	0	0

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20/07/2005	R194	2005/08/04			Bond Future	7.4910	7.5150	0.320	0.0000	0.0000	0
20/07/2005	R194	2005/08/04	7.50	Call	Option on Bond Future	3,135.0000	2,756.0000	(12.089)	0	0	0
20/07/2005	R194	2005/08/04	7.50	Put	Option on Bond Future	2,921.0000	3,111.0000	6.505	0	0	0
20/07/2005	R194	2005/11/03			Bond Future	7.5410	7.5670	0.345	0.0000	0.0000	0
20/07/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	7,619.0000	7,878.0000	3.399	0	0	0
20/07/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	6,735.0000	6,434.0000	(4.469)	0	0	0
20/07/2005	R201	2005/08/04			Bond Future	8.1950	8.1830	(0.146)	0.0000	0.0000	0
20/07/2005	R201	2005/08/04	8.00	Call	Option on Bond Future	3,211.0000	3,212.0000	0.031	0	0	0
20/07/2005	R201	2005/08/04	8.00	Put	Option on Bond Future	16,190.0000	15,398.0000	(4.892)	0	0	0
20/07/2005	R201	2005/11/03			Bond Future	8.2360	8.2240	(0.146)	0.0000	0.0000	0
20/07/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	13,802.0000	14,015.0000	1.543	0	0	0
20/07/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	29,194.0000	28,632.0000	(1.925)	0	0	0
20/07/2005	R203	2005/08/04			Bond Future	8.2230	8.2070	(0.195)	0.0000	0.0000	0
20/07/2005	R203	2005/08/04	8.00	Call	Option on Bond Future	3,010.0000	3,074.0000	2.126	0	0	0
20/07/2005	R203	2005/08/04	8.00	Put	Option on Bond Future	20,121.0000	18,970.0000	(5.720)	0	0	0
20/07/2005	R203	2005/11/03			Bond Future	8.2600	8.2430	(0.206)	0.0000	0.0000	0
20/07/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	15,260.0000	15,644.0000	2.516	0	0	0
20/07/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	34,927.0000	34,041.0000	(2.537)	0	0	0
20/07/2005	R204	2005/08/04			Bond Future	8.2080	8.1920	(0.195)	0.0000	0.0000	0
20/07/2005	R204	2005/08/04	8.25	Call	Option on Bond Future	11,555.0000	11,972.0000	3.609	0	0	0
20/07/2005	R204	2005/08/04	8.25	Put	Option on Bond Future	8,230.0000	7,376.0000	(10.377)	0	0	0
20/07/2005	R204	2005/11/03			Bond Future	8.2410	8.2240	(0.206)	0.0000	0.0000	0
20/07/2005	R204	2005/11/03	8.25	Put	Option on Bond Future	25,259.0000	24,501.0000	(3.001)	0	0	0
20/07/2005	R204	2005/11/03	8.25	Call	Option on Bond Future	25,963.0000	26,537.0000	2.211	0	0	0
20/07/2005	R207	2005/08/04			Bond Future	8.1710	8.1570	(0.171)	0.0000	0.0000	0
20/07/2005	R207	2005/08/04	8.00	Call	Option on Bond Future	358.0000	406.0000	13.408	0	0	0
20/07/2005	R207	2005/08/04	8.00	Put	Option on Bond Future	14,062.0000	12,999.0000	(7.559)	0	0	0

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20/07/2005	R207 2005/11/03			Bond Future	8.1990	8.1850	(0.171)	0.0000	0.0000	0
20/07/2005	R207 2005/11/03	8.00	Put	Option on Bond Future	20,045.0000	19,215.0000	(4.141)	0	0	0
20/07/2005	R207 2005/11/03	8.00	Call	Option on Bond Future	4,257.0000	4,525.0000	6.296	0	0	0

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