



# Derivatives High/Low Report

High/Low for 15/08/2005

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
15/08/2005	GOVI 2005/11/03			jGovi	229.0570	228.4130	(0.281)	0.0000	0.0000	463
15/08/2005	GOVI 2005/11/03	228.00	Call	jGovi	33,969.0000	29,928.0000	(11.896)	0	0	0
15/08/2005	GOVI 2005/11/03	228.00	Put	jGovi	23,399.0000	25,798.0000	10.253	0	0	0
15/08/2005	GOVI 2006/02/02			jGovi	233.2210	232.4520	(0.330)	0.0000	0.0000	0
15/08/2005	GOVI 2006/02/02	230.00	Call	jGovi	50,555.0000	45,331.0000	(10.333)	0	0	0
15/08/2005	GOVI 2006/02/02	230.00	Put	jGovi	18,345.0000	20,811.0000	13.442	0	0	0
15/08/2005	J152 2006/02/28			jSwap	7.1480	7.1610	0.182	0.0000	0.0000	0
15/08/2005	J153 2010/08/31			jSwap	7.4770	7.5540	1.030	0.0000	0.0000	0
15/08/2005	J157 2015/09/15			jSwap	7.8100	7.8690	0.755	0.0000	0.0000	0
15/08/2005	J186 2026/12/21			jSwap	7.4070	7.4600	0.716	0.0000	0.0000	0
15/08/2005	J194 2008/02/28			jSwap	7.2500	7.3120	0.855	0.0000	0.0000	0
15/08/2005	J201 2014/12/22			jSwap	7.7750	7.8380	0.810	0.0000	0.0000	0
15/08/2005	J203 2017/09/15			jSwap	7.8030	7.8640	0.782	0.0000	0.0000	0
15/08/2005	J204 2018/12/21			jSwap	7.8060	7.8690	0.807	0.0000	0.0000	0
15/08/2005	J207 2020/01/15			jSwap	8.4050	8.4710	0.785	0.0000	0.0000	0

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15/08/2005	JBAR	2005/03/16			jBar	7.0000	7.0000	-	0.0000	0.0000	0
15/08/2005	JFRA	2005/11/03			jFra	6.7730	6.8320	0.871	0.0000	0.0000	0
15/08/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	126.0000	148.0000	17.460	0	0	0
15/08/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	1,296.0000	1,173.0000	(9.491)	0	0	0
15/08/2005	JFRA	2006/02/02			jFra	6.7240	6.7870	0.937	0.0000	0.0000	0
15/08/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,736.0000	1,622.0000	(6.567)	0	0	0
15/08/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	447.0000	487.0000	8.949	0	0	0
15/08/2005	JFRA	2006/05/04			jFra	6.8220	6.8760	0.792	0.0000	0.0000	0
15/08/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	1,515.0000	1,436.0000	(5.215)	0	0	0
15/08/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,079.0000	1,132.0000	4.912	0	0	0
15/08/2005	JFRA	2006/08/03			jFra	6.9810	7.0370	0.802	0.0000	0.0000	0
15/08/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	1,533.0000	1,595.0000	4.044	0	0	0
15/08/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	1,580.0000	1,505.0000	(4.747)	0	0	0
15/08/2005	JFRA	2006/11/02			jFra	7.1580	7.2200	0.866	0.0000	0.0000	0
15/08/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	1,588.0000	1,512.0000	(4.786)	0	0	0
15/08/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	1,975.0000	2,051.0000	3.848	0	0	0
15/08/2005	JFRA	2007/02/01			jFra	7.3700	7.4170	0.638	0.0000	0.0000	500
15/08/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	2,096.0000	2,031.0000	(3.101)	0	0	0
15/08/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	1,778.0000	1,827.0000	2.756	0	0	0
15/08/2005	JFRA	2007/05/03			jFra	7.4100	7.6020	2.591	0.0000	0.0000	0
15/08/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	2,348.0000	2,108.0000	(10.221)	0	0	0
15/08/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	2,128.0000	2,358.0000	10.808	0	0	0
15/08/2005	JFRA	2007/08/02			jFra	7.7070	7.7430	0.467	0.0000	0.0000	0
15/08/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	2,927.0000	2,968.0000	1.401	0	0	0
15/08/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	2,421.0000	2,374.0000	(1.941)	0	0	0
15/08/2005	JFRA	2007/11/01			jFra	7.8200	7.8920	0.921	0.0000	0.0000	0

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15/08/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	2,683.0000	2,591.0000	(3.429)	0	0	0
15/08/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	3,524.0000	3,622.0000	2.781	0	0	0
15/08/2005	JN02	2005/11/03			jNote	7.1050	7.1760	0.999	0.0000	0.0000	0
15/08/2005	JN02	2005/11/03	7.50	Put	Option on jNote	9,746.0000	8,753.0000	(10.189)	0	0	0
15/08/2005	JN02	2005/11/03	7.50	Call	Option on jNote	2,450.0000	2,763.0000	12.776	0	0	0
15/08/2005	JN02	2006/02/02			jNote	7.2390	7.3110	0.995	0.0000	0.0000	0
15/08/2005	JN02	2006/02/02	7.25	Call	Option on jNote	13,669.0000	14,219.0000	4.024	0	0	0
15/08/2005	JN02	2006/02/02	7.25	Put	Option on jNote	13,878.0000	13,085.0000	(5.714)	0	0	0
15/08/2005	JN05	2005/11/03			jNote	7.6800	7.7380	0.755	0.0000	0.0000	0
15/08/2005	JN05	2005/11/03	8.00	Put	Option on jNote	19,324.0000	17,512.0000	(9.377)	0	0	0
15/08/2005	JN05	2005/11/03	8.00	Call	Option on jNote	6,045.0000	6,655.0000	10.091	0	0	0
15/08/2005	JN05	2006/02/02			jNote	7.7600	7.8200	0.773	0.0000	0.0000	0
15/08/2005	JN05	2006/02/02	7.75	Call	Option on jNote	13,976.0000	15,127.0000	8.236	0	0	0
15/08/2005	JN05	2006/02/02	7.75	Put	Option on jNote	13,564.0000	12,236.0000	(9.791)	0	0	0
15/08/2005	JN10	2005/11/03			jNote	7.8750	7.9150	0.508	0.0000	0.0000	0
15/08/2005	JN10	2005/11/03	8.00	Put	Option on jNote	22,936.0000	21,014.0000	(8.380)	0	0	0
15/08/2005	JN10	2005/11/03	8.00	Call	Option on jNote	14,281.0000	15,141.0000	6.022	0	0	0
15/08/2005	JN10	2006/02/02			jNote	7.9160	7.9550	0.493	0.0000	0.0000	0
15/08/2005	JN10	2006/02/02	8.00	Put	Option on jNote	16,905.0000	15,280.0000	(9.613)	0	0	0
15/08/2005	JN10	2006/02/02	8.00	Call	Option on jNote	11,105.0000	12,179.0000	9.671	0	0	0
15/08/2005	JROD	2005/08/31			jRod	6.5360	6.6780	2.173	0.0000	0.0000	0
15/08/2005	JROD	2005/09/30			jRod	6.6320	6.7690	2.066	0.0000	0.0000	0
15/08/2005	JROD	2005/10/31			jRod	6.7420	6.8770	2.002	0.0000	0.0000	0
15/08/2005	JROD	2005/11/30			jRod	6.7760	6.8500	1.092	0.0000	0.0000	0

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15/08/2005	JROD	2005/12/30			jRod	6.8040	6.8840	1.176	0.0000	0.0000	0
15/08/2005	JROD	2006/01/31			jRod	6.8240	6.9120	1.290	0.0000	0.0000	0
15/08/2005	JROD	2006/02/28			jRod	6.8050	6.8710	0.970	0.0000	0.0000	0
15/08/2005	JROD	2006/03/31			jRod	6.8220	6.8930	1.041	0.0000	0.0000	0
15/08/2005	JROD	2006/04/28			jRod	6.8400	6.9150	1.096	0.0000	0.0000	0
15/08/2005	JROD	2006/05/31			jRod	6.8300	6.8890	0.864	0.0000	0.0000	0
15/08/2005	JROD	2006/06/30			jRod	6.8470	6.9090	0.906	0.0000	0.0000	0
15/08/2005	JROD	2006/07/31			jRod	6.8620	6.9270	0.947	0.0000	0.0000	0
15/08/2005	JROD	2006/08/31			jRod	6.8450	6.9010	0.818	0.0000	0.0000	0
15/08/2005	R152	2005/11/03			Bond Future	7.1530	7.2140	0.853	0.0000	0.0000	0
15/08/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	1,477.0000	1,619.0000	9.614	0	0	0
15/08/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	220.0000	172.0000	(21.818)	0	0	0
15/08/2005	R153	2005/11/03			Bond Future	7.5100	7.5900	1.065	0.0000	0.0000	303
15/08/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	17,981.0000	15,529.0000	(13.637)	0	0	0
15/08/2005	R153	2005/11/03	8.00	Put	Option on Bond Future	4,443.0000	5,174.0000	16.453	0	0	0
15/08/2005	R153	2005/11/03	9.00	Put	Option on Bond Future	587.0000	674.0000	14.821	0	0	5
15/08/2005	R153	2005/11/03	9.00	Call	Option on Bond Future	65,459.0000	61,947.0000	(5.365)	0	0	0
15/08/2005	R153	2005/11/03	8.00	Call	Option on Bond Future	26,278.0000	23,410.0000	(10.914)	0	0	0
15/08/2005	R153	2005/11/03	8.50	Put	Option on Bond Future	1,616.0000	1,879.0000	16.275	0	0	0
15/08/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	7,224.0000	8,371.0000	15.878	0	0	0
15/08/2005	R153	2005/11/03	8.50	Call	Option on Bond Future	45,221.0000	41,885.0000	(7.377)	0	0	0
15/08/2005	R153	2006/02/02			Bond Future	7.5340	7.6270	1.234	0.0000	0.0000	0
15/08/2005	R153	2006/02/02	7.50	Put	Option on Bond Future	17,297.0000	19,247.0000	11.274	0	0	0
15/08/2005	R153	2006/02/02	7.50	Call	Option on Bond Future	15,841.0000	13,818.0000	(12.771)	0	0	0

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15/08/2005	R157	2005/11/03			Bond Future	7.8300	7.8600	0.383	0.0000	0.0000	3
15/08/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	15,849.0000	16,467.0000	3.899	0	0	0
15/08/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	30,144.0000	28,225.0000	(6.366)	0	0	0
15/08/2005	R157	2006/02/02			Bond Future	7.8570	7.9250	0.865	0.0000	0.0000	0
15/08/2005	R157	2006/02/02	8.00	Put	Option on Bond Future	27,696.0000	29,909.0000	7.990	0	0	0
15/08/2005	R157	2006/02/02	8.00	Call	Option on Bond Future	39,453.0000	36,057.0000	(8.608)	0	0	0
15/08/2005	R186	2005/11/03			Bond Future	7.4680	7.5250	0.763	0.0000	0.0000	0
15/08/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	18,304.0000	15,246.0000	(16.707)	0	0	0
15/08/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	47,271.0000	51,630.0000	9.221	0	0	0
15/08/2005	R186	2006/02/02			Bond Future	7.4750	7.5320	0.763	0.0000	0.0000	0
15/08/2005	R186	2006/02/02	7.50	Put	Option on Bond Future	46,090.0000	49,239.0000	6.832	0	0	0
15/08/2005	R186	2006/02/02	7.50	Call	Option on Bond Future	49,327.0000	45,113.0000	(8.543)	0	0	0
15/08/2005	R194	2005/11/03			Bond Future	7.2410	7.3250	1.160	0.0000	0.0000	0
15/08/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	3,141.0000	3,709.0000	18.083	0	0	0
15/08/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	8,746.0000	7,491.0000	(14.349)	0	0	0
15/08/2005	R194	2006/02/02			Bond Future	7.2550	7.3430	1.213	0.0000	0.0000	0
15/08/2005	R194	2006/02/02	7.25	Call	Option on Bond Future	7,165.0000	6,279.0000	(12.366)	0	0	0
15/08/2005	R194	2006/02/02	7.25	Put	Option on Bond Future	7,262.0000	8,085.0000	11.333	0	0	0
15/08/2005	R201	2005/11/03			Bond Future	7.8150	7.8820	0.857	0.0000	0.0000	0
15/08/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	24,058.0000	21,071.0000	(12.416)	0	0	0
15/08/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	11,784.0000	13,264.0000	12.559	0	0	0
15/08/2005	R201	2006/02/02			Bond Future	7.8400	7.9080	0.867	0.0000	0.0000	0
15/08/2005	R201	2006/02/02	7.75	Call	Option on Bond Future	21,805.0000	19,559.0000	(10.300)	0	0	0
15/08/2005	R201	2006/02/02	7.75	Put	Option on Bond Future	27,711.0000	29,900.0000	7.899	0	0	0
15/08/2005	R203	2005/11/03			Bond Future	7.8530	7.9200	0.853	0.0000	0.0000	0
15/08/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	27,447.0000	24,074.0000	(12.289)	0	0	0
15/08/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	16,097.0000	17,918.0000	11.313	0	0	0

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15/08/2005	R203	2006/02/02			Bond Future	7.8770	7.9450	0.863	0.0000	0.0000	0
15/08/2005	R203	2006/02/02	8.00	Put	Option on Bond Future	26,948.0000	29,017.0000	7.678	0	0	0
15/08/2005	R203	2006/02/02	8.00	Call	Option on Bond Future	36,307.0000	33,188.0000	(8.591)	0	0	0
15/08/2005	R204	2005/11/03			Bond Future	7.8460	7.9120	0.841	0.0000	0.0000	0
15/08/2005	R204	2005/11/03	8.25	Call	Option on Bond Future	42,582.0000	38,412.0000	(9.793)	0	0	0
15/08/2005	R204	2005/11/03	8.25	Put	Option on Bond Future	10,290.0000	11,494.0000	11.701	0	0	0
15/08/2005	R204	2006/02/02			Bond Future	7.8660	7.9330	0.852	0.0000	0.0000	0
15/08/2005	R204	2006/02/02	8.00	Call	Option on Bond Future	38,448.0000	35,179.0000	(8.502)	0	0	0
15/08/2005	R204	2006/02/02	8.00	Put	Option on Bond Future	27,723.0000	29,836.0000	7.622	0	0	0
15/08/2005	R207	2005/11/03			Bond Future	7.8180	7.8830	0.831	0.0000	0.0000	0
15/08/2005	R207	2005/11/03	8.00	Call	Option on Bond Future	18,407.0000	14,514.0000	(21.150)	0	0	0
15/08/2005	R207	2005/11/03	8.00	Put	Option on Bond Future	3,640.0000	5,057.0000	38.929	0	0	0
15/08/2005	R207	2006/02/02			Bond Future	7.8350	7.9000	0.830	0.0000	0.0000	0
15/08/2005	R207	2006/02/02	8.00	Call	Option on Bond Future	20,747.0000	17,310.0000	(16.566)	0	0	0
15/08/2005	R207	2006/02/02	8.00	Put	Option on Bond Future	7,496.0000	9,310.0000	24.200	0	0	0

**Grand Total:** **1,274**