



# Derivatives High/Low Report

High/Low for 15/03/2005

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
15/03/2005	GOVI 2005/05/05			jGovi	216.4080	216.8080	0.185	0.0000	0.0000	0
15/03/2005	GOVI 2005/05/05	220.00	Put	jGovi	19,402.0000	52,023.0000	168.132	0	0	0
15/03/2005	GOVI 2005/05/05	220.00	Call	jGovi	19,402.0000	20,103.0000	3.613	0	0	0
15/03/2005	GOVI 2005/08/04			jGovi	220.4450	220.8510	0.184	0.0000	0.0000	0
15/03/2005	GOVI 2005/08/04	224.00	Put	jGovi	20,459.0000	52,974.0000	158.928	0	0	0
15/03/2005	GOVI 2005/08/04	224.00	Call	jGovi	20,459.0000	21,484.0000	5.010	0	0	0
15/03/2005	GOVI 2005/11/03			jGovi	224.3440	224.7430	0.178	0.0000	0.0000	0
15/03/2005	GOVI 2005/11/03	228.00	Call	jGovi	28,874.0000	29,925.0000	3.640	0	0	0
15/03/2005	GOVI 2005/11/03	228.00	Put	jGovi	28,874.0000	62,495.0000	116.440	0	0	0
15/03/2005	J152 2006/02/28			jSwap	7.3681	7.4882	1.631	0.0000	0.0000	0
15/03/2005	J153 2010/08/31			jSwap	8.2160	8.1745	(0.504)	0.0000	0.0000	0
15/03/2005	J157 2015/09/15			jSwap	8.6245	8.2914	(3.862)	0.0000	0.0000	0
15/03/2005	J186 2026/12/21			jSwap	7.9478	7.9198	(0.352)	0.0000	0.0000	0
15/03/2005	J194 2008/02/28			jSwap	7.9394	7.8954	(0.555)	0.0000	0.0000	0
15/03/2005	J201 2014/12/22			jSwap	8.3539	8.3144	(0.473)	0.0000	0.0000	0
15/03/2005	J203 2017/09/15			jSwap	8.5628	8.2662	(3.464)	0.0000	0.0000	0

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
15/03/2005	JBAR	2005/03/16			jBar	0.0000	0.0000	-	0.0000	0.0000	0
15/03/2005	JFRA	2005/05/05			jFra	7.4720	7.4610	(0.147)	0.0000	0.0000	0
15/03/2005	JFRA	2005/05/05	7.25	Put	Option on jFra	646.0000	105.0000	(83.746)	0	0	0
15/03/2005	JFRA	2005/05/05	7.25	Call	Option on jFra	646.0000	621.0000	(3.870)	0	0	0
15/03/2005	JFRA	2005/08/04			jFra	7.2890	7.2450	(0.604)	0.0000	0.0000	0
15/03/2005	JFRA	2005/08/04	7.25	Call	Option on jFra	813.0000	748.0000	(7.995)	0	0	0
15/03/2005	JFRA	2005/08/04	7.25	Put	Option on jFra	813.0000	760.0000	(6.519)	0	0	0
15/03/2005	JFRA	2005/11/03			jFra	7.4030	7.3620	(0.554)	0.0000	0.0000	0
15/03/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	1,461.0000	1,391.0000	(4.791)	0	0	0
15/03/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	1,461.0000	1,117.0000	(23.546)	0	0	0
15/03/2005	JFRA	2006/02/02			jFra	7.5210	7.4980	(0.306)	0.0000	0.0000	0
15/03/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	1,931.0000	1,885.0000	(2.382)	0	0	0
15/03/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,931.0000	1,278.0000	(33.817)	0	0	0
15/03/2005	JFRA	2006/05/04			jFra	7.6990	7.6730	(0.338)	0.0000	0.0000	0
15/03/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	2,814.0000	2,760.0000	(1.919)	0	0	0
15/03/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	2,814.0000	1,113.0000	(60.448)	0	0	0
15/03/2005	JFRA	2006/08/03			jFra	7.8740	7.8750	0.013	0.0000	0.0000	0
15/03/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	3,270.0000	3,252.0000	(0.550)	0	0	0
15/03/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	3,270.0000	1,113.0000	(65.963)	0	0	0
15/03/2005	JFRA	2006/11/02			jFra	8.0440	7.9510	(1.156)	0.0000	0.0000	0
15/03/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	3,728.0000	1,227.0000	(67.087)	0	0	0
15/03/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	3,728.0000	3,552.0000	(4.721)	0	0	0
15/03/2005	JN02	2005/05/05			jNote	7.6780	7.6380	(0.521)	0.0000	0.0000	0
15/03/2005	JN02	2005/05/05	7.50	Call	Option on jNote	5,926.0000	5,399.0000	(8.893)	0	0	0
15/03/2005	JN02	2005/05/05	7.50	Put	Option on jNote	5,926.0000	2,865.0000	(51.654)	0	0	0

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
15/03/2005	JN02	2005/08/04			jNote	7.7880	7.7410	(0.603)	0.0000	0.0000	0
15/03/2005	JN02	2005/08/04	7.50	Call	Option on jNote	10,325.0000	9,709.0000	(5.966)	0	0	0
15/03/2005	JN02	2005/08/04	7.50	Put	Option on jNote	10,325.0000	5,286.0000	(48.804)	0	0	0
15/03/2005	JN02	2005/11/03			jNote	7.9350	7.8840	(0.643)	0.0000	0.0000	0
15/03/2005	JN02	2005/11/03	7.50	Call	Option on jNote	14,363.0000	13,676.0000	(4.783)	0	0	0
15/03/2005	JN02	2005/11/03	7.50	Put	Option on jNote	14,363.0000	6,640.0000	(53.770)	0	0	0
15/03/2005	JN05	2005/05/05			jNote	8.1410	8.0980	(0.528)	0.0000	0.0000	0
15/03/2005	JN05	2005/05/05	8.00	Call	Option on jNote	11,826.0000	10,622.0000	(10.181)	0	0	0
15/03/2005	JN05	2005/05/05	8.00	Put	Option on jNote	11,826.0000	6,605.0000	(44.148)	0	0	0
15/03/2005	JN05	2005/08/04			jNote	8.1980	8.1540	(0.537)	0.0000	0.0000	0
15/03/2005	JN05	2005/08/04	8.00	Put	Option on jNote	19,089.0000	11,578.0000	(39.347)	0	0	0
15/03/2005	JN05	2005/08/04	8.00	Call	Option on jNote	19,089.0000	17,882.0000	(6.323)	0	0	0
15/03/2005	JN05	2005/11/03			jNote	8.2680	8.2250	(0.520)	0.0000	0.0000	0
15/03/2005	JN05	2005/11/03	8.00	Put	Option on jNote	24,982.0000	14,575.0000	(41.658)	0	0	0
15/03/2005	JN05	2005/11/03	8.00	Call	Option on jNote	24,982.0000	23,763.0000	(4.880)	0	0	0
15/03/2005	JN10	2005/05/05			jNote	8.3140	8.2730	(0.493)	0.0000	0.0000	0
15/03/2005	JN10	2005/05/05	8.00	Call	Option on jNote	26,303.0000	24,103.0000	(8.364)	0	0	0
15/03/2005	JN10	2005/05/05	8.00	Put	Option on jNote	26,303.0000	5,552.0000	(78.892)	0	0	0
15/03/2005	JN10	2005/08/04			jNote	8.3420	8.3000	(0.503)	0.0000	0.0000	0
15/03/2005	JN10	2005/08/04	8.00	Call	Option on jNote	35,532.0000	33,478.0000	(5.781)	0	0	0
15/03/2005	JN10	2005/08/04	8.00	Put	Option on jNote	35,532.0000	13,135.0000	(63.033)	0	0	0
15/03/2005	JN10	2005/11/03			jNote	8.3770	8.3360	(0.489)	0.0000	0.0000	0
15/03/2005	JN10	2005/11/03	8.00	Call	Option on jNote	43,323.0000	41,339.0000	(4.580)	0	0	0
15/03/2005	JN10	2005/11/03	8.00	Put	Option on jNote	43,323.0000	18,614.0000	(57.034)	0	0	0
15/03/2005	JROD	2005/03/31			jRod	7.2310	7.2290	(0.028)	0.0000	0.0000	0
15/03/2005	JROD	2005/04/29			jRod	7.3240	7.3200	(0.055)	0.0000	0.0000	0

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
15/03/2005	JROD	2005/05/31			jRod	7.4530	7.4490	(0.054)	0.0000	0.0000	0
15/03/2005	JROD	2005/06/30			jRod	7.3760	7.3760	-	0.0000	0.0000	0
15/03/2005	JROD	2005/07/29			jRod	7.3950	7.3950	-	0.0000	0.0000	0
15/03/2005	JROD	2005/08/31			jRod	7.3870	7.3880	0.014	0.0000	0.0000	0
15/03/2005	JROD	2005/09/30			jRod	7.3220	7.3230	0.014	0.0000	0.0000	0
15/03/2005	JROD	2005/10/31			jRod	7.3250	7.3250	-	0.0000	0.0000	0
15/03/2005	JROD	2005/11/30			jRod	7.3360	7.3360	-	0.0000	0.0000	0
15/03/2005	JROD	2005/12/30			jRod	7.3160	7.3160	-	0.0000	0.0000	0
15/03/2005	JROD	2006/01/31			jRod	7.3280	7.3280	-	0.0000	0.0000	0
15/03/2005	JROD	2006/02/28			jRod	7.3340	7.3340	-	0.0000	0.0000	0
15/03/2005	JROD	2006/03/31			jRod	7.3120	7.3120	-	0.0000	0.0000	0
15/03/2005	R152	2005/05/05			Bond Future	7.1750	7.1490	(0.362)	0.0000	0.0000	0
15/03/2005	R152	2005/05/05	7.00	Put	Option on Bond Future	877.0000	2,114.0000	141.049	0	0	0
15/03/2005	R152	2005/05/05	7.00	Call	Option on Bond Future	877.0000	924.0000	5.359	0	0	0
15/03/2005	R152	2005/08/04			Bond Future	6.9760	6.9410	(0.502)	0.0000	0.0000	0
15/03/2005	R152	2005/08/04	7.75	Call	Option on Bond Future	4,791.0000	4,931.0000	2.922	0	0	0
15/03/2005	R152	2005/08/04	7.75	Put	Option on Bond Future	4,791.0000	478.0000	(90.023)	0	0	0
15/03/2005	R152	2005/11/03			Bond Future	6.8840	6.8420	(0.610)	0.0000	0.0000	0
15/03/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	1,365.0000	1,410.0000	3.297	0	0	0
15/03/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	1,365.0000	1,697.0000	24.322	0	0	0

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
15/03/2005	R153	2005/05/05			Bond Future	7.9680	7.9370	(0.389)	0.0000	0.0000	1
15/03/2005	R153	2005/05/05	7.75	Call	Option on Bond Future	5,482.0000	5,834.0000	6.421	0	0	0
15/03/2005	R153	2005/05/05	7.75	Put	Option on Bond Future	5,482.0000	14,914.0000	172.054	0	0	0
15/03/2005	R153	2005/08/04			Bond Future	7.9930	7.9600	(0.413)	0.0000	0.0000	0
15/03/2005	R153	2005/08/04	7.75	Put	Option on Bond Future	11,263.0000	21,421.0000	90.189	0	0	0
15/03/2005	R153	2005/08/04	7.75	Call	Option on Bond Future	11,263.0000	11,673.0000	3.640	0	0	0
15/03/2005	R153	2005/11/03			Bond Future	8.0520	8.0190	(0.410)	0.0000	0.0000	0
15/03/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	14,400.0000	14,771.0000	2.576	0	0	0
15/03/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	14,400.0000	26,685.0000	85.313	0	0	0
15/03/2005	R157	2005/05/05			Bond Future	8.2810	8.2450	(0.435)	0.0000	0.0000	0
15/03/2005	R157	2005/05/05	8.00	Put	Option on Bond Future	7,112.0000	28,819.0000	305.217	0	0	0
15/03/2005	R157	2005/05/05	8.00	Call	Option on Bond Future	7,112.0000	7,749.0000	8.957	0	0	0
15/03/2005	R157	2005/08/04			Bond Future	8.3080	8.2710	(0.445)	0.0000	0.0000	0
15/03/2005	R157	2005/08/04	8.75	Call	Option on Bond Future	51,814.0000	53,867.0000	3.962	0	0	0
15/03/2005	R157	2005/08/04	8.75	Put	Option on Bond Future	15,799.0000	14,776.0000	(6.475)	0	0	0
15/03/2005	R157	2005/08/04	9.00	Put	Option on Bond Future	10,873.0000	10,105.0000	(7.063)	0	0	0
15/03/2005	R157	2005/08/04	8.00	Call	Option on Bond Future	16,384.0000	17,206.0000	5.017	0	0	0
15/03/2005	R157	2005/08/04	9.00	Call	Option on Bond Future	66,673.0000	68,981.0000	3.462	0	0	0
15/03/2005	R157	2005/08/04	8.00	Put	Option on Bond Future	16,384.0000	40,032.0000	144.336	0	0	0
15/03/2005	R157	2005/11/03			Bond Future	8.3570	8.3190	(0.455)	0.0000	0.0000	0
15/03/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	22,298.0000	49,396.0000	121.527	0	0	0
15/03/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	22,298.0000	23,109.0000	3.637	0	0	0
15/03/2005	R186	2005/05/05			Bond Future	7.6220	7.5810	(0.538)	0.0000	0.0000	0
15/03/2005	R186	2005/05/05			Bond Future	7.6220	7.5810	(0.538)	0.0000	0.0000	0
15/03/2005	R186	2005/05/05	7.25	Call	Option on Bond Future	14,799.0000	15,820.0000	6.899	0	0	0
15/03/2005	R186	2005/05/05	7.25	Call	Option on Bond Future	14,799.0000	15,820.0000	6.899	0	0	0
15/03/2005	R186	2005/05/05	7.25	Put	Option on Bond Future	14,799.0000	59,991.0000	305.372	0	0	0
15/03/2005	R186	2005/05/05	7.25	Put	Option on Bond Future	14,799.0000	59,991.0000	305.372	0	0	0
15/03/2005	R186	2005/08/04			Bond Future	7.6240	7.5820	(0.551)	0.0000	0.0000	0

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
15/03/2005	R186	2005/08/04	7.25	Call	Option on Bond Future	35,706.0000	37,013.0000	3.660	0	0	0
15/03/2005	R186	2005/08/04	7.25	Put	Option on Bond Future	35,706.0000	81,031.0000	126.939	0	0	0
15/03/2005	R186	2005/11/03			Bond Future	7.6360	7.5940	(0.550)	0.0000	0.0000	0
15/03/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	50,979.0000	97,563.0000	91.379	0	0	0
15/03/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	50,979.0000	52,285.0000	2.562	0	0	0
15/03/2005	R194	2005/05/05			Bond Future	7.7170	7.6750	(0.544)	0.0000	0.0000	0
15/03/2005	R194	2005/05/05	7.50	Put	Option on Bond Future	3,357.0000	8,162.0000	143.134	0	0	0
15/03/2005	R194	2005/05/05	7.50	Call	Option on Bond Future	3,357.0000	3,644.0000	8.549	0	0	0
15/03/2005	R194	2005/08/04			Bond Future	7.7310	7.6840	(0.608)	0.0000	0.0000	0
15/03/2005	R194	2005/08/04	7.50	Put	Option on Bond Future	6,771.0000	11,463.0000	69.296	0	0	0
15/03/2005	R194	2005/08/04	7.50	Call	Option on Bond Future	6,771.0000	7,110.0000	5.007	0	0	0
15/03/2005	R194	2005/11/03			Bond Future	7.8060	7.7570	(0.628)	0.0000	0.0000	0
15/03/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	8,282.0000	8,582.0000	3.622	0	0	0
15/03/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	8,282.0000	14,106.0000	70.321	0	0	0
15/03/2005	R201	2005/05/05			Bond Future	8.2870	8.2510	(0.434)	0.0000	0.0000	0
15/03/2005	R201	2005/05/05	8.00	Call	Option on Bond Future	5,436.0000	5,924.0000	8.977	0	0	0
15/03/2005	R201	2005/05/05	8.00	Put	Option on Bond Future	5,436.0000	22,898.0000	321.229	0	0	0
15/03/2005	R201	2005/08/04			Bond Future	8.3170	8.2800	(0.445)	0.0000	0.0000	0
15/03/2005	R201	2005/08/04	8.00	Put	Option on Bond Future	12,608.0000	31,818.0000	152.364	0	0	0
15/03/2005	R201	2005/08/04	8.00	Call	Option on Bond Future	12,608.0000	13,247.0000	5.068	0	0	0
15/03/2005	R201	2005/11/03			Bond Future	8.3620	8.3250	(0.442)	0.0000	0.0000	0
15/03/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	17,338.0000	17,954.0000	3.553	0	0	0
15/03/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	17,338.0000	39,074.0000	125.366	0	0	0
15/03/2005	R203	2005/05/05			Bond Future	8.2730	8.2320	(0.496)	0.0000	0.0000	0
15/03/2005	R203	2005/05/05	8.00	Put	Option on Bond Future	6,981.0000	25,710.0000	268.285	0	0	0
15/03/2005	R203	2005/05/05	8.00	Call	Option on Bond Future	6,981.0000	7,697.0000	10.256	0	0	0

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
15/03/2005	R203 2005/08/04			Bond Future	8.2950	8.2530	(0.506)	0.0000	0.0000	0
15/03/2005	R203 2005/08/04	8.00	Put	Option on Bond Future	15,857.0000	36,105.0000	127.691	0	0	0
15/03/2005	R203 2005/08/04	8.00	Call	Option on Bond Future	15,857.0000	16,723.0000	5.461	0	0	0
15/03/2005	R203 2005/11/03			Bond Future	8.3330	8.2910	(0.504)	0.0000	0.0000	0
15/03/2005	R203 2005/11/03	8.00	Put	Option on Bond Future	21,733.0000	44,590.0000	105.172	0	0	0
15/03/2005	R203 2005/11/03	8.00	Call	Option on Bond Future	21,733.0000	22,612.0000	4.045	0	0	0

**Grand Total:** **1**