



Derivatives High/Low Report

High/Low for 16/08/2005

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
16/08/2005	GOVI 2005/11/03			jGovi	228.4130	228.3270	(0.038)	0.0000	0.0000	463
16/08/2005	GOVI 2005/11/03	228.00	Call	jGovi	29,928.0000	29,300.0000	(2.098)	0	0	0
16/08/2005	GOVI 2005/11/03	228.00	Put	jGovi	25,798.0000	26,030.0000	0.899	0	0	0
16/08/2005	GOVI 2006/02/02			jGovi	232.4520	232.4470	(0.002)	0.0000	0.0000	0
16/08/2005	GOVI 2006/02/02	230.00	Put	jGovi	20,811.0000	20,742.0000	(0.332)	0	0	0
16/08/2005	GOVI 2006/02/02	230.00	Call	jGovi	45,331.0000	45,212.0000	(0.263)	0	0	0
16/08/2005	J152 2006/02/28			jSwap	7.1610	7.1650	0.056	0.0000	0.0000	0
16/08/2005	J153 2010/08/31			jSwap	7.5540	7.5550	0.013	0.0000	0.0000	0
16/08/2005	J157 2015/09/15			jSwap	7.8690	7.8680	(0.013)	0.0000	0.0000	0
16/08/2005	J186 2026/12/21			jSwap	7.4600	7.4600	-	0.0000	0.0000	0
16/08/2005	J194 2008/02/28			jSwap	7.3120	7.2990	(0.178)	0.0000	0.0000	0
16/08/2005	J201 2014/12/22			jSwap	7.8380	7.8420	0.051	0.0000	0.0000	0
16/08/2005	J203 2017/09/15			jSwap	7.8640	7.8640	-	0.0000	0.0000	0
16/08/2005	J204 2018/12/21			jSwap	7.8690	7.8690	-	0.0000	0.0000	0
16/08/2005	J207 2020/01/15			jSwap	8.4710	8.4700	(0.012)	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
16/08/2005	JBAR	2005/03/16			jBar	7.0000	7.0000	-	0.0000	0.0000	0
16/08/2005	JFRA	2005/11/03			jFra	6.8320	6.8540	0.322	0.0000	0.0000	0
16/08/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	148.0000	157.0000	6.081	0	0	0
16/08/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	1,173.0000	1,128.0000	(3.836)	0	0	0
16/08/2005	JFRA	2006/02/02			jFra	6.7870	6.8040	0.250	0.0000	0.0000	0
16/08/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,622.0000	1,591.0000	(1.911)	0	0	0
16/08/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	487.0000	497.0000	2.053	0	0	0
16/08/2005	JFRA	2006/05/04			jFra	6.8760	6.8990	0.334	0.0000	0.0000	0
16/08/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,132.0000	1,155.0000	2.032	0	0	0
16/08/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	1,436.0000	1,403.0000	(2.298)	0	0	0
16/08/2005	JFRA	2006/08/03			jFra	7.0370	7.0430	0.085	0.0000	0.0000	0
16/08/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	1,505.0000	1,495.0000	(0.664)	0	0	0
16/08/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	1,595.0000	1,601.0000	0.376	0	0	0
16/08/2005	JFRA	2006/11/02			jFra	7.2200	7.2170	(0.042)	0.0000	0.0000	0
16/08/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	1,512.0000	1,513.0000	0.066	0	0	0
16/08/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,051.0000	2,045.0000	(0.293)	0	0	0
16/08/2005	JFRA	2007/02/01			jFra	7.4170	7.4130	(0.054)	0.0000	0.0000	500
16/08/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	2,031.0000	2,034.0000	0.148	0	0	0
16/08/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	1,827.0000	1,821.0000	(0.328)	0	0	0
16/08/2005	JFRA	2007/05/03			jFra	7.6020	7.5730	(0.381)	0.0000	0.0000	0
16/08/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	2,108.0000	2,141.0000	1.565	0	0	0
16/08/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	2,358.0000	2,319.0000	(1.654)	0	0	0
16/08/2005	JFRA	2007/08/02			jFra	7.7430	7.7290	(0.181)	0.0000	0.0000	0
16/08/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	2,374.0000	2,388.0000	0.590	0	0	0
16/08/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	2,968.0000	2,948.0000	(0.674)	0	0	0
16/08/2005	JFRA	2007/11/01			jFra	7.8920	7.8710	(0.266)	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
16/08/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	2,591.0000	2,614.0000	0.888	0	0	0
16/08/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	3,622.0000	3,590.0000	(0.883)	0	0	0
16/08/2005	JN02	2005/11/03			jNote	7.1760	7.1780	0.028	0.0000	0.0000	0
16/08/2005	JN02	2005/11/03	7.50	Put	Option on jNote	8,753.0000	8,687.0000	(0.754)	0	0	0
16/08/2005	JN02	2005/11/03	7.50	Call	Option on jNote	2,763.0000	2,751.0000	(0.434)	0	0	0
16/08/2005	JN02	2006/02/02			jNote	7.3110	7.3080	(0.041)	0.0000	0.0000	0
16/08/2005	JN02	2006/02/02	7.25	Call	Option on jNote	14,219.0000	14,154.0000	(0.457)	0	0	0
16/08/2005	JN02	2006/02/02	7.25	Put	Option on jNote	13,085.0000	13,070.0000	(0.115)	0	0	0
16/08/2005	JN05	2005/11/03			jNote	7.7380	7.7590	0.271	0.0000	0.0000	0
16/08/2005	JN05	2005/11/03	8.00	Call	Option on jNote	6,655.0000	6,895.0000	3.606	0	0	0
16/08/2005	JN05	2005/11/03	8.00	Put	Option on jNote	17,512.0000	16,879.0000	(3.615)	0	0	0
16/08/2005	JN05	2006/02/02			jNote	7.8200	7.8390	0.243	0.0000	0.0000	0
16/08/2005	JN05	2006/02/02	7.75	Put	Option on jNote	12,236.0000	11,829.0000	(3.326)	0	0	0
16/08/2005	JN05	2006/02/02	7.75	Call	Option on jNote	15,127.0000	15,504.0000	2.492	0	0	0
16/08/2005	JN10	2005/11/03			jNote	7.9150	7.9330	0.227	0.0000	0.0000	0
16/08/2005	JN10	2005/11/03	8.00	Call	Option on jNote	15,141.0000	15,584.0000	2.926	0	0	0
16/08/2005	JN10	2005/11/03	8.00	Put	Option on jNote	21,014.0000	20,210.0000	(3.826)	0	0	0
16/08/2005	JN10	2006/02/02			jNote	7.9550	7.9710	0.201	0.0000	0.0000	0
16/08/2005	JN10	2006/02/02	8.00	Put	Option on jNote	15,280.0000	14,648.0000	(4.136)	0	0	0
16/08/2005	JN10	2006/02/02	8.00	Call	Option on jNote	12,179.0000	12,651.0000	3.876	0	0	0
16/08/2005	JROD	2005/08/31			jRod	6.6780	6.6750	(0.045)	0.0000	0.0000	0
16/08/2005	JROD	2005/09/30			jRod	6.7690	6.7650	(0.059)	0.0000	0.0000	0
16/08/2005	JROD	2005/10/31			jRod	6.8770	6.8730	(0.058)	0.0000	0.0000	0
16/08/2005	JROD	2005/11/30			jRod	6.8500	6.8490	(0.015)	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
16/08/2005	JROD	2005/12/30			jRod	6.8840	6.8850	0.015	0.0000	0.0000	0
16/08/2005	JROD	2006/01/31			jRod	6.9120	6.9160	0.058	0.0000	0.0000	0
16/08/2005	JROD	2006/02/28			jRod	6.8710	6.8750	0.058	0.0000	0.0000	0
16/08/2005	JROD	2006/03/31			jRod	6.8930	6.9000	0.102	0.0000	0.0000	0
16/08/2005	JROD	2006/04/28			jRod	6.9150	6.9250	0.145	0.0000	0.0000	0
16/08/2005	JROD	2006/05/31			jRod	6.8890	6.9000	0.160	0.0000	0.0000	0
16/08/2005	JROD	2006/06/30			jRod	6.9090	6.9230	0.203	0.0000	0.0000	0
16/08/2005	JROD	2006/07/31			jRod	6.9270	6.9450	0.260	0.0000	0.0000	0
16/08/2005	JROD	2006/08/31			jRod	6.9010	6.9190	0.261	0.0000	0.0000	0
16/08/2005	R152	2005/11/03			Bond Future	7.2140	7.1830	(0.430)	0.0000	0.0000	0
16/08/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	172.0000	188.0000	9.302	0	0	0
16/08/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	1,619.0000	1,538.0000	(5.003)	0	0	0
16/08/2005	R153	2005/11/03			Bond Future	7.5900	7.6000	0.132	0.0000	0.0000	303
16/08/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	15,529.0000	15,189.0000	(2.189)	0	0	0
16/08/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	8,371.0000	8,480.0000	1.302	0	0	0
16/08/2005	R153	2005/11/03	8.50	Put	Option on Bond Future	1,879.0000	1,889.0000	0.532	0	0	0
16/08/2005	R153	2005/11/03	8.50	Call	Option on Bond Future	41,885.0000	41,446.0000	(1.048)	0	0	0
16/08/2005	R153	2005/11/03	9.00	Put	Option on Bond Future	674.0000	672.0000	(0.297)	0	0	5
16/08/2005	R153	2005/11/03	8.00	Call	Option on Bond Future	23,410.0000	23,019.0000	(1.670)	0	0	0
16/08/2005	R153	2005/11/03	8.00	Put	Option on Bond Future	5,174.0000	5,233.0000	1.140	0	0	0
16/08/2005	R153	2005/11/03	9.00	Call	Option on Bond Future	61,947.0000	61,496.0000	(0.728)	0	0	0
16/08/2005	R153	2006/02/02			Bond Future	7.6270	7.6290	0.026	0.0000	0.0000	0
16/08/2005	R153	2006/02/02	7.50	Call	Option on Bond Future	13,818.0000	13,732.0000	(0.622)	0	0	0
16/08/2005	R153	2006/02/02	7.50	Put	Option on Bond Future	19,247.0000	19,246.0000	(0.005)	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
16/08/2005	R157	2005/11/03			Bond Future	7.8600	7.9000	0.509	0.0000	0.0000	3
16/08/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	28,225.0000	26,131.0000	(7.419)	0	0	0
16/08/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	16,467.0000	17,746.0000	7.767	0	0	0
16/08/2005	R157	2006/02/02			Bond Future	7.9250	7.9250	-	0.0000	0.0000	0
16/08/2005	R157	2006/02/02	8.00	Call	Option on Bond Future	36,057.0000	35,961.0000	(0.266)	0	0	0
16/08/2005	R157	2006/02/02	8.00	Put	Option on Bond Future	29,909.0000	29,813.0000	(0.321)	0	0	0
16/08/2005	R186	2005/11/03			Bond Future	7.5250	7.5250	-	0.0000	0.0000	0
16/08/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	51,630.0000	51,463.0000	(0.323)	0	0	0
16/08/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	15,246.0000	15,079.0000	(1.095)	0	0	0
16/08/2005	R186	2006/02/02			Bond Future	7.5320	7.5320	-	0.0000	0.0000	0
16/08/2005	R186	2006/02/02	7.50	Call	Option on Bond Future	45,113.0000	44,975.0000	(0.306)	0	0	0
16/08/2005	R186	2006/02/02	7.50	Put	Option on Bond Future	49,239.0000	49,101.0000	(0.280)	0	0	0
16/08/2005	R194	2005/11/03			Bond Future	7.3250	7.3080	(0.232)	0.0000	0.0000	0
16/08/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	3,709.0000	3,536.0000	(4.664)	0	0	0
16/08/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	7,491.0000	7,687.0000	2.616	0	0	0
16/08/2005	R194	2006/02/02			Bond Future	7.3430	7.3280	(0.204)	0.0000	0.0000	0
16/08/2005	R194	2006/02/02	7.25	Put	Option on Bond Future	8,085.0000	7,909.0000	(2.177)	0	0	0
16/08/2005	R194	2006/02/02	7.25	Call	Option on Bond Future	6,279.0000	6,394.0000	1.832	0	0	0
16/08/2005	R201	2005/11/03			Bond Future	7.8820	7.8870	0.063	0.0000	0.0000	0
16/08/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	21,071.0000	20,775.0000	(1.405)	0	0	0
16/08/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	13,264.0000	13,299.0000	0.264	0	0	0
16/08/2005	R201	2006/02/02			Bond Future	7.9080	7.9140	0.076	0.0000	0.0000	0
16/08/2005	R201	2006/02/02	7.75	Put	Option on Bond Future	29,900.0000	30,047.0000	0.492	0	0	0
16/08/2005	R201	2006/02/02	7.75	Call	Option on Bond Future	19,559.0000	19,316.0000	(1.242)	0	0	0
16/08/2005	R203	2005/11/03			Bond Future	7.9200	7.9200	-	0.0000	0.0000	0
16/08/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	17,918.0000	17,788.0000	(0.726)	0	0	0
16/08/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	24,074.0000	23,944.0000	(0.540)	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
16/08/2005	R203	2006/02/02			Bond Future	7.9450	7.9450	-	0.0000	0.0000	0
16/08/2005	R203	2006/02/02	8.00	Call	Option on Bond Future	33,188.0000	33,097.0000	(0.274)	0	0	0
16/08/2005	R203	2006/02/02	8.00	Put	Option on Bond Future	29,017.0000	28,926.0000	(0.314)	0	0	0
16/08/2005	R204	2005/11/03			Bond Future	7.9120	7.9120	-	0.0000	0.0000	0
16/08/2005	R204	2005/11/03	8.25	Put	Option on Bond Future	11,494.0000	11,369.0000	(1.088)	0	0	0
16/08/2005	R204	2005/11/03	8.25	Call	Option on Bond Future	38,412.0000	38,287.0000	(0.325)	0	0	0
16/08/2005	R204	2006/02/02			Bond Future	7.9330	7.9330	-	0.0000	0.0000	0
16/08/2005	R204	2006/02/02	8.00	Call	Option on Bond Future	35,179.0000	35,084.0000	(0.270)	0	0	0
16/08/2005	R204	2006/02/02	8.00	Put	Option on Bond Future	29,836.0000	29,741.0000	(0.318)	0	0	0
16/08/2005	R207	2005/11/03			Bond Future	7.8830	7.8830	-	0.0000	0.0000	0
16/08/2005	R207	2005/11/03	8.00	Call	Option on Bond Future	14,514.0000	14,462.0000	(0.358)	0	0	0
16/08/2005	R207	2005/11/03	8.00	Put	Option on Bond Future	5,057.0000	5,005.0000	(1.028)	0	0	0
16/08/2005	R207	2006/02/02			Bond Future	7.9000	7.9010	0.013	0.0000	0.0000	0
16/08/2005	R207	2006/02/02	8.00	Put	Option on Bond Future	9,310.0000	9,305.0000	(0.054)	0	0	0
16/08/2005	R207	2006/02/02	8.00	Call	Option on Bond Future	17,310.0000	17,225.0000	(0.491)	0	0	0

Grand Total: **1,274**