



Derivatives High/Low Report

High/Low for 22/08/2005

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
22/08/2005	GOVI 2005/11/03			jGovi	228.1900	228.4290	0.105	0.0000	0.0000	463
22/08/2005	GOVI 2005/11/03	228.00	Call	jGovi	28,057.0000	28,771.0000	2.545	0	0	0
22/08/2005	GOVI 2005/11/03	228.00	Put	jGovi	26,157.0000	24,481.0000	(6.407)	0	0	0
22/08/2005	GOVI 2006/02/02			jGovi	232.2550	232.5000	0.105	0.0000	0.0000	0
22/08/2005	GOVI 2006/02/02	230.00	Put	jGovi	21,197.0000	20,013.0000	(5.586)	0	0	0
22/08/2005	GOVI 2006/02/02	230.00	Call	jGovi	43,747.0000	45,013.0000	2.894	0	0	0
22/08/2005	J152 2006/02/28			jSwap	7.1680	7.1680	-	0.0000	0.0000	0
22/08/2005	J153 2010/08/31			jSwap	7.5680	7.5500	(0.238)	0.0000	0.0000	0
22/08/2005	J157 2015/09/15			jSwap	7.8860	7.8680	(0.228)	0.0000	0.0000	0
22/08/2005	J186 2026/12/21			jSwap	7.4870	7.4670	(0.267)	0.0000	0.0000	0
22/08/2005	J194 2008/02/28			jSwap	7.2890	7.2720	(0.233)	0.0000	0.0000	0
22/08/2005	J201 2014/12/22			jSwap	7.8550	7.8360	(0.242)	0.0000	0.0000	0
22/08/2005	J203 2017/09/15			jSwap	7.8810	7.8620	(0.241)	0.0000	0.0000	0
22/08/2005	J204 2018/12/21			jSwap	7.8770	7.8580	(0.241)	0.0000	0.0000	0
22/08/2005	J207 2020/01/15			jSwap	8.4750	8.4550	(0.236)	0.0000	0.0000	0

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22/08/2005	JBAR	2005/03/16			jBar	7.0000	7.0000	-	0.0000	0.0000	0
22/08/2005	JFRA	2005/11/03			jFra	6.8570	6.8640	0.102	0.0000	0.0000	0
22/08/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	152.0000	148.0000	(2.632)	0	0	0
22/08/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	1,115.0000	1,094.0000	(1.883)	0	0	0
22/08/2005	JFRA	2006/02/02			jFra	6.7850	6.7800	(0.074)	0.0000	0.0000	0
22/08/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	475.0000	464.0000	(2.316)	0	0	0
22/08/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,615.0000	1,616.0000	0.062	0	0	0
22/08/2005	JFRA	2006/05/04			jFra	6.8650	6.8720	0.102	0.0000	0.0000	0
22/08/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	1,440.0000	1,424.0000	(1.111)	0	0	0
22/08/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,109.0000	1,110.0000	0.090	0	0	0
22/08/2005	JFRA	2006/08/03			jFra	7.0190	7.0190	-	0.0000	0.0000	0
22/08/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	1,564.0000	1,558.0000	(0.384)	0	0	0
22/08/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	1,518.0000	1,511.0000	(0.461)	0	0	0
22/08/2005	JFRA	2006/11/02			jFra	7.1980	7.1950	(0.042)	0.0000	0.0000	0
22/08/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	1,529.0000	1,526.0000	(0.196)	0	0	0
22/08/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,013.0000	2,004.0000	(0.447)	0	0	0
22/08/2005	JFRA	2007/02/01			jFra	7.3880	7.3800	(0.108)	0.0000	0.0000	500
22/08/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	2,060.0000	2,065.0000	0.243	0	0	0
22/08/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	1,786.0000	1,771.0000	(0.840)	0	0	0
22/08/2005	JFRA	2007/05/03			jFra	7.5470	7.5280	(0.252)	0.0000	0.0000	0
22/08/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	2,282.0000	2,253.0000	(1.271)	0	0	0
22/08/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	2,167.0000	2,184.0000	0.784	0	0	0
22/08/2005	JFRA	2007/08/02			jFra	7.6890	7.6480	(0.533)	0.0000	0.0000	0
22/08/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	2,891.0000	2,833.0000	(2.006)	0	0	0
22/08/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	2,429.0000	2,471.0000	1.729	0	0	0
22/08/2005	JFRA	2007/11/01			jFra	7.8290	7.7710	(0.741)	0.0000	0.0000	0

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22/08/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	2,658.0000	2,723.0000	2.445	0	0	0
22/08/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	3,524.0000	3,436.0000	(2.497)	0	0	0
22/08/2005	JN02	2005/11/03			jNote	7.1560	7.1490	(0.098)	0.0000	0.0000	0
22/08/2005	JN02	2005/11/03	7.50	Put	Option on jNote	8,886.0000	8,890.0000	0.045	0	0	0
22/08/2005	JN02	2005/11/03	7.50	Call	Option on jNote	2,531.0000	2,401.0000	(5.136)	0	0	0
22/08/2005	JN02	2006/02/02			jNote	7.2800	7.2640	(0.220)	0.0000	0.0000	0
22/08/2005	JN02	2006/02/02	7.25	Call	Option on jNote	13,768.0000	13,503.0000	(1.925)	0	0	0
22/08/2005	JN02	2006/02/02	7.25	Put	Option on jNote	13,212.0000	13,235.0000	0.174	0	0	0
22/08/2005	JN05	2005/11/03			jNote	7.7500	7.7270	(0.297)	0.0000	0.0000	0
22/08/2005	JN05	2005/11/03	8.00	Put	Option on jNote	16,923.0000	17,353.0000	2.541	0	0	0
22/08/2005	JN05	2005/11/03	8.00	Call	Option on jNote	6,562.0000	6,034.0000	(8.046)	0	0	0
22/08/2005	JN05	2006/02/02			jNote	7.8310	7.8050	(0.332)	0.0000	0.0000	0
22/08/2005	JN05	2006/02/02	7.75	Put	Option on jNote	11,862.0000	12,249.0000	3.263	0	0	0
22/08/2005	JN05	2006/02/02	7.75	Call	Option on jNote	15,209.0000	14,522.0000	(4.517)	0	0	0
22/08/2005	JN10	2005/11/03			jNote	7.9290	7.9100	(0.240)	0.0000	0.0000	0
22/08/2005	JN10	2005/11/03	8.00	Put	Option on jNote	20,024.0000	20,415.0000	1.953	0	0	0
22/08/2005	JN10	2005/11/03	8.00	Call	Option on jNote	15,120.0000	14,195.0000	(6.118)	0	0	0
22/08/2005	JN10	2006/02/02			jNote	7.9680	7.9470	(0.264)	0.0000	0.0000	0
22/08/2005	JN10	2006/02/02	8.00	Call	Option on jNote	12,433.0000	11,647.0000	(6.322)	0	0	0
22/08/2005	JN10	2006/02/02	8.00	Put	Option on jNote	14,638.0000	15,301.0000	4.529	0	0	0
22/08/2005	JROD	2005/08/31			jRod	6.5220	6.6670	2.223	0.0000	0.0000	0
22/08/2005	JROD	2005/09/30			jRod	6.6060	6.7440	2.089	0.0000	0.0000	0
22/08/2005	JROD	2005/10/31			jRod	6.7170	6.8530	2.025	0.0000	0.0000	0
22/08/2005	JROD	2005/11/30			jRod	6.7700	6.8410	1.049	0.0000	0.0000	0

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22/08/2005	JROD	2005/12/30			jRod	6.8080	6.8810	1.072	0.0000	0.0000	0
22/08/2005	JROD	2006/01/31			jRod	6.8430	6.9150	1.052	0.0000	0.0000	0
22/08/2005	JROD	2006/02/28			jRod	6.8270	6.8760	0.718	0.0000	0.0000	0
22/08/2005	JROD	2006/03/31			jRod	6.8530	6.9010	0.700	0.0000	0.0000	0
22/08/2005	JROD	2006/04/28			jRod	6.8780	6.9270	0.712	0.0000	0.0000	0
22/08/2005	JROD	2006/05/31			jRod	6.8650	6.9020	0.539	0.0000	0.0000	0
22/08/2005	JROD	2006/06/30			jRod	6.8870	6.9250	0.552	0.0000	0.0000	0
22/08/2005	JROD	2006/07/31			jRod	6.9100	6.9470	0.535	0.0000	0.0000	0
22/08/2005	JROD	2006/08/31			jRod	6.8910	6.9210	0.435	0.0000	0.0000	0
22/08/2005	R152	2005/11/03			Bond Future	7.1700	7.1760	0.084	0.0000	0.0000	0
22/08/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	188.0000	175.0000	(6.915)	0	0	0
22/08/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	1,497.0000	1,503.0000	0.401	0	0	0
22/08/2005	R153	2005/11/03			Bond Future	7.6120	7.5910	(0.276)	0.0000	0.0000	308
22/08/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	14,654.0000	14,999.0000	2.354	0	0	0
22/08/2005	R153	2005/11/03	8.50	Call	Option on Bond Future	40,844.0000	41,563.0000	1.760	0	0	0
22/08/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	8,484.0000	7,886.0000	(7.049)	0	0	0
22/08/2005	R153	2005/11/03	9.00	Put	Option on Bond Future	631.0000	531.0000	(15.848)	0	0	5
22/08/2005	R153	2005/11/03	9.00	Call	Option on Bond Future	60,916.0000	61,759.0000	1.384	0	0	0
22/08/2005	R153	2005/11/03	8.00	Put	Option on Bond Future	5,185.0000	4,734.0000	(8.698)	0	0	0
22/08/2005	R153	2005/11/03	8.00	Call	Option on Bond Future	22,434.0000	22,924.0000	2.184	0	0	0
22/08/2005	R153	2005/11/03	8.50	Put	Option on Bond Future	1,826.0000	1,603.0000	(12.212)	0	0	0
22/08/2005	R153	2006/02/02			Bond Future	7.6450	7.6220	(0.301)	0.0000	0.0000	0
22/08/2005	R153	2006/02/02	7.50	Put	Option on Bond Future	19,478.0000	18,795.0000	(3.507)	0	0	0
22/08/2005	R153	2006/02/02	7.50	Call	Option on Bond Future	13,282.0000	13,579.0000	2.236	0	0	0

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22/08/2005	R157	2005/11/03			Bond Future	7.9140	7.8930	(0.265)	0.0000	0.0000	3
22/08/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	17,847.0000	16,666.0000	(6.617)	0	0	0
22/08/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	25,054.0000	25,640.0000	2.339	0	0	0
22/08/2005	R157	2006/02/02			Bond Future	7.9460	7.9240	(0.277)	0.0000	0.0000	0
22/08/2005	R157	2006/02/02	8.00	Put	Option on Bond Future	30,321.0000	29,193.0000	(3.720)	0	0	0
22/08/2005	R157	2006/02/02	8.00	Call	Option on Bond Future	34,745.0000	35,424.0000	1.954	0	0	0
22/08/2005	R186	2005/11/03			Bond Future	7.5500	7.5290	(0.278)	0.0000	0.0000	0
22/08/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	13,566.0000	13,896.0000	2.433	0	0	0
22/08/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	53,184.0000	50,799.0000	(4.484)	0	0	0
22/08/2005	R186	2006/02/02			Bond Future	7.5580	7.5370	(0.278)	0.0000	0.0000	0
22/08/2005	R186	2006/02/02	7.50	Put	Option on Bond Future	50,361.0000	48,585.0000	(3.527)	0	0	0
22/08/2005	R186	2006/02/02	7.50	Call	Option on Bond Future	42,898.0000	43,817.0000	2.142	0	0	0
22/08/2005	R194	2005/11/03			Bond Future	7.2960	7.2740	(0.302)	0.0000	0.0000	0
22/08/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	3,341.0000	3,072.0000	(8.051)	0	0	0
22/08/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	7,753.0000	7,961.0000	2.683	0	0	0
22/08/2005	R194	2006/02/02			Bond Future	7.3150	7.2900	(0.342)	0.0000	0.0000	0
22/08/2005	R194	2006/02/02	7.25	Put	Option on Bond Future	7,713.0000	7,397.0000	(4.097)	0	0	0
22/08/2005	R194	2006/02/02	7.25	Call	Option on Bond Future	6,450.0000	6,619.0000	2.620	0	0	0
22/08/2005	R201	2005/11/03			Bond Future	7.9010	7.8800	(0.266)	0.0000	0.0000	0
22/08/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	13,378.0000	12,466.0000	(6.817)	0	0	0
22/08/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	19,924.0000	20,407.0000	2.424	0	0	0
22/08/2005	R201	2006/02/02			Bond Future	7.9290	7.9070	(0.277)	0.0000	0.0000	0
22/08/2005	R201	2006/02/02	7.75	Put	Option on Bond Future	30,384.0000	29,367.0000	(3.347)	0	0	0
22/08/2005	R201	2006/02/02	7.75	Call	Option on Bond Future	18,678.0000	19,091.0000	2.211	0	0	0
22/08/2005	R203	2005/11/03			Bond Future	7.9390	7.9180	(0.265)	0.0000	0.0000	0
22/08/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	18,051.0000	16,924.0000	(6.243)	0	0	0
22/08/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	22,740.0000	23,234.0000	2.172	0	0	0

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22/08/2005	R203	2006/02/02			Bond Future	7.9660	7.9440	(0.276)	0.0000	0.0000	0
22/08/2005	R203	2006/02/02	8.00	Put	Option on Bond Future	29,399.0000	28,341.0000	(3.599)	0	0	0
22/08/2005	R203	2006/02/02	8.00	Call	Option on Bond Future	31,974.0000	32,587.0000	1.917	0	0	0
22/08/2005	R204	2005/11/03			Bond Future	7.9210	7.9000	(0.265)	0.0000	0.0000	0
22/08/2005	R204	2005/11/03	8.25	Put	Option on Bond Future	11,211.0000	10,316.0000	(7.983)	0	0	0
22/08/2005	R204	2005/11/03	8.25	Call	Option on Bond Future	37,400.0000	38,208.0000	2.160	0	0	0
22/08/2005	R204	2006/02/02			Bond Future	7.9430	7.9220	(0.264)	0.0000	0.0000	0
22/08/2005	R204	2006/02/02	8.00	Call	Option on Bond Future	34,366.0000	34,990.0000	1.816	0	0	0
22/08/2005	R204	2006/02/02	8.00	Put	Option on Bond Future	29,823.0000	28,765.0000	(3.548)	0	0	0
22/08/2005	R207	2005/11/03			Bond Future	7.8870	7.8670	(0.254)	0.0000	0.0000	0
22/08/2005	R207	2005/11/03	8.00	Call	Option on Bond Future	14,088.0000	15,038.0000	6.743	0	0	0
22/08/2005	R207	2005/11/03	8.00	Put	Option on Bond Future	4,957.0000	4,278.0000	(13.698)	0	0	0
22/08/2005	R207	2006/02/02			Bond Future	7.9060	7.8850	(0.266)	0.0000	0.0000	0
22/08/2005	R207	2006/02/02	8.00	Call	Option on Bond Future	16,872.0000	17,792.0000	5.453	0	0	0
22/08/2005	R207	2006/02/02	8.00	Put	Option on Bond Future	9,355.0000	8,584.0000	(8.242)	0	0	0

Grand Total: **1,279**