

# Derivatives High/Low Report

High/Low for 22/07/2005

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
22/07/2005	GOVI 2005/08/04			jGovi	222.1820	222.2700	0.040	0.0000	0.0000	17
22/07/2005	GOVI 2005/08/04	224.00	Put	jGovi	30,273.0000	29,035.0000	(4.089)	0	0	0
22/07/2005	GOVI 2005/08/04	224.00	Call	jGovi	12,093.0000	11,735.0000	(2.960)	0	0	0
22/07/2005	GOVI 2005/11/03			jGovi	226.0800	226.1670	0.038	0.0000	0.0000	0
22/07/2005	GOVI 2005/11/03	228.00	Call	jGovi	23,023.0000	23,235.0000	0.921	0	0	0
22/07/2005	GOVI 2005/11/03	228.00	Put	jGovi	42,223.0000	41,565.0000	(1.558)	0	0	0
22/07/2005	J152 2006/02/28			jSwap	7.1640	7.1640	-	0.0000	0.0000	0
22/07/2005	J153 2010/08/31			jSwap	7.7160	7.7150	(0.013)	0.0000	0.0000	0
22/07/2005	J157 2015/09/15			jSwap	8.0910	8.0800	(0.136)	0.0000	0.0000	0
22/07/2005	J186 2026/12/21			jSwap	7.6560	7.6460	(0.131)	0.0000	0.0000	0
22/07/2005	J194 2008/02/28			jSwap	7.4120	7.4070	(0.067)	0.0000	0.0000	0
22/07/2005	J201 2014/12/22			jSwap	8.0900	8.0800	(0.124)	0.0000	0.0000	0
22/07/2005	J203 2017/09/15			jSwap	8.0930	8.0780	(0.185)	0.0000	0.0000	0
22/07/2005	J204 2018/12/21			jSwap	8.0960	8.0810	(0.185)	0.0000	0.0000	0
22/07/2005	J207 2020/01/15			jSwap	8.6990	8.6840	(0.172)	0.0000	0.0000	0

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22/07/2005	JBAR	2005/03/16			jBar	7.0000	7.0000	-	0.0000	0.0000	0
22/07/2005	JFRA	2005/08/04			jFra	7.0320	7.0290	(0.043)	0.0000	0.0000	0
22/07/2005	JFRA	2005/08/04	7.25	Call	Option on jFra	13.0000	11.0000	(15.385)	0	0	0
22/07/2005	JFRA	2005/08/04	7.25	Put	Option on jFra	547.0000	551.0000	0.731	0	0	0
22/07/2005	JFRA	2005/11/03			jFra	6.7920	6.7890	(0.044)	0.0000	0.0000	0
22/07/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	180.0000	177.0000	(1.667)	0	0	0
22/07/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	1,303.0000	1,307.0000	0.307	0	0	0
22/07/2005	JFRA	2006/02/02			jFra	6.8290	6.8400	0.161	0.0000	0.0000	0
22/07/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	581.0000	588.0000	1.205	0	0	0
22/07/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,613.0000	1,593.0000	(1.240)	0	0	0
22/07/2005	JFRA	2006/05/04			jFra	6.9860	6.9700	(0.229)	0.0000	0.0000	0
22/07/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,320.0000	1,298.0000	(1.667)	0	0	0
22/07/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	1,354.0000	1,372.0000	1.329	0	0	0
22/07/2005	JFRA	2006/08/03			jFra	7.1960	7.1860	(0.139)	0.0000	0.0000	0
22/07/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	1,375.0000	1,384.0000	0.655	0	0	0
22/07/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	1,855.0000	1,839.0000	(0.863)	0	0	0
22/07/2005	JFRA	2006/11/02			jFra	7.4020	7.3970	(0.068)	0.0000	0.0000	0
22/07/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,351.0000	2,342.0000	(0.383)	0	0	0
22/07/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	1,367.0000	1,370.0000	0.219	0	0	0
22/07/2005	JFRA	2007/02/01			jFra	7.6280	7.6270	(0.013)	0.0000	0.0000	500
22/07/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,819.0000	1,818.0000	(0.055)	0	0	0
22/07/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	2,132.0000	2,129.0000	(0.141)	0	0	0
22/07/2005	JFRA	2007/05/03			jFra	7.8680	7.8730	0.064	0.0000	0.0000	0
22/07/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	2,752.0000	2,757.0000	0.182	0	0	0
22/07/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,852.0000	1,845.0000	(0.378)	0	0	0
22/07/2005	JFRA	2007/08/02			jFra	8.0360	8.0380	0.025	0.0000	0.0000	0

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22/07/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	3,411.0000	3,412.0000	0.029	0	0	0
22/07/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	2,101.0000	2,097.0000	(0.190)	0	0	0
22/07/2005	JFRA	2007/11/01			jFra	8.2240	8.2290	0.061	0.0000	0.0000	0
22/07/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	4,168.0000	4,174.0000	0.144	0	0	0
22/07/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	2,266.0000	2,258.0000	(0.353)	0	0	0
22/07/2005	JN02	2005/08/04			jNote	7.2030	7.2010	(0.028)	0.0000	0.0000	0
22/07/2005	JN02	2005/08/04	7.50	Put	Option on jNote	5,807.0000	5,814.0000	0.121	0	0	0
22/07/2005	JN02	2005/08/04	7.50	Call	Option on jNote	330.0000	286.0000	(13.333)	0	0	0
22/07/2005	JN02	2005/11/03			jNote	7.3240	7.3220	(0.027)	0.0000	0.0000	0
22/07/2005	JN02	2005/11/03	7.50	Put	Option on jNote	7,738.0000	7,734.0000	(0.052)	0	0	0
22/07/2005	JN02	2005/11/03	7.50	Call	Option on jNote	4,488.0000	4,444.0000	(0.980)	0	0	0
22/07/2005	JN05	2005/08/04			jNote	7.8850	7.8890	0.051	0.0000	0.0000	0
22/07/2005	JN05	2005/08/04	8.00	Call	Option on jNote	2,555.0000	2,460.0000	(3.718)	0	0	0
22/07/2005	JN05	2005/08/04	8.00	Put	Option on jNote	7,310.0000	7,049.0000	(3.570)	0	0	0
22/07/2005	JN05	2005/11/03			jNote	7.9660	7.9690	0.038	0.0000	0.0000	0
22/07/2005	JN05	2005/11/03	8.00	Call	Option on jNote	12,151.0000	12,148.0000	(0.025)	0	0	0
22/07/2005	JN05	2005/11/03	8.00	Put	Option on jNote	13,555.0000	13,429.0000	(0.930)	0	0	0
22/07/2005	JN10	2005/08/04			jNote	8.1250	8.1220	(0.037)	0.0000	0.0000	0
22/07/2005	JN10	2005/08/04	8.00	Call	Option on jNote	12,294.0000	11,919.0000	(3.050)	0	0	0
22/07/2005	JN10	2005/08/04	8.00	Put	Option on jNote	3,727.0000	3,558.0000	(4.534)	0	0	0
22/07/2005	JN10	2005/11/03			jNote	8.1660	8.1620	(0.049)	0.0000	0.0000	0
22/07/2005	JN10	2005/11/03	8.00	Call	Option on jNote	26,533.0000	26,280.0000	(0.954)	0	0	0
22/07/2005	JN10	2005/11/03	8.00	Put	Option on jNote	15,187.0000	15,208.0000	0.138	0	0	0
22/07/2005	JROD	2005/07/29			jRod	6.6680	6.5170	(2.265)	0.0000	0.0000	0
22/07/2005	JROD	2005/08/31			jRod	6.7480	6.5990	(2.208)	0.0000	0.0000	0
22/07/2005	JROD	2005/09/30			jRod	6.8570	6.7060	(2.202)	0.0000	0.0000	0

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22/07/2005	JROD	2005/10/31			jRod	6.8450	6.7690	(1.110)	0.0000	0.0000	0
22/07/2005	JROD	2005/11/30			jRod	6.8800	6.8030	(1.119)	0.0000	0.0000	0
22/07/2005	JROD	2005/12/30			jRod	6.9110	6.8340	(1.114)	0.0000	0.0000	0
22/07/2005	JROD	2006/01/31			jRod	6.8740	6.8240	(0.727)	0.0000	0.0000	0
22/07/2005	JROD	2006/02/28			jRod	6.8980	6.8470	(0.739)	0.0000	0.0000	0
22/07/2005	JROD	2006/03/31			jRod	6.9300	6.8790	(0.736)	0.0000	0.0000	0
22/07/2005	JROD	2006/04/28			jRod	6.9070	6.8680	(0.565)	0.0000	0.0000	0
22/07/2005	JROD	2006/05/31			jRod	6.9390	6.8980	(0.591)	0.0000	0.0000	0
22/07/2005	R152	2005/08/04			Bond Future	7.1130	7.0980	(0.211)	0.0000	0.0000	0
22/07/2005	R152	2005/08/04	7.75	Call	Option on Bond Future	3,503.0000	3,586.0000	2.369	0	0	0
22/07/2005	R152	2005/08/04	7.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/07/2005	R152	2005/11/03			Bond Future	7.1510	7.1300	(0.294)	0.0000	0.0000	0
22/07/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	1,538.0000	1,486.0000	(3.381)	0	0	0
22/07/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	287.0000	301.0000	4.878	0	0	0
22/07/2005	R153	2005/08/04			Bond Future	7.7380	7.7370	(0.013)	0.0000	0.0000	1
22/07/2005	R153	2005/08/04	9.00	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
22/07/2005	R153	2005/08/04	9.00	Call	Option on Bond Future	57,140.0000	57,186.0000	0.081	0	0	0
22/07/2005	R153	2005/08/04	8.25	Call	Option on Bond Future	23,972.0000	23,957.0000	(0.063)	0	0	0
22/07/2005	R153	2005/08/04	8.25	Put	Option on Bond Future	366.0000	304.0000	(16.940)	0	0	0
22/07/2005	R153	2005/08/04	9.25	Call	Option on Bond Future	68,048.0000	68,095.0000	0.069	0	0	0
22/07/2005	R153	2005/08/04	8.75	Put	Option on Bond Future	10.0000	7.0000	(30.000)	0	0	0
22/07/2005	R153	2005/08/04	8.75	Call	Option on Bond Future	46,107.0000	46,150.0000	0.093	0	0	0
22/07/2005	R153	2005/08/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/07/2005	R153	2005/08/04	7.75	Call	Option on Bond Future	5,759.0000	5,584.0000	(3.039)	0	0	0

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22/07/2005	R153	2005/08/04	7.75	Put	Option on Bond Future	5,199.0000	4,978.0000	(4.251)	0	0	0
22/07/2005	R153	2005/11/03			Bond Future	7.7820	7.7820	-	0.0000	0.0000	0
22/07/2005	R153	2005/11/03	8.50	Put	Option on Bond Future	4,819.0000	4,764.0000	(1.141)	0	0	0
22/07/2005	R153	2005/11/03	8.00	Call	Option on Bond Future	19,837.0000	19,770.0000	(0.338)	0	0	0
22/07/2005	R153	2005/11/03	8.50	Call	Option on Bond Future	36,241.0000	36,186.0000	(0.152)	0	0	0
22/07/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	13,130.0000	13,064.0000	(0.503)	0	0	0
22/07/2005	R153	2005/11/03	8.00	Put	Option on Bond Future	10,185.0000	10,118.0000	(0.658)	0	0	0
22/07/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	14,555.0000	14,489.0000	(0.453)	0	0	0
22/07/2005	R157	2005/08/04			Bond Future	8.0970	8.0870	(0.124)	0.0000	0.0000	1
22/07/2005	R157	2005/08/04	9.00	Call	Option on Bond Future	73,521.0000	74,349.0000	1.126	0	0	0
22/07/2005	R157	2005/08/04	8.75	Put	Option on Bond Future	291.0000	213.0000	(26.804)	0	0	400
22/07/2005	R157	2005/08/04	9.00	Put	Option on Bond Future	49.0000	32.0000	(34.694)	0	0	500
22/07/2005	R157	2005/08/04	9.25	Call	Option on Bond Future	92,854.0000	93,697.0000	0.908	0	0	0
22/07/2005	R157	2005/08/04	7.75	Call	Option on Bond Future	1,320.0000	1,247.0000	(5.530)	0	0	200
22/07/2005	R157	2005/08/04	8.75	Call	Option on Bond Future	53,977.0000	54,744.0000	1.421	0	0	0
22/07/2005	R157	2005/08/04	8.00	Call	Option on Bond Future	6,446.0000	6,419.0000	(0.419)	0	0	0
22/07/2005	R157	2005/08/04	8.00	Put	Option on Bond Future	14,676.0000	13,804.0000	(5.942)	0	0	0
22/07/2005	R157	2005/08/04	7.75	Put	Option on Bond Future	31,077.0000	30,159.0000	(2.954)	0	0	0
22/07/2005	R157	2005/08/04	9.25	Put	Option on Bond Future	7.0000	4.0000	(42.857)	0	0	100
22/07/2005	R157	2005/08/04	8.25	Call	Option on Bond Future	18,067.0000	18,328.0000	1.445	0	0	0
22/07/2005	R157	2005/08/04	8.25	Put	Option on Bond Future	5,221.0000	4,638.0000	(11.166)	0	0	200
22/07/2005	R157	2005/11/03			Bond Future	8.1380	8.1270	(0.135)	0.0000	0.0000	0
22/07/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	21,315.0000	21,593.0000	1.304	0	0	0
22/07/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	32,773.0000	32,142.0000	(1.925)	0	0	0
22/07/2005	R186	2005/08/04			Bond Future	7.7130	7.7030	(0.130)	0.0000	0.0000	0
22/07/2005	R186	2005/08/04	7.25	Call	Option on Bond Future	293.0000	260.0000	(11.263)	0	0	0
22/07/2005	R186	2005/08/04	7.25	Put	Option on Bond Future	61,078.0000	59,778.0000	(2.128)	0	0	0
22/07/2005	R186	2005/11/03			Bond Future	7.7280	7.7170	(0.142)	0.0000	0.0000	0
22/07/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	11,934.0000	12,149.0000	1.802	0	0	0
22/07/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	74,223.0000	73,055.0000	(1.574)	0	0	0

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22/07/2005	R194	2005/08/04			Bond Future	7.4130	7.4070	(0.081)	0.0000	0.0000	0
22/07/2005	R194	2005/08/04	7.50	Call	Option on Bond Future	3,986.0000	3,976.0000	(0.251)	0	0	0
22/07/2005	R194	2005/08/04	7.50	Put	Option on Bond Future	1,920.0000	1,768.0000	(7.917)	0	0	0
22/07/2005	R194	2005/11/03			Bond Future	7.4530	7.4470	(0.081)	0.0000	0.0000	0
22/07/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	7,626.0000	7,660.0000	0.446	0	0	0
22/07/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	6,612.0000	6,516.0000	(1.452)	0	0	0
22/07/2005	R201	2005/08/04			Bond Future	8.1120	8.1020	(0.123)	0.0000	0.0000	0
22/07/2005	R201	2005/08/04	8.00	Put	Option on Bond Future	11,915.0000	11,229.0000	(5.757)	0	0	0
22/07/2005	R201	2005/08/04	8.00	Call	Option on Bond Future	4,435.0000	4,414.0000	(0.474)	0	0	0
22/07/2005	R201	2005/11/03			Bond Future	8.1510	8.1400	(0.135)	0.0000	0.0000	0
22/07/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	15,886.0000	16,101.0000	1.353	0	0	0
22/07/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	25,768.0000	25,268.0000	(1.940)	0	0	0
22/07/2005	R203	2005/08/04			Bond Future	8.1360	8.1210	(0.184)	0.0000	0.0000	0
22/07/2005	R203	2005/08/04	8.00	Put	Option on Bond Future	14,805.0000	13,748.0000	(7.139)	0	0	0
22/07/2005	R203	2005/08/04	8.00	Call	Option on Bond Future	4,323.0000	4,415.0000	2.128	0	0	0
22/07/2005	R203	2005/11/03			Bond Future	8.1700	8.1540	(0.196)	0.0000	0.0000	0
22/07/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	17,767.0000	18,174.0000	2.291	0	0	0
22/07/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	30,685.0000	29,885.0000	(2.607)	0	0	0
22/07/2005	R204	2005/08/04			Bond Future	8.1210	8.1050	(0.197)	0.0000	0.0000	0
22/07/2005	R204	2005/08/04	8.25	Put	Option on Bond Future	4,967.0000	4,270.0000	(14.033)	0	0	0
22/07/2005	R204	2005/08/04	8.25	Call	Option on Bond Future	15,228.0000	15,814.0000	3.848	0	0	0
22/07/2005	R204	2005/11/03			Bond Future	8.1510	8.1350	(0.196)	0.0000	0.0000	0
22/07/2005	R204	2005/11/03	8.25	Call	Option on Bond Future	29,537.0000	30,132.0000	2.014	0	0	0
22/07/2005	R204	2005/11/03	8.25	Put	Option on Bond Future	21,756.0000	21,085.0000	(3.084)	0	0	0
22/07/2005	R207	2005/08/04			Bond Future	8.0850	8.0690	(0.198)	0.0000	0.0000	0
22/07/2005	R207	2005/08/04	8.00	Put	Option on Bond Future	8,061.0000	6,990.0000	(13.286)	0	0	0
22/07/2005	R207	2005/08/04	8.00	Call	Option on Bond Future	1,215.0000	1,427.0000	17.449	0	0	0

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22/07/2005	R207 2005/11/03			Bond Future	8.1110	8.0950	(0.197)	0.0000	0.0000	0
22/07/2005	R207 2005/11/03	8.00	Call	Option on Bond Future	6,398.0000	6,833.0000	6.799	0	0	0
22/07/2005	R207 2005/11/03	8.00	Put	Option on Bond Future	15,251.0000	14,416.0000	(5.475)	0	0	0

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