



Derivatives High/Low Report

High/Low for 19/08/2005

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
19/08/2005	GOVI 2005/11/03			jGovi	227.9360	228.1900	0.111	0.0000	0.0000	463
19/08/2005	GOVI 2005/11/03	228.00	Call	jGovi	26,941.0000	28,057.0000	4.142	0	0	0
19/08/2005	GOVI 2005/11/03	228.00	Put	jGovi	27,581.0000	26,157.0000	(5.163)	0	0	0
19/08/2005	GOVI 2006/02/02			jGovi	232.1140	232.2550	0.061	0.0000	0.0000	0
19/08/2005	GOVI 2006/02/02	230.00	Call	jGovi	42,967.0000	43,747.0000	1.815	0	0	0
19/08/2005	GOVI 2006/02/02	230.00	Put	jGovi	21,827.0000	21,197.0000	(2.886)	0	0	0
19/08/2005	J152 2006/02/28			jSwap	7.1680	7.1680	-	0.0000	0.0000	0
19/08/2005	J153 2010/08/31			jSwap	7.5770	7.5680	(0.119)	0.0000	0.0000	0
19/08/2005	J157 2015/09/15			jSwap	7.9010	7.8860	(0.190)	0.0000	0.0000	0
19/08/2005	J186 2026/12/21			jSwap	7.4950	7.4870	(0.107)	0.0000	0.0000	0
19/08/2005	J194 2008/02/28			jSwap	7.2980	7.2890	(0.123)	0.0000	0.0000	0
19/08/2005	J201 2014/12/22			jSwap	7.8700	7.8550	(0.191)	0.0000	0.0000	0
19/08/2005	J203 2017/09/15			jSwap	7.8960	7.8810	(0.190)	0.0000	0.0000	0
19/08/2005	J204 2018/12/21			jSwap	7.8970	7.8770	(0.253)	0.0000	0.0000	0
19/08/2005	J207 2020/01/15			jSwap	8.4970	8.4750	(0.259)	0.0000	0.0000	0

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19/08/2005	JBAR	2005/03/16			jBar	7.0000	7.0000	-	0.0000	0.0000	0
19/08/2005	JFRA	2005/11/03			jFra	6.8470	6.8570	0.146	0.0000	0.0000	0
19/08/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	1,137.0000	1,115.0000	(1.935)	0	0	0
19/08/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	149.0000	152.0000	2.013	0	0	0
19/08/2005	JFRA	2006/02/02			jFra	6.7820	6.7850	0.044	0.0000	0.0000	0
19/08/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	475.0000	475.0000	-	0	0	0
19/08/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,623.0000	1,615.0000	(0.493)	0	0	0
19/08/2005	JFRA	2006/05/04			jFra	6.8760	6.8650	(0.160)	0.0000	0.0000	0
19/08/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	1,428.0000	1,440.0000	0.840	0	0	0
19/08/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,124.0000	1,109.0000	(1.335)	0	0	0
19/08/2005	JFRA	2006/08/03			jFra	7.0180	7.0190	0.014	0.0000	0.0000	0
19/08/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	1,565.0000	1,564.0000	(0.064)	0	0	0
19/08/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	1,521.0000	1,518.0000	(0.197)	0	0	0
19/08/2005	JFRA	2006/11/02			jFra	7.1920	7.1980	0.083	0.0000	0.0000	0
19/08/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	1,537.0000	1,529.0000	(0.520)	0	0	0
19/08/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,008.0000	2,013.0000	0.249	0	0	0
19/08/2005	JFRA	2007/02/01			jFra	7.3820	7.3880	0.081	0.0000	0.0000	500
19/08/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	2,070.0000	2,060.0000	(0.483)	0	0	0
19/08/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	1,781.0000	1,786.0000	0.281	0	0	0
19/08/2005	JFRA	2007/05/03			jFra	7.5370	7.5470	0.133	0.0000	0.0000	0
19/08/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	2,180.0000	2,167.0000	(0.596)	0	0	0
19/08/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	2,271.0000	2,282.0000	0.484	0	0	0
19/08/2005	JFRA	2007/08/02			jFra	7.6900	7.6890	(0.013)	0.0000	0.0000	0
19/08/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	2,894.0000	2,891.0000	(0.104)	0	0	0
19/08/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	2,429.0000	2,429.0000	-	0	0	0
19/08/2005	JFRA	2007/11/01			jFra	7.8370	7.8290	(0.102)	0.0000	0.0000	0

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19/08/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	2,651.0000	2,658.0000	0.264	0	0	0
19/08/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	3,537.0000	3,524.0000	(0.368)	0	0	0
19/08/2005	JN02	2005/11/03			jNote	7.1530	7.1560	0.042	0.0000	0.0000	0
19/08/2005	JN02	2005/11/03	7.50	Put	Option on jNote	8,953.0000	8,886.0000	(0.748)	0	0	0
19/08/2005	JN02	2005/11/03	7.50	Call	Option on jNote	2,543.0000	2,531.0000	(0.472)	0	0	0
19/08/2005	JN02	2006/02/02			jNote	7.2790	7.2800	0.014	0.0000	0.0000	0
19/08/2005	JN02	2006/02/02	7.25	Put	Option on jNote	13,259.0000	13,212.0000	(0.354)	0	0	0
19/08/2005	JN02	2006/02/02	7.25	Call	Option on jNote	13,802.0000	13,768.0000	(0.246)	0	0	0
19/08/2005	JN05	2005/11/03			jNote	7.7510	7.7500	(0.013)	0.0000	0.0000	0
19/08/2005	JN05	2005/11/03	8.00	Call	Option on jNote	6,644.0000	6,562.0000	(1.234)	0	0	0
19/08/2005	JN05	2005/11/03	8.00	Put	Option on jNote	16,963.0000	16,923.0000	(0.236)	0	0	0
19/08/2005	JN05	2006/02/02			jNote	7.8310	7.8310	-	0.0000	0.0000	0
19/08/2005	JN05	2006/02/02	7.75	Put	Option on jNote	11,902.0000	11,862.0000	(0.336)	0	0	0
19/08/2005	JN05	2006/02/02	7.75	Call	Option on jNote	15,249.0000	15,209.0000	(0.262)	0	0	0
19/08/2005	JN10	2005/11/03			jNote	7.9290	7.9290	-	0.0000	0.0000	0
19/08/2005	JN10	2005/11/03	8.00	Put	Option on jNote	20,138.0000	20,024.0000	(0.566)	0	0	0
19/08/2005	JN10	2005/11/03	8.00	Call	Option on jNote	15,234.0000	15,120.0000	(0.748)	0	0	0
19/08/2005	JN10	2006/02/02			jNote	7.9680	7.9680	-	0.0000	0.0000	0
19/08/2005	JN10	2006/02/02	8.00	Call	Option on jNote	12,473.0000	12,433.0000	(0.321)	0	0	0
19/08/2005	JN10	2006/02/02	8.00	Put	Option on jNote	14,678.0000	14,638.0000	(0.273)	0	0	0
19/08/2005	JROD	2005/08/31			jRod	6.6720	6.5220	(2.248)	0.0000	0.0000	0
19/08/2005	JROD	2005/09/30			jRod	6.7560	6.6060	(2.220)	0.0000	0.0000	0
19/08/2005	JROD	2005/10/31			jRod	6.8650	6.7170	(2.156)	0.0000	0.0000	0
19/08/2005	JROD	2005/11/30			jRod	6.8470	6.7700	(1.125)	0.0000	0.0000	0

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19/08/2005	JROD	2005/12/30			jRod	6.8860	6.8080	(1.133)	0.0000	0.0000	0
19/08/2005	JROD	2006/01/31			jRod	6.9190	6.8430	(1.098)	0.0000	0.0000	0
19/08/2005	JROD	2006/02/28			jRod	6.8780	6.8270	(0.741)	0.0000	0.0000	0
19/08/2005	JROD	2006/03/31			jRod	6.9040	6.8530	(0.739)	0.0000	0.0000	0
19/08/2005	JROD	2006/04/28			jRod	6.9300	6.8780	(0.750)	0.0000	0.0000	0
19/08/2005	JROD	2006/05/31			jRod	6.9040	6.8650	(0.565)	0.0000	0.0000	0
19/08/2005	JROD	2006/06/30			jRod	6.9270	6.8870	(0.577)	0.0000	0.0000	0
19/08/2005	JROD	2006/07/31			jRod	6.9500	6.9100	(0.576)	0.0000	0.0000	0
19/08/2005	JROD	2006/08/31			jRod	6.9230	6.8910	(0.462)	0.0000	0.0000	0
19/08/2005	R152	2005/11/03			Bond Future	7.1880	7.1700	(0.250)	0.0000	0.0000	0
19/08/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	179.0000	188.0000	5.028	0	0	0
19/08/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	1,545.0000	1,497.0000	(3.107)	0	0	0
19/08/2005	R153	2005/11/03			Bond Future	7.6250	7.6120	(0.170)	0.0000	0.0000	308
19/08/2005	R153	2005/11/03	8.00	Put	Option on Bond Future	5,415.0000	5,185.0000	(4.247)	0	0	0
19/08/2005	R153	2005/11/03	9.00	Put	Option on Bond Future	678.0000	631.0000	(6.932)	0	0	5
19/08/2005	R153	2005/11/03	9.00	Call	Option on Bond Future	60,380.0000	60,916.0000	0.888	0	0	0
19/08/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	14,385.0000	14,654.0000	1.870	0	0	0
19/08/2005	R153	2005/11/03	8.00	Call	Option on Bond Future	22,081.0000	22,434.0000	1.599	0	0	0
19/08/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	8,797.0000	8,484.0000	(3.558)	0	0	0
19/08/2005	R153	2005/11/03	8.50	Put	Option on Bond Future	1,936.0000	1,826.0000	(5.682)	0	0	0
19/08/2005	R153	2005/11/03	8.50	Call	Option on Bond Future	40,371.0000	40,844.0000	1.172	0	0	0
19/08/2005	R153	2006/02/02			Bond Future	7.6550	7.6450	(0.131)	0.0000	0.0000	0
19/08/2005	R153	2006/02/02	7.50	Put	Option on Bond Future	19,763.0000	19,478.0000	(1.442)	0	0	0
19/08/2005	R153	2006/02/02	7.50	Call	Option on Bond Future	13,141.0000	13,282.0000	1.073	0	0	0

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19/08/2005	R157	2005/11/03			Bond Future	7.9350	7.9140	(0.265)	0.0000	0.0000	3
19/08/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	18,772.0000	17,847.0000	(4.928)	0	0	0
19/08/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	24,214.0000	25,054.0000	3.469	0	0	0
19/08/2005	R157	2006/02/02			Bond Future	7.9620	7.9460	(0.201)	0.0000	0.0000	0
19/08/2005	R157	2006/02/02	8.00	Put	Option on Bond Future	31,035.0000	30,321.0000	(2.301)	0	0	0
19/08/2005	R157	2006/02/02	8.00	Call	Option on Bond Future	34,146.0000	34,745.0000	1.754	0	0	0
19/08/2005	R186	2005/11/03			Bond Future	7.5600	7.5500	(0.132)	0.0000	0.0000	0
19/08/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	54,250.0000	53,184.0000	(1.965)	0	0	0
19/08/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	13,343.0000	13,566.0000	1.671	0	0	0
19/08/2005	R186	2006/02/02			Bond Future	7.5680	7.5580	(0.132)	0.0000	0.0000	0
19/08/2005	R186	2006/02/02	7.50	Put	Option on Bond Future	51,152.0000	50,361.0000	(1.546)	0	0	0
19/08/2005	R186	2006/02/02	7.50	Call	Option on Bond Future	42,409.0000	42,898.0000	1.153	0	0	0
19/08/2005	R194	2005/11/03			Bond Future	7.3070	7.2960	(0.151)	0.0000	0.0000	0
19/08/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	3,462.0000	3,341.0000	(3.495)	0	0	0
19/08/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	7,635.0000	7,753.0000	1.546	0	0	0
19/08/2005	R194	2006/02/02			Bond Future	7.3260	7.3150	(0.150)	0.0000	0.0000	0
19/08/2005	R194	2006/02/02	7.25	Call	Option on Bond Future	6,370.0000	6,450.0000	1.256	0	0	0
19/08/2005	R194	2006/02/02	7.25	Put	Option on Bond Future	7,846.0000	7,713.0000	(1.695)	0	0	0
19/08/2005	R201	2005/11/03			Bond Future	7.9170	7.9010	(0.202)	0.0000	0.0000	0
19/08/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	13,946.0000	13,378.0000	(4.073)	0	0	0
19/08/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	19,430.0000	19,924.0000	2.542	0	0	0
19/08/2005	R201	2006/02/02			Bond Future	7.9440	7.9290	(0.189)	0.0000	0.0000	0
19/08/2005	R201	2006/02/02	7.75	Put	Option on Bond Future	31,008.0000	30,384.0000	(2.012)	0	0	0
19/08/2005	R201	2006/02/02	7.75	Call	Option on Bond Future	18,329.0000	18,678.0000	1.904	0	0	0
19/08/2005	R203	2005/11/03			Bond Future	7.9550	7.9390	(0.201)	0.0000	0.0000	0
19/08/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	22,205.0000	22,740.0000	2.409	0	0	0
19/08/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	18,749.0000	18,051.0000	(3.723)	0	0	0

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19/08/2005	R203	2006/02/02			Bond Future	7.9810	7.9660	(0.188)	0.0000	0.0000	0
19/08/2005	R203	2006/02/02	8.00	Call	Option on Bond Future	31,469.0000	31,974.0000	1.605	0	0	0
19/08/2005	R203	2006/02/02	8.00	Put	Option on Bond Future	30,031.0000	29,399.0000	(2.104)	0	0	0
19/08/2005	R204	2005/11/03			Bond Future	7.9420	7.9210	(0.264)	0.0000	0.0000	0
19/08/2005	R204	2005/11/03	8.25	Call	Option on Bond Future	36,360.0000	37,400.0000	2.860	0	0	0
19/08/2005	R204	2005/11/03	8.25	Put	Option on Bond Future	11,872.0000	11,211.0000	(5.568)	0	0	0
19/08/2005	R204	2006/02/02			Bond Future	7.9640	7.9430	(0.264)	0.0000	0.0000	0
19/08/2005	R204	2006/02/02	8.00	Put	Option on Bond Future	30,700.0000	29,823.0000	(2.857)	0	0	0
19/08/2005	R204	2006/02/02	8.00	Call	Option on Bond Future	33,566.0000	34,366.0000	2.383	0	0	0
19/08/2005	R207	2005/11/03			Bond Future	7.9110	7.8870	(0.303)	0.0000	0.0000	0
19/08/2005	R207	2005/11/03	8.00	Call	Option on Bond Future	12,878.0000	14,088.0000	9.396	0	0	0
19/08/2005	R207	2005/11/03	8.00	Put	Option on Bond Future	5,696.0000	4,957.0000	(12.974)	0	0	0
19/08/2005	R207	2006/02/02			Bond Future	7.9300	7.9060	(0.303)	0.0000	0.0000	0
19/08/2005	R207	2006/02/02	8.00	Call	Option on Bond Future	15,777.0000	16,872.0000	6.940	0	0	0
19/08/2005	R207	2006/02/02	8.00	Put	Option on Bond Future	10,187.0000	9,355.0000	(8.167)	0	0	0

Grand Total: **1,279**