



# Derivatives High/Low Report

High/Low for 14/04/2005

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
14/04/2005	GOVI 2005/05/05			jGovi	213.0770	215.1390	0.968	0.0000	0.0000	5
14/04/2005	GOVI 2005/05/05	220.00	Put	jGovi	4,442.0000	54,902.0000	1135.975	0	0	0
14/04/2005	GOVI 2005/05/05	220.00	Call	jGovi	4,442.0000	6,782.0000	52.679	0	0	0
14/04/2005	GOVI 2005/08/04			jGovi	216.9970	219.0980	0.968	0.0000	0.0000	0
14/04/2005	GOVI 2005/08/04	224.00	Call	jGovi	9,493.0000	13,792.0000	45.286	0	0	0
14/04/2005	GOVI 2005/08/04	224.00	Put	jGovi	9,493.0000	61,132.0000	543.969	0	0	0
14/04/2005	GOVI 2005/11/03			jGovi	220.9710	223.1100	0.968	0.0000	0.0000	0
14/04/2005	GOVI 2005/11/03	228.00	Put	jGovi	17,587.0000	72,096.0000	309.939	0	0	0
14/04/2005	GOVI 2005/11/03	228.00	Call	jGovi	17,587.0000	22,496.0000	27.913	0	0	0
14/04/2005	J152 2006/02/28			jSwap	7.5693	7.3058	(3.481)	0.0000	0.0000	0
14/04/2005	J153 2010/08/31			jSwap	8.4987	8.2919	(2.433)	0.0000	0.0000	0
14/04/2005	J157 2015/09/15			jSwap	8.7752	8.6349	(1.598)	0.0000	0.0000	0
14/04/2005	J186 2026/12/21			jSwap	8.3501	8.2652	(1.017)	0.0000	0.0000	0
14/04/2005	J194 2008/02/28			jSwap	8.1015	7.8180	(3.499)	0.0000	0.0000	0
14/04/2005	J201 2014/12/22			jSwap	8.7202	8.5820	(1.585)	0.0000	0.0000	0
14/04/2005	J203 2017/09/15			jSwap	8.7346	8.5947	(1.602)	0.0000	0.0000	0

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14/04/2005	JBAR	2005/03/16			jBar	7.5930	7.5930	-	0.0000	0.0000	0
14/04/2005	JFRA	2005/05/05			jFra	7.6320	7.5910	(0.537)	0.0000	0.0000	0
14/04/2005	JFRA	2005/05/05	7.25	Put	Option on jFra	937.0000	3.0000	(99.680)	0	0	0
14/04/2005	JFRA	2005/05/05	7.25	Call	Option on jFra	937.0000	838.0000	(10.566)	0	0	0
14/04/2005	JFRA	2005/08/04			jFra	7.3950	6.9000	(6.694)	0.0000	0.0000	0
14/04/2005	JFRA	2005/08/04	7.25	Call	Option on jFra	789.0000	358.0000	(54.626)	0	0	0
14/04/2005	JFRA	2005/08/04	7.25	Put	Option on jFra	789.0000	1,216.0000	54.119	0	0	0
14/04/2005	JFRA	2005/11/03			jFra	7.4830	7.0790	(5.399)	0.0000	0.0000	0
14/04/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	1,397.0000	1,376.0000	(1.503)	0	0	0
14/04/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	1,397.0000	957.0000	(31.496)	0	0	0
14/04/2005	JFRA	2006/02/02			jFra	7.6140	7.2060	(5.359)	0.0000	0.0000	0
14/04/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	1,979.0000	1,504.0000	(24.002)	0	0	0
14/04/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,979.0000	1,612.0000	(18.545)	0	0	0
14/04/2005	JFRA	2006/05/04			jFra	7.8390	7.4380	(5.115)	0.0000	0.0000	0
14/04/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	2,982.0000	1,364.0000	(54.259)	0	0	0
14/04/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	2,982.0000	2,436.0000	(18.310)	0	0	0
14/04/2005	JFRA	2006/08/03			jFra	8.0560	7.6480	(5.065)	0.0000	0.0000	0
14/04/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	3,529.0000	1,374.0000	(61.065)	0	0	0
14/04/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	3,529.0000	2,960.0000	(16.124)	0	0	0
14/04/2005	JFRA	2006/11/02			jFra	8.2900	7.8800	(4.946)	0.0000	0.0000	0
14/04/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	4,126.0000	1,373.0000	(66.723)	0	0	0
14/04/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	4,126.0000	3,525.0000	(14.566)	0	0	0
14/04/2005	JN02	2005/05/05			jNote	7.8320	7.4720	(4.597)	0.0000	0.0000	0
14/04/2005	JN02	2005/05/05	7.50	Call	Option on jNote	6,678.0000	2,444.0000	(63.402)	0	0	0
14/04/2005	JN02	2005/05/05	7.50	Put	Option on jNote	6,678.0000	2,959.0000	(55.690)	0	0	0

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14/04/2005	JN02	2005/08/04			jNote	7.9440	7.5610	(4.821)	0.0000	0.0000	0
14/04/2005	JN02	2005/08/04	7.50	Put	Option on jNote	11,332.0000	6,313.0000	(44.291)	0	0	0
14/04/2005	JN02	2005/08/04	7.50	Call	Option on jNote	11,332.0000	7,436.0000	(34.381)	0	0	0
14/04/2005	JN02	2005/11/03			jNote	8.1050	7.7650	(4.195)	0.0000	0.0000	0
14/04/2005	JN02	2005/11/03	7.50	Call	Option on jNote	15,821.0000	12,282.0000	(22.369)	0	0	0
14/04/2005	JN02	2005/11/03	7.50	Put	Option on jNote	15,821.0000	7,416.0000	(53.126)	0	0	0
14/04/2005	JN05	2005/05/05			jNote	8.4170	8.1960	(2.626)	0.0000	0.0000	0
14/04/2005	JN05	2005/05/05	8.00	Call	Option on jNote	17,783.0000	10,611.0000	(40.331)	0	0	0
14/04/2005	JN05	2005/05/05	8.00	Put	Option on jNote	17,783.0000	2,570.0000	(85.548)	0	0	0
14/04/2005	JN05	2005/08/04			jNote	8.4930	8.2680	(2.649)	0.0000	0.0000	0
14/04/2005	JN05	2005/08/04	8.00	Call	Option on jNote	25,569.0000	19,770.0000	(22.680)	0	0	0
14/04/2005	JN05	2005/08/04	8.00	Put	Option on jNote	25,569.0000	8,793.0000	(65.611)	0	0	0
14/04/2005	JN05	2005/11/03			jNote	8.5860	8.3850	(2.341)	0.0000	0.0000	0
14/04/2005	JN05	2005/11/03	8.00	Put	Option on jNote	32,353.0000	11,681.0000	(63.895)	0	0	0
14/04/2005	JN05	2005/11/03	8.00	Call	Option on jNote	32,353.0000	27,395.0000	(15.325)	0	0	0
14/04/2005	JN10	2005/05/05			jNote	8.7040	8.5610	(1.643)	0.0000	0.0000	0
14/04/2005	JN10	2005/05/05	8.00	Call	Option on jNote	47,188.0000	38,157.0000	(19.138)	0	0	0
14/04/2005	JN10	2005/05/05	8.00	Put	Option on jNote	47,188.0000	320.0000	(99.322)	0	0	0
14/04/2005	JN10	2005/08/04			jNote	8.7470	8.6020	(1.658)	0.0000	0.0000	0
14/04/2005	JN10	2005/08/04	8.00	Put	Option on jNote	53,933.0000	6,069.0000	(88.747)	0	0	0
14/04/2005	JN10	2005/08/04	8.00	Call	Option on jNote	53,933.0000	46,571.0000	(13.650)	0	0	0
14/04/2005	JN10	2005/11/03			jNote	8.7970	8.6670	(1.478)	0.0000	0.0000	0
14/04/2005	JN10	2005/11/03	8.00	Put	Option on jNote	61,526.0000	10,858.0000	(82.352)	0	0	0
14/04/2005	JN10	2005/11/03	8.00	Call	Option on jNote	61,526.0000	55,539.0000	(9.731)	0	0	0
14/04/2005	JROD	2005/04/29			jRod	7.2430	7.2400	(0.041)	0.0000	0.0000	0
14/04/2005	JROD	2005/05/31			jRod	7.3820	7.3710	(0.149)	0.0000	0.0000	0

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14/04/2005	JROD	2005/06/30			jRod	7.5340	7.5260	(0.106)	0.0000	0.0000	0
14/04/2005	JROD	2005/07/29			jRod	7.4400	7.4400	-	0.0000	0.0000	0
14/04/2005	JROD	2005/08/31			jRod	7.4860	7.4870	0.013	0.0000	0.0000	0
14/04/2005	JROD	2005/09/30			jRod	7.5190	7.5190	-	0.0000	0.0000	0
14/04/2005	JROD	2005/10/31			jRod	7.4440	7.4430	(0.013)	0.0000	0.0000	0
14/04/2005	JROD	2005/11/30			jRod	7.4780	7.4760	(0.027)	0.0000	0.0000	0
14/04/2005	JROD	2005/12/30			jRod	7.5210	7.5190	(0.027)	0.0000	0.0000	0
14/04/2005	JROD	2006/01/31			jRod	7.4850	7.4840	(0.013)	0.0000	0.0000	0
14/04/2005	JROD	2006/02/28			jRod	7.5240	7.5230	(0.013)	0.0000	0.0000	0
14/04/2005	JROD	2006/03/31			jRod	7.5620	7.5610	(0.013)	0.0000	0.0000	0
14/04/2005	R152	2005/05/05			Bond Future	7.2700	6.9580	(4.292)	0.0000	0.0000	0
14/04/2005	R152	2005/05/05	7.00	Put	Option on Bond Future	167.0000	728.0000	335.928	0	0	0
14/04/2005	R152	2005/05/05	7.00	Call	Option on Bond Future	167.0000	1,064.0000	537.126	0	0	0
14/04/2005	R152	2005/08/04			Bond Future	7.0440	6.6000	(6.303)	0.0000	0.0000	0
14/04/2005	R152	2005/08/04	7.75	Put	Option on Bond Future	4,231.0000	147.0000	(96.526)	0	0	0
14/04/2005	R152	2005/08/04	7.75	Call	Option on Bond Future	4,231.0000	6,488.0000	53.344	0	0	0
14/04/2005	R152	2005/11/03			Bond Future	6.9250	6.3830	(7.827)	0.0000	0.0000	0
14/04/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	1,110.0000	919.0000	(17.207)	0	0	0
14/04/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	1,110.0000	2,066.0000	86.126	0	0	0
14/04/2005	R153	2005/05/05			Bond Future	8.1680	7.9660	(2.473)	0.0000	0.0000	1
14/04/2005	R153	2005/05/05	7.75	Put	Option on Bond Future	806.0000	13,035.0000	1517.246	0	0	0

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14/04/2005	R153	2005/05/05	7.75	Call	Option on Bond Future	806.0000	2,555.0000	216.998	0	0	0
14/04/2005	R153	2005/08/04			Bond Future	8.1960	7.9820	(2.611)	0.0000	0.0000	0
14/04/2005	R153	2005/08/04	7.75	Call	Option on Bond Future	6,507.0000	10,208.0000	56.877	0	0	0
14/04/2005	R153	2005/08/04	7.75	Put	Option on Bond Future	6,507.0000	20,971.0000	222.284	0	0	0
14/04/2005	R153	2005/11/03			Bond Future	8.2630	8.0550	(2.517)	0.0000	0.0000	0
14/04/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	10,033.0000	13,649.0000	36.041	0	0	0
14/04/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	10,033.0000	27,146.0000	170.567	0	0	0
14/04/2005	R157	2005/05/05			Bond Future	8.5790	8.4680	(1.294)	0.0000	0.0000	0
14/04/2005	R157	2005/05/05	8.00	Put	Option on Bond Future	371.0000	40,710.0000	10873.046	0	0	0
14/04/2005	R157	2005/05/05	8.00	Call	Option on Bond Future	371.0000	844.0000	127.493	0	0	0
14/04/2005	R157	2005/08/04			Bond Future	8.6130	8.4990	(1.324)	0.0000	0.0000	0
14/04/2005	R157	2005/08/04	9.00	Put	Option on Bond Future	16,218.0000	13,286.0000	(18.079)	0	0	0
14/04/2005	R157	2005/08/04	9.00	Call	Option on Bond Future	47,023.0000	55,359.0000	17.727	0	0	0
14/04/2005	R157	2005/08/04	8.00	Put	Option on Bond Future	0.0000	51,235.0000	100.000	0	0	0
14/04/2005	R157	2005/08/04	8.00	Call	Option on Bond Future	0.0000	9,605.0000	100.000	0	0	0
14/04/2005	R157	2005/08/04	9.25	Put	Option on Bond Future	11,154.0000	8,987.0000	(19.428)	0	0	0
14/04/2005	R157	2005/08/04	8.75	Put	Option on Bond Future	23,187.0000	19,331.0000	(16.630)	0	0	100
14/04/2005	R157	2005/08/04	9.25	Call	Option on Bond Future	61,335.0000	68,436.0000	11.577	0	0	0
14/04/2005	R157	2005/08/04	8.75	Call	Option on Bond Future	34,207.0000	39,619.0000	15.821	0	0	0
14/04/2005	R157	2005/11/03			Bond Future	8.6700	8.5640	(1.223)	0.0000	0.0000	0
14/04/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	12,780.0000	15,536.0000	21.565	0	0	0
14/04/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	12,780.0000	61,546.0000	381.581	0	0	0
14/04/2005	R186	2005/05/05			Bond Future	7.9280	7.8620	(0.832)	0.0000	0.0000	0
14/04/2005	R186	2005/05/05			Bond Future	7.9280	7.8620	(0.832)	0.0000	0.0000	0
14/04/2005	R186	2005/05/05	7.25	Put	Option on Bond Future	1,146.0000	81,464.0000	7008.551	0	0	0
14/04/2005	R186	2005/05/05	7.25	Put	Option on Bond Future	1,146.0000	81,464.0000	7008.551	0	0	0
14/04/2005	R186	2005/05/05	7.25	Call	Option on Bond Future	1,146.0000	1,510.0000	31.763	0	0	0
14/04/2005	R186	2005/05/05	7.25	Call	Option on Bond Future	1,146.0000	1,510.0000	31.763	0	0	0
14/04/2005	R186	2005/08/04			Bond Future	7.9340	7.8670	(0.844)	0.0000	0.0000	0

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14/04/2005	R186	2005/08/04	7.25	Call	Option on Bond Future	17,288.0000	19,354.0000	11.950	0	0	0
14/04/2005	R186	2005/08/04	7.25	Put	Option on Bond Future	17,288.0000	99,430.0000	475.139	0	0	0
14/04/2005	R186	2005/11/03			Bond Future	7.9510	7.8910	(0.755)	0.0000	0.0000	0
14/04/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	31,391.0000	33,653.0000	7.206	0	0	0
14/04/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	31,391.0000	116,181.0000	270.109	0	0	0
14/04/2005	R194	2005/05/05			Bond Future	7.8560	7.5600	(3.768)	0.0000	0.0000	0
14/04/2005	R194	2005/05/05	7.50	Call	Option on Bond Future	767.0000	3,033.0000	295.437	0	0	0
14/04/2005	R194	2005/05/05	7.50	Put	Option on Bond Future	767.0000	4,585.0000	497.784	0	0	0
14/04/2005	R194	2005/08/04			Bond Future	7.8680	7.5420	(4.143)	0.0000	0.0000	0
14/04/2005	R194	2005/08/04	7.50	Put	Option on Bond Future	4,572.0000	9,095.0000	98.928	0	0	0
14/04/2005	R194	2005/08/04	7.50	Call	Option on Bond Future	4,572.0000	8,099.0000	77.143	0	0	0
14/04/2005	R194	2005/11/03			Bond Future	7.9480	7.6210	(4.114)	0.0000	0.0000	0
14/04/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	6,403.0000	12,233.0000	91.051	0	0	0
14/04/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	6,403.0000	9,627.0000	50.351	0	0	0
14/04/2005	R201	2005/05/05			Bond Future	8.5800	8.4690	(1.294)	0.0000	0.0000	0
14/04/2005	R201	2005/05/05	8.00	Call	Option on Bond Future	281.0000	644.0000	129.181	0	0	0
14/04/2005	R201	2005/05/05	8.00	Put	Option on Bond Future	281.0000	32,072.0000	11313.523	0	0	0
14/04/2005	R201	2005/08/04			Bond Future	8.6150	8.5010	(1.323)	0.0000	0.0000	0
14/04/2005	R201	2005/08/04	8.00	Put	Option on Bond Future	5,509.0000	40,377.0000	632.928	0	0	0
14/04/2005	R201	2005/08/04	8.00	Call	Option on Bond Future	5,509.0000	7,451.0000	35.251	0	0	0
14/04/2005	R201	2005/11/03			Bond Future	8.6690	8.5620	(1.234)	0.0000	0.0000	0
14/04/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	10,009.0000	48,356.0000	383.125	0	0	0
14/04/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	10,009.0000	12,182.0000	21.710	0	0	0
14/04/2005	R203	2005/05/05			Bond Future	8.5620	8.4510	(1.296)	0.0000	0.0000	0
14/04/2005	R203	2005/05/05	8.00	Put	Option on Bond Future	479.0000	35,601.0000	7332.359	0	0	0
14/04/2005	R203	2005/05/05	8.00	Call	Option on Bond Future	479.0000	979.0000	104.384	0	0	0

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14/04/2005	R203 2005/08/04			Bond Future	8.5890	8.4760	(1.316)	0.0000	0.0000	0
14/04/2005	R203 2005/08/04	8.00	Call	Option on Bond Future	7,464.0000	9,725.0000	30.292	0	0	0
14/04/2005	R203 2005/08/04	8.00	Put	Option on Bond Future	7,464.0000	45,781.0000	513.357	0	0	0
14/04/2005	R203 2005/11/03			Bond Future	8.6340	8.5270	(1.239)	0.0000	0.0000	0
14/04/2005	R203 2005/11/03	8.00	Put	Option on Bond Future	13,278.0000	55,145.0000	315.311	0	0	0
14/04/2005	R203 2005/11/03	8.00	Call	Option on Bond Future	13,278.0000	15,810.0000	19.069	0	0	0

**Grand Total:** **106**