



Derivatives High/Low Report

High/Low for 17/08/2005

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
17/08/2005	GOVI 2005/11/03			jGovi	228.3270	228.6130	0.125	0.0000	0.0000	463
17/08/2005	GOVI 2005/11/03	228.00	Put	jGovi	26,030.0000	24,520.0000	(5.801)	0	0	0
17/08/2005	GOVI 2005/11/03	228.00	Call	jGovi	29,300.0000	30,650.0000	4.608	0	0	0
17/08/2005	GOVI 2006/02/02			jGovi	232.4470	232.6940	0.106	0.0000	0.0000	0
17/08/2005	GOVI 2006/02/02	230.00	Put	jGovi	20,742.0000	19,751.0000	(4.778)	0	0	0
17/08/2005	GOVI 2006/02/02	230.00	Call	jGovi	45,212.0000	46,691.0000	3.271	0	0	0
17/08/2005	J152 2006/02/28			jSwap	7.1650	7.1650	-	0.0000	0.0000	0
17/08/2005	J153 2010/08/31			jSwap	7.5550	7.5360	(0.251)	0.0000	0.0000	0
17/08/2005	J157 2015/09/15			jSwap	7.8680	7.8490	(0.241)	0.0000	0.0000	0
17/08/2005	J186 2026/12/21			jSwap	7.4600	7.4400	(0.268)	0.0000	0.0000	0
17/08/2005	J194 2008/02/28			jSwap	7.2990	7.2770	(0.301)	0.0000	0.0000	0
17/08/2005	J201 2014/12/22			jSwap	7.8420	7.8170	(0.319)	0.0000	0.0000	0
17/08/2005	J203 2017/09/15			jSwap	7.8640	7.8490	(0.191)	0.0000	0.0000	0
17/08/2005	J204 2018/12/21			jSwap	7.8690	7.8490	(0.254)	0.0000	0.0000	0
17/08/2005	J207 2020/01/15			jSwap	8.4700	8.4460	(0.283)	0.0000	0.0000	0

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17/08/2005	JBAR	2005/03/16			jBar	7.0000	7.0000	-	0.0000	0.0000	0
17/08/2005	JFRA	2005/11/03			jFra	6.8540	6.8490	(0.073)	0.0000	0.0000	0
17/08/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	1,128.0000	1,135.0000	0.621	0	0	0
17/08/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	157.0000	152.0000	(3.185)	0	0	0
17/08/2005	JFRA	2006/02/02			jFra	6.8040	6.7780	(0.382)	0.0000	0.0000	0
17/08/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	497.0000	475.0000	(4.427)	0	0	0
17/08/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,591.0000	1,632.0000	2.577	0	0	0
17/08/2005	JFRA	2006/05/04			jFra	6.8990	6.8740	(0.362)	0.0000	0.0000	0
17/08/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,155.0000	1,124.0000	(2.684)	0	0	0
17/08/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	1,403.0000	1,433.0000	2.138	0	0	0
17/08/2005	JFRA	2006/08/03			jFra	7.0430	7.0210	(0.312)	0.0000	0.0000	0
17/08/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	1,601.0000	1,571.0000	(1.874)	0	0	0
17/08/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	1,495.0000	1,520.0000	1.672	0	0	0
17/08/2005	JFRA	2006/11/02			jFra	7.2170	7.1880	(0.402)	0.0000	0.0000	0
17/08/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	1,513.0000	1,544.0000	2.049	0	0	0
17/08/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,045.0000	2,004.0000	(2.005)	0	0	0
17/08/2005	JFRA	2007/02/01			jFra	7.4130	7.3840	(0.391)	0.0000	0.0000	500
17/08/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	2,034.0000	2,069.0000	1.721	0	0	0
17/08/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	1,821.0000	1,785.0000	(1.977)	0	0	0
17/08/2005	JFRA	2007/05/03			jFra	7.5730	7.5470	(0.343)	0.0000	0.0000	0
17/08/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	2,319.0000	2,285.0000	(1.466)	0	0	0
17/08/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	2,141.0000	2,170.0000	1.355	0	0	0
17/08/2005	JFRA	2007/08/02			jFra	7.7290	7.6800	(0.634)	0.0000	0.0000	0
17/08/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	2,388.0000	2,443.0000	2.303	0	0	0
17/08/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	2,948.0000	2,883.0000	(2.205)	0	0	0
17/08/2005	JFRA	2007/11/01			jFra	7.8710	7.8120	(0.750)	0.0000	0.0000	0

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17/08/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	3,590.0000	3,503.0000	(2.423)	0	0	0
17/08/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	2,614.0000	2,683.0000	2.640	0	0	0
17/08/2005	JN02	2005/11/03			jNote	7.1780	7.1520	(0.362)	0.0000	0.0000	0
17/08/2005	JN02	2005/11/03	7.50	Put	Option on jNote	8,687.0000	8,987.0000	3.453	0	0	0
17/08/2005	JN02	2005/11/03	7.50	Call	Option on jNote	2,751.0000	2,571.0000	(6.543)	0	0	0
17/08/2005	JN02	2006/02/02			jNote	7.3080	7.2750	(0.452)	0.0000	0.0000	0
17/08/2005	JN02	2006/02/02	7.25	Call	Option on jNote	14,154.0000	13,807.0000	(2.452)	0	0	0
17/08/2005	JN02	2006/02/02	7.25	Put	Option on jNote	13,070.0000	13,334.0000	2.020	0	0	0
17/08/2005	JN05	2005/11/03			jNote	7.7590	7.7370	(0.284)	0.0000	0.0000	0
17/08/2005	JN05	2005/11/03	8.00	Call	Option on jNote	6,895.0000	6,509.0000	(5.598)	0	0	0
17/08/2005	JN05	2005/11/03	8.00	Put	Option on jNote	16,879.0000	17,410.0000	3.146	0	0	0
17/08/2005	JN05	2006/02/02			jNote	7.8390	7.8170	(0.281)	0.0000	0.0000	0
17/08/2005	JN05	2006/02/02	7.75	Call	Option on jNote	15,504.0000	14,983.0000	(3.360)	0	0	0
17/08/2005	JN05	2006/02/02	7.75	Put	Option on jNote	11,829.0000	12,214.0000	3.255	0	0	0
17/08/2005	JN10	2005/11/03			jNote	7.9330	7.9130	(0.252)	0.0000	0.0000	0
17/08/2005	JN10	2005/11/03	8.00	Put	Option on jNote	20,210.0000	20,869.0000	3.261	0	0	0
17/08/2005	JN10	2005/11/03	8.00	Call	Option on jNote	15,584.0000	14,857.0000	(4.665)	0	0	0
17/08/2005	JN10	2006/02/02			jNote	7.9710	7.9510	(0.251)	0.0000	0.0000	0
17/08/2005	JN10	2006/02/02	8.00	Call	Option on jNote	12,651.0000	11,973.0000	(5.359)	0	0	0
17/08/2005	JN10	2006/02/02	8.00	Put	Option on jNote	14,648.0000	15,351.0000	4.799	0	0	0
17/08/2005	JROD	2005/08/31			jRod	6.6750	6.6730	(0.030)	0.0000	0.0000	0
17/08/2005	JROD	2005/09/30			jRod	6.7650	6.7570	(0.118)	0.0000	0.0000	0
17/08/2005	JROD	2005/10/31			jRod	6.8730	6.8680	(0.073)	0.0000	0.0000	0
17/08/2005	JROD	2005/11/30			jRod	6.8490	6.8490	-	0.0000	0.0000	0

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17/08/2005	JROD	2005/12/30			jRod	6.8850	6.8860	0.015	0.0000	0.0000	0
17/08/2005	JROD	2006/01/31			jRod	6.9160	6.9160	-	0.0000	0.0000	0
17/08/2005	JROD	2006/02/28			jRod	6.8750	6.8740	(0.015)	0.0000	0.0000	0
17/08/2005	JROD	2006/03/31			jRod	6.9000	6.8990	(0.014)	0.0000	0.0000	0
17/08/2005	JROD	2006/04/28			jRod	6.9250	6.9240	(0.014)	0.0000	0.0000	0
17/08/2005	JROD	2006/05/31			jRod	6.9000	6.8990	(0.014)	0.0000	0.0000	0
17/08/2005	JROD	2006/06/30			jRod	6.9230	6.9220	(0.014)	0.0000	0.0000	0
17/08/2005	JROD	2006/07/31			jRod	6.9450	6.9450	-	0.0000	0.0000	0
17/08/2005	JROD	2006/08/31			jRod	6.9190	6.9180	(0.014)	0.0000	0.0000	0
17/08/2005	R152	2005/11/03			Bond Future	7.1830	7.1890	0.084	0.0000	0.0000	0
17/08/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	1,538.0000	1,550.0000	0.780	0	0	0
17/08/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	188.0000	182.0000	(3.191)	0	0	0
17/08/2005	R153	2005/11/03			Bond Future	7.6000	7.5750	(0.329)	0.0000	0.0000	303
17/08/2005	R153	2005/11/03	8.00	Put	Option on Bond Future	5,233.0000	4,868.0000	(6.975)	0	0	0
17/08/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	15,189.0000	15,797.0000	4.003	0	0	0
17/08/2005	R153	2005/11/03	8.00	Call	Option on Bond Future	23,019.0000	23,777.0000	3.293	0	0	0
17/08/2005	R153	2005/11/03	9.00	Call	Option on Bond Future	61,496.0000	62,550.0000	1.714	0	0	0
17/08/2005	R153	2005/11/03	9.00	Put	Option on Bond Future	672.0000	604.0000	(10.119)	0	0	5
17/08/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	8,480.0000	7,965.0000	(6.073)	0	0	0
17/08/2005	R153	2005/11/03	8.50	Put	Option on Bond Future	1,889.0000	1,726.0000	(8.629)	0	0	0
17/08/2005	R153	2005/11/03	8.50	Call	Option on Bond Future	41,446.0000	42,405.0000	2.314	0	0	0
17/08/2005	R153	2006/02/02			Bond Future	7.6290	7.6040	(0.328)	0.0000	0.0000	0
17/08/2005	R153	2006/02/02	7.50	Call	Option on Bond Future	13,732.0000	14,172.0000	3.204	0	0	0
17/08/2005	R153	2006/02/02	7.50	Put	Option on Bond Future	19,246.0000	18,621.0000	(3.247)	0	0	0

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17/08/2005	R157	2005/11/03			Bond Future	7.9000	7.8730	(0.342)	0.0000	0.0000	3
17/08/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	17,746.0000	16,649.0000	(6.182)	0	0	0
17/08/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	26,131.0000	27,310.0000	4.512	0	0	0
17/08/2005	R157	2006/02/02			Bond Future	7.9250	7.9020	(0.290)	0.0000	0.0000	0
17/08/2005	R157	2006/02/02	8.00	Call	Option on Bond Future	35,961.0000	36,899.0000	2.608	0	0	0
17/08/2005	R157	2006/02/02	8.00	Put	Option on Bond Future	29,813.0000	28,857.0000	(3.207)	0	0	0
17/08/2005	R186	2005/11/03			Bond Future	7.5250	7.5040	(0.279)	0.0000	0.0000	0
17/08/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	51,463.0000	49,465.0000	(3.882)	0	0	0
17/08/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	15,079.0000	15,806.0000	4.821	0	0	0
17/08/2005	R186	2006/02/02			Bond Future	7.5320	7.5110	(0.279)	0.0000	0.0000	0
17/08/2005	R186	2006/02/02	7.50	Call	Option on Bond Future	44,975.0000	46,212.0000	2.750	0	0	0
17/08/2005	R186	2006/02/02	7.50	Put	Option on Bond Future	49,101.0000	47,632.0000	(2.992)	0	0	0
17/08/2005	R194	2005/11/03			Bond Future	7.3080	7.2790	(0.397)	0.0000	0.0000	0
17/08/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	3,536.0000	3,273.0000	(7.438)	0	0	0
17/08/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	7,687.0000	8,053.0000	4.761	0	0	0
17/08/2005	R194	2006/02/02			Bond Future	7.3280	7.2940	(0.464)	0.0000	0.0000	0
17/08/2005	R194	2006/02/02	7.25	Put	Option on Bond Future	7,909.0000	7,542.0000	(4.640)	0	0	0
17/08/2005	R194	2006/02/02	7.25	Call	Option on Bond Future	6,394.0000	6,687.0000	4.582	0	0	0
17/08/2005	R201	2005/11/03			Bond Future	7.8870	7.8600	(0.342)	0.0000	0.0000	0
17/08/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	20,775.0000	21,724.0000	4.568	0	0	0
17/08/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	13,299.0000	12,453.0000	(6.361)	0	0	0
17/08/2005	R201	2006/02/02			Bond Future	7.9140	7.8860	(0.354)	0.0000	0.0000	0
17/08/2005	R201	2006/02/02	7.75	Put	Option on Bond Future	30,047.0000	28,969.0000	(3.588)	0	0	0
17/08/2005	R201	2006/02/02	7.75	Call	Option on Bond Future	19,316.0000	20,060.0000	3.852	0	0	0
17/08/2005	R203	2005/11/03			Bond Future	7.9200	7.9040	(0.202)	0.0000	0.0000	0
17/08/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	17,788.0000	17,116.0000	(3.778)	0	0	0
17/08/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	23,944.0000	24,509.0000	2.360	0	0	0

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17/08/2005	R203	2006/02/02			Bond Future	7.9450	7.9280	(0.214)	0.0000	0.0000	0
17/08/2005	R203	2006/02/02	8.00	Put	Option on Bond Future	28,926.0000	28,239.0000	(2.375)	0	0	0
17/08/2005	R203	2006/02/02	8.00	Call	Option on Bond Future	33,097.0000	33,704.0000	1.834	0	0	0
17/08/2005	R204	2005/11/03			Bond Future	7.9120	7.8910	(0.265)	0.0000	0.0000	0
17/08/2005	R204	2005/11/03	8.25	Call	Option on Bond Future	38,287.0000	39,356.0000	2.792	0	0	0
17/08/2005	R204	2005/11/03	8.25	Put	Option on Bond Future	11,369.0000	10,733.0000	(5.594)	0	0	0
17/08/2005	R204	2006/02/02			Bond Future	7.9330	7.9110	(0.277)	0.0000	0.0000	0
17/08/2005	R204	2006/02/02	8.00	Call	Option on Bond Future	35,084.0000	35,953.0000	2.477	0	0	0
17/08/2005	R204	2006/02/02	8.00	Put	Option on Bond Future	29,741.0000	28,846.0000	(3.009)	0	0	0
17/08/2005	R207	2005/11/03			Bond Future	7.8830	7.8590	(0.304)	0.0000	0.0000	0
17/08/2005	R207	2005/11/03	8.00	Call	Option on Bond Future	14,462.0000	15,748.0000	8.892	0	0	0
17/08/2005	R207	2005/11/03	8.00	Put	Option on Bond Future	5,005.0000	4,335.0000	(13.387)	0	0	0
17/08/2005	R207	2006/02/02			Bond Future	7.9010	7.8770	(0.304)	0.0000	0.0000	0
17/08/2005	R207	2006/02/02	8.00	Call	Option on Bond Future	17,225.0000	18,378.0000	6.694	0	0	0
17/08/2005	R207	2006/02/02	8.00	Put	Option on Bond Future	9,305.0000	8,524.0000	(8.393)	0	0	0

Grand Total: **1,274**