

Derivatives High/Low Report

High/Low for 27/07/2005

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
27/07/2005	GOVI 2005/08/04			jGovi	222.4100	223.6290	0.548	222.4200	222.4200	0
27/07/2005	GOVI 2005/08/04	224.00	Call	jGovi	9,238.0000	13,290.0000	43.862	0	0	0
27/07/2005	GOVI 2005/08/04	224.00	Put	jGovi	25,138.0000	17,000.0000	(32.373)	0	0	0
27/07/2005	GOVI 2005/11/03			jGovi	226.3070	227.5460	0.547	226.0700	226.0700	463
27/07/2005	GOVI 2005/11/03	228.00	Put	jGovi	40,152.0000	33,205.0000	(17.302)	0	0	0
27/07/2005	GOVI 2005/11/03	228.00	Call	jGovi	23,222.0000	28,665.0000	23.439	0	0	0
27/07/2005	J152 2006/02/28			jSwap	7.1590	7.1600	0.014	0.0000	0.0000	0
27/07/2005	J153 2010/08/31			jSwap	7.7070	7.6060	(1.310)	0.0000	0.0000	0
27/07/2005	J157 2015/09/15			jSwap	8.0700	7.9550	(1.425)	0.0000	0.0000	0
27/07/2005	J186 2026/12/21			jSwap	7.6410	7.5540	(1.139)	0.0000	0.0000	0
27/07/2005	J194 2008/02/28			jSwap	7.3810	7.2950	(1.165)	0.0000	0.0000	0
27/07/2005	J201 2014/12/22			jSwap	8.0690	7.9510	(1.462)	0.0000	0.0000	0
27/07/2005	J203 2017/09/15			jSwap	8.0630	7.9540	(1.352)	0.0000	0.0000	0
27/07/2005	J204 2018/12/21			jSwap	8.0710	7.9520	(1.474)	0.0000	0.0000	0
27/07/2005	J207 2020/01/15			jSwap	8.6760	8.5510	(1.441)	0.0000	0.0000	0

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27/07/2005	JBAR	2005/03/16			jBar	7.0000	7.0000	-	0.0000	0.0000	0
27/07/2005	JFRA	2005/08/04			jFra	7.0240	7.0200	(0.057)	0.0000	0.0000	0
27/07/2005	JFRA	2005/08/04	7.25	Call	Option on jFra	4.0000	2.0000	(50.000)	0	0	0
27/07/2005	JFRA	2005/08/04	7.25	Put	Option on jFra	558.0000	565.0000	1.254	0	0	0
27/07/2005	JFRA	2005/11/03			jFra	6.7780	6.7010	(1.136)	0.0000	0.0000	0
27/07/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	163.0000	126.0000	(22.699)	0	0	0
27/07/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	1,320.0000	1,472.0000	11.515	0	0	0
27/07/2005	JFRA	2006/02/02			jFra	6.8330	6.7460	(1.273)	0.0000	0.0000	0
27/07/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,595.0000	1,736.0000	8.840	0	0	0
27/07/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	573.0000	501.0000	(12.565)	0	0	0
27/07/2005	JFRA	2006/05/04			jFra	6.9500	6.8580	(1.324)	0.0000	0.0000	0
27/07/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,265.0000	1,157.0000	(8.538)	0	0	0
27/07/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	1,388.0000	1,505.0000	8.429	0	0	0
27/07/2005	JFRA	2006/08/03			jFra	7.1760	7.0610	(1.603)	0.0000	0.0000	0
27/07/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	1,386.0000	1,517.0000	9.452	0	0	0
27/07/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	1,817.0000	1,667.0000	(8.255)	0	0	0
27/07/2005	JFRA	2006/11/02			jFra	7.3840	7.2780	(1.436)	0.0000	0.0000	0
27/07/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,316.0000	2,166.0000	(6.477)	0	0	0
27/07/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	1,376.0000	1,486.0000	7.994	0	0	0
27/07/2005	JFRA	2007/02/01			jFra	7.6150	7.5110	(1.366)	0.0000	0.0000	500
27/07/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	2,106.0000	1,975.0000	(6.220)	0	0	0
27/07/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,825.0000	1,948.0000	6.740	0	0	0
27/07/2005	JFRA	2007/05/03			jFra	7.8900	7.7290	(2.041)	0.0000	0.0000	0
27/07/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	2,774.0000	2,555.0000	(7.895)	0	0	0
27/07/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,820.0000	1,995.0000	9.615	0	0	0
27/07/2005	JFRA	2007/08/02			jFra	7.9140	7.7860	(1.617)	0.0000	0.0000	0

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27/07/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	2,221.0000	2,360.0000	6.258	0	0	0
27/07/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	3,233.0000	3,060.0000	(5.351)	0	0	0
27/07/2005	JFRA	2007/11/01			jFra	8.1180	7.9540	(2.020)	0.0000	0.0000	0
27/07/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	2,371.0000	2,554.0000	7.718	0	0	0
27/07/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	3,995.0000	3,748.0000	(6.183)	0	0	0
27/07/2005	JN02	2005/08/04			jNote	7.1930	7.1010	(1.279)	0.0000	0.0000	0
27/07/2005	JN02	2005/08/04	7.50	Call	Option on jNote	134.0000	34.0000	(74.627)	0	0	0
27/07/2005	JN02	2005/08/04	7.50	Put	Option on jNote	5,806.0000	7,402.0000	27.489	0	0	0
27/07/2005	JN02	2005/11/03			jNote	7.3000	7.1920	(1.479)	0.0000	0.0000	0
27/07/2005	JN02	2005/11/03	7.50	Call	Option on jNote	4,170.0000	3,402.0000	(18.417)	0	0	0
27/07/2005	JN02	2005/11/03	7.50	Put	Option on jNote	7,861.0000	9,086.0000	15.583	0	0	0
27/07/2005	JN05	2005/08/04			jNote	7.8500	7.7430	(1.363)	0.0000	0.0000	0
27/07/2005	JN05	2005/08/04	8.00	Put	Option on jNote	7,558.0000	11,109.0000	46.983	0	0	0
27/07/2005	JN05	2005/08/04	8.00	Call	Option on jNote	1,352.0000	451.0000	(66.642)	0	0	0
27/07/2005	JN05	2005/11/03			jNote	7.9300	7.8170	(1.425)	0.0000	0.0000	0
27/07/2005	JN05	2005/11/03	8.00	Put	Option on jNote	14,039.0000	16,658.0000	18.655	0	0	0
27/07/2005	JN05	2005/11/03	8.00	Call	Option on jNote	11,148.0000	9,082.0000	(18.532)	0	0	0
27/07/2005	JN10	2005/08/04			jNote	8.0950	7.9790	(1.433)	0.0000	0.0000	0
27/07/2005	JN10	2005/08/04	8.00	Call	Option on jNote	9,625.0000	4,787.0000	(50.265)	0	0	0
27/07/2005	JN10	2005/08/04	8.00	Put	Option on jNote	3,106.0000	6,238.0000	100.837	0	0	0
27/07/2005	JN10	2005/11/03			jNote	8.1350	8.0140	(1.487)	0.0000	0.0000	0
27/07/2005	JN10	2005/11/03	8.00	Put	Option on jNote	15,610.0000	19,395.0000	24.247	0	0	0
27/07/2005	JN10	2005/11/03	8.00	Call	Option on jNote	24,850.0000	20,356.0000	(18.085)	0	0	0
27/07/2005	JROD	2005/07/29			jRod	6.6650	6.6650	-	0.0000	0.0000	0
27/07/2005	JROD	2005/08/31			jRod	6.7340	6.7270	(0.104)	0.0000	0.0000	0
27/07/2005	JROD	2005/09/30			jRod	6.8420	6.8350	(0.102)	0.0000	0.0000	0

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27/07/2005	JROD	2005/10/31			jRod	6.8380	6.8370	(0.015)	0.0000	0.0000	0
27/07/2005	JROD	2005/11/30			jRod	6.8730	6.8730	-	0.0000	0.0000	0
27/07/2005	JROD	2005/12/30			jRod	6.9020	6.9020	-	0.0000	0.0000	0
27/07/2005	JROD	2006/01/31			jRod	6.8660	6.8650	(0.015)	0.0000	0.0000	0
27/07/2005	JROD	2006/02/28			jRod	6.8880	6.8860	(0.029)	0.0000	0.0000	0
27/07/2005	JROD	2006/03/31			jRod	6.9170	6.9160	(0.014)	0.0000	0.0000	0
27/07/2005	JROD	2006/04/28			jRod	6.8960	6.8940	(0.029)	0.0000	0.0000	0
27/07/2005	JROD	2006/05/31			jRod	6.9250	6.9240	(0.014)	0.0000	0.0000	0
27/07/2005	R152	2005/08/04			Bond Future	7.1050	7.1010	(0.056)	0.0000	0.0000	0
27/07/2005	R152	2005/08/04	7.75	Call	Option on Bond Future	3,547.0000	3,569.0000	0.620	0	0	0
27/07/2005	R152	2005/08/04	7.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/07/2005	R152	2005/11/03			Bond Future	7.1430	7.1370	(0.084)	0.0000	0.0000	0
27/07/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	279.0000	281.0000	0.717	0	0	0
27/07/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	1,504.0000	1,487.0000	(1.130)	0	0	0
27/07/2005	R153	2005/08/04			Bond Future	7.7270	7.6140	(1.462)	0.0000	0.0000	1
27/07/2005	R153	2005/08/04	7.75	Call	Option on Bond Future	4,948.0000	8,085.0000	63.399	0	0	0
27/07/2005	R153	2005/08/04	7.75	Put	Option on Bond Future	3,874.0000	1,719.0000	(55.627)	0	0	0
27/07/2005	R153	2005/08/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/07/2005	R153	2005/08/04	9.25	Call	Option on Bond Future	68,562.0000	73,855.0000	7.720	0	0	0
27/07/2005	R153	2005/08/04	8.25	Call	Option on Bond Future	24,219.0000	29,429.0000	21.512	0	0	0
27/07/2005	R153	2005/08/04	8.75	Call	Option on Bond Future	46,611.0000	51,903.0000	11.354	0	0	0
27/07/2005	R153	2005/08/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/07/2005	R153	2005/08/04	9.00	Call	Option on Bond Future	57,653.0000	62,945.0000	9.179	0	0	0
27/07/2005	R153	2005/08/04	8.75	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0

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27/07/2005	R153	2005/08/04	8.25	Put	Option on Bond Future	99.0000	17.0000	(82.828)	0	0	0
27/07/2005	R153	2005/11/03			Bond Future	7.7700	7.6510	(1.532)	0.0000	0.0000	0
27/07/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	13,060.0000	15,789.0000	20.896	0	0	0
27/07/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	13,951.0000	11,366.0000	(18.529)	0	0	0
27/07/2005	R153	2005/11/03	8.50	Call	Option on Bond Future	36,391.0000	40,691.0000	11.816	0	0	0
27/07/2005	R153	2005/11/03	8.50	Put	Option on Bond Future	4,435.0000	3,421.0000	(22.864)	0	0	0
27/07/2005	R153	2005/11/03	8.00	Put	Option on Bond Future	9,643.0000	7,699.0000	(20.160)	0	0	0
27/07/2005	R153	2005/11/03	8.00	Call	Option on Bond Future	19,829.0000	23,199.0000	16.995	0	0	0
27/07/2005	R157	2005/08/04			Bond Future	8.0760	7.9540	(1.511)	0.0000	0.0000	2
27/07/2005	R157	2005/08/04	7.75	Put	Option on Bond Future	28,657.0000	19,300.0000	(32.652)	0	0	0
27/07/2005	R157	2005/08/04	9.25	Call	Option on Bond Future	94,623.0000	105,004.0000	10.971	0	0	0
27/07/2005	R157	2005/08/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	100
27/07/2005	R157	2005/08/04	8.25	Call	Option on Bond Future	17,619.0000	25,978.0000	47.443	0	0	0
27/07/2005	R157	2005/08/04	7.75	Call	Option on Bond Future	675.0000	1,700.0000	151.852	0	0	200
27/07/2005	R157	2005/08/04	8.75	Call	Option on Bond Future	55,510.0000	65,849.0000	18.625	0	0	0
27/07/2005	R157	2005/08/04	8.25	Put	Option on Bond Future	2,997.0000	976.0000	(67.434)	0	0	200
27/07/2005	R157	2005/08/04	9.00	Call	Option on Bond Future	75,251.0000	85,629.0000	13.791	0	0	0
27/07/2005	R157	2005/08/04	9.00	Put	Option on Bond Future	3.0000	0.0000	(100.000)	0	0	500
27/07/2005	R157	2005/08/04	8.75	Put	Option on Bond Future	48.0000	6.0000	(87.500)	0	0	400
27/07/2005	R157	2005/08/04	8.00	Put	Option on Bond Future	11,681.0000	5,810.0000	(50.261)	0	0	0
27/07/2005	R157	2005/08/04	8.00	Call	Option on Bond Future	5,227.0000	9,737.0000	86.283	0	0	0
27/07/2005	R157	2005/11/03			Bond Future	8.1160	7.9890	(1.565)	0.0000	0.0000	1
27/07/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	21,492.0000	26,458.0000	23.106	0	0	0
27/07/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	31,131.0000	25,540.0000	(17.960)	0	0	0
27/07/2005	R186	2005/08/04			Bond Future	7.6980	7.6070	(1.182)	0.0000	0.0000	0
27/07/2005	R186	2005/08/04	7.25	Call	Option on Bond Future	75.0000	197.0000	162.667	0	0	0
27/07/2005	R186	2005/08/04	7.25	Put	Option on Bond Future	58,957.0000	47,442.0000	(19.531)	0	0	0
27/07/2005	R186	2005/11/03			Bond Future	7.7120	7.6190	(1.206)	0.0000	0.0000	0
27/07/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	72,064.0000	63,315.0000	(12.141)	0	0	0
27/07/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	11,787.0000	14,836.0000	25.867	0	0	0

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27/07/2005	R194	2005/08/04			Bond Future	7.3760	7.2740	(1.383)	0.0000	0.0000	0
27/07/2005	R194	2005/08/04	7.50	Call	Option on Bond Future	4,043.0000	5,825.0000	44.076	0	0	0
27/07/2005	R194	2005/08/04	7.50	Put	Option on Bond Future	1,097.0000	448.0000	(59.161)	0	0	0
27/07/2005	R194	2005/11/03			Bond Future	7.4130	7.2980	(1.551)	0.0000	0.0000	0
27/07/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	7,918.0000	9,314.0000	17.631	0	0	0
27/07/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	6,040.0000	4,946.0000	(18.113)	0	0	0
27/07/2005	R201	2005/08/04			Bond Future	8.0910	7.9690	(1.508)	0.0000	0.0000	0
27/07/2005	R201	2005/08/04	8.00	Call	Option on Bond Future	3,530.0000	6,869.0000	94.589	0	0	0
27/07/2005	R201	2005/08/04	8.00	Put	Option on Bond Future	9,613.0000	4,787.0000	(50.203)	0	0	0
27/07/2005	R201	2005/11/03			Bond Future	8.1290	8.0020	(1.562)	0.0000	0.0000	0
27/07/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	24,477.0000	20,011.0000	(18.246)	0	0	0
27/07/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	16,027.0000	19,880.0000	24.041	0	0	0
27/07/2005	R203	2005/08/04			Bond Future	8.1050	7.9880	(1.444)	0.0000	0.0000	0
27/07/2005	R203	2005/08/04	8.00	Call	Option on Bond Future	3,568.0000	6,985.0000	95.768	0	0	0
27/07/2005	R203	2005/08/04	8.00	Put	Option on Bond Future	11,673.0000	6,053.0000	(48.145)	0	0	0
27/07/2005	R203	2005/11/03			Bond Future	8.1380	8.0180	(1.475)	0.0000	0.0000	0
27/07/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	28,754.0000	23,807.0000	(17.205)	0	0	0
27/07/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	18,251.0000	22,428.0000	22.886	0	0	0
27/07/2005	R204	2005/08/04			Bond Future	8.0950	7.9730	(1.507)	0.0000	0.0000	0
27/07/2005	R204	2005/08/04	8.25	Put	Option on Bond Future	2,796.0000	857.0000	(69.349)	0	0	0
27/07/2005	R204	2005/08/04	8.25	Call	Option on Bond Future	15,143.0000	23,073.0000	52.367	0	0	0
27/07/2005	R204	2005/11/03			Bond Future	8.1240	7.9990	(1.539)	0.0000	0.0000	0
27/07/2005	R204	2005/11/03	8.25	Put	Option on Bond Future	20,225.0000	16,175.0000	(20.025)	0	0	0
27/07/2005	R204	2005/11/03	8.25	Call	Option on Bond Future	30,143.0000	36,069.0000	19.660	0	0	0
27/07/2005	R207	2005/08/04			Bond Future	8.0630	7.9400	(1.525)	0.0000	0.0000	0
27/07/2005	R207	2005/08/04	8.00	Call	Option on Bond Future	1,073.0000	5,877.0000	447.717	0	0	0
27/07/2005	R207	2005/08/04	8.00	Put	Option on Bond Future	6,154.0000	1,002.0000	(83.718)	0	0	0

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27/07/2005	R207 2005/11/03			Bond Future	8.0890	7.9620	(1.570)	0.0000	0.0000	0
27/07/2005	R207 2005/11/03	8.00	Put	Option on Bond Future	13,937.0000	8,532.0000	(38.782)	0	0	0
27/07/2005	R207 2005/11/03	8.00	Call	Option on Bond Future	6,830.0000	11,589.0000	69.678	0	0	0

Grand Total: **2,367**