



Derivatives High/Low Report

High/Low for 24/08/2005

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
24/08/2005	GOVI 2005/11/03			jGovi	228.6840	227.9120	(0.338)	0.0000	0.0000	463
24/08/2005	GOVI 2005/11/03	228.00	Put	jGovi	23,123.0000	26,617.0000	15.110	0	0	0
24/08/2005	GOVI 2005/11/03	228.00	Call	jGovi	29,963.0000	25,737.0000	(14.104)	0	0	0
24/08/2005	GOVI 2006/02/02			jGovi	232.7600	232.0250	(0.316)	0.0000	0.0000	0
24/08/2005	GOVI 2006/02/02	230.00	Call	jGovi	46,586.0000	41,879.0000	(10.104)	0	0	0
24/08/2005	GOVI 2006/02/02	230.00	Put	jGovi	18,986.0000	21,629.0000	13.921	0	0	0
24/08/2005	J152 2006/02/28			jSwap	7.1670	7.1670	-	0.0000	0.0000	0
24/08/2005	J153 2010/08/31			jSwap	7.5320	7.5840	0.690	0.0000	0.0000	0
24/08/2005	J157 2015/09/15			jSwap	7.8540	7.9140	0.764	0.0000	0.0000	0
24/08/2005	J186 2026/12/21			jSwap	7.4470	7.5120	0.873	0.0000	0.0000	0
24/08/2005	J194 2008/02/28			jSwap	7.2430	7.2960	0.732	0.0000	0.0000	0
24/08/2005	J201 2014/12/22			jSwap	7.8160	7.8780	0.793	0.0000	0.0000	0
24/08/2005	J203 2017/09/15			jSwap	7.8240	7.8840	0.767	0.0000	0.0000	0
24/08/2005	J204 2018/12/21			jSwap	7.8280	7.8860	0.741	0.0000	0.0000	0
24/08/2005	J207 2020/01/15			jSwap	8.4320	8.4910	0.700	0.0000	0.0000	0

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24/08/2005	JBAR	2005/03/16			jBar	7.0000	7.0000	-	0.0000	0.0000	0
24/08/2005	JFRA	2005/11/03			jFra	6.8720	6.9030	0.451	0.0000	0.0000	0
24/08/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	1,077.0000	1,015.0000	(5.757)	0	0	0
24/08/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	150.0000	165.0000	10.000	0	0	0
24/08/2005	JFRA	2006/02/02			jFra	6.7780	6.8170	0.575	0.0000	0.0000	0
24/08/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,617.0000	1,549.0000	(4.205)	0	0	0
24/08/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	460.0000	488.0000	6.087	0	0	0
24/08/2005	JFRA	2006/05/04			jFra	6.8600	6.8950	0.510	0.0000	0.0000	0
24/08/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,094.0000	1,131.0000	3.382	0	0	0
24/08/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	1,437.0000	1,389.0000	(3.340)	0	0	0
24/08/2005	JFRA	2006/08/03			jFra	6.9890	7.0290	0.572	0.0000	0.0000	0
24/08/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	1,519.0000	1,566.0000	3.094	0	0	0
24/08/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	1,546.0000	1,495.0000	(3.299)	0	0	0
24/08/2005	JFRA	2006/11/02			jFra	7.1580	7.1840	0.363	0.0000	0.0000	0
24/08/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	1,953.0000	1,985.0000	1.639	0	0	0
24/08/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	1,566.0000	1,534.0000	(2.043)	0	0	0
24/08/2005	JFRA	2007/02/01			jFra	7.3450	7.3660	0.286	0.0000	0.0000	500
24/08/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	2,109.0000	2,080.0000	(1.375)	0	0	0
24/08/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	1,729.0000	1,752.0000	1.330	0	0	0
24/08/2005	JFRA	2007/05/03			jFra	7.4550	7.5360	1.087	0.0000	0.0000	0
24/08/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	2,162.0000	2,259.0000	4.487	0	0	0
24/08/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	2,272.0000	2,171.0000	(4.445)	0	0	0
24/08/2005	JFRA	2007/08/02			jFra	7.6050	7.6720	0.881	0.0000	0.0000	0
24/08/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	2,520.0000	2,439.0000	(3.214)	0	0	0
24/08/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	2,777.0000	2,860.0000	2.989	0	0	0
24/08/2005	JFRA	2007/11/01			jFra	7.7200	7.8080	1.140	0.0000	0.0000	0

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24/08/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	2,784.0000	2,674.0000	(3.951)	0	0	0
24/08/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	3,362.0000	3,484.0000	3.629	0	0	0
24/08/2005	JN02	2005/11/03			jNote	7.1220	7.1640	0.590	0.0000	0.0000	0
24/08/2005	JN02	2005/11/03	7.50	Put	Option on jNote	9,215.0000	8,636.0000	(6.283)	0	0	0
24/08/2005	JN02	2005/11/03	7.50	Call	Option on jNote	2,225.0000	2,424.0000	8.944	0	0	0
24/08/2005	JN02	2006/02/02			jNote	7.2300	7.2790	0.678	0.0000	0.0000	0
24/08/2005	JN02	2006/02/02	7.25	Put	Option on jNote	13,522.0000	13,018.0000	(3.727)	0	0	0
24/08/2005	JN02	2006/02/02	7.25	Call	Option on jNote	13,143.0000	13,555.0000	3.135	0	0	0
24/08/2005	JN05	2005/11/03			jNote	7.7080	7.7330	0.324	0.0000	0.0000	0
24/08/2005	JN05	2005/11/03	8.00	Put	Option on jNote	17,820.0000	17,049.0000	(4.327)	0	0	0
24/08/2005	JN05	2005/11/03	8.00	Call	Option on jNote	5,707.0000	5,982.0000	4.819	0	0	0
24/08/2005	JN05	2006/02/02			jNote	7.7860	7.8120	0.334	0.0000	0.0000	0
24/08/2005	JN05	2006/02/02	7.75	Put	Option on jNote	12,589.0000	12,030.0000	(4.440)	0	0	0
24/08/2005	JN05	2006/02/02	7.75	Call	Option on jNote	14,077.0000	14,592.0000	3.658	0	0	0
24/08/2005	JN10	2005/11/03			jNote	7.9060	7.9380	0.405	0.0000	0.0000	0
24/08/2005	JN10	2005/11/03	8.00	Put	Option on jNote	20,458.0000	19,101.0000	(6.633)	0	0	0
24/08/2005	JN10	2005/11/03	8.00	Call	Option on jNote	13,957.0000	14,819.0000	6.176	0	0	0
24/08/2005	JN10	2006/02/02			jNote	7.9440	7.9740	0.378	0.0000	0.0000	0
24/08/2005	JN10	2006/02/02	8.00	Call	Option on jNote	11,512.0000	12,423.0000	7.913	0	0	0
24/08/2005	JN10	2006/02/02	8.00	Put	Option on jNote	15,375.0000	14,215.0000	(7.545)	0	0	0
24/08/2005	JROD	2005/08/31			jRod	6.6660	6.6650	(0.015)	0.0000	0.0000	0
24/08/2005	JROD	2005/09/30			jRod	6.7410	6.7340	(0.104)	0.0000	0.0000	0
24/08/2005	JROD	2005/10/31			jRod	6.8500	6.8430	(0.102)	0.0000	0.0000	0
24/08/2005	JROD	2005/11/30			jRod	6.8400	6.8390	(0.015)	0.0000	0.0000	0

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24/08/2005	JROD	2005/12/30			jRod	6.8790	6.8800	0.015	0.0000	0.0000	0
24/08/2005	JROD	2006/01/31			jRod	6.9140	6.9140	-	0.0000	0.0000	0
24/08/2005	JROD	2006/02/28			jRod	6.8750	6.8750	-	0.0000	0.0000	0
24/08/2005	JROD	2006/03/31			jRod	6.9010	6.8990	(0.029)	0.0000	0.0000	0
24/08/2005	JROD	2006/04/28			jRod	6.9260	6.9240	(0.029)	0.0000	0.0000	0
24/08/2005	JROD	2006/05/31			jRod	6.9010	6.9000	(0.014)	0.0000	0.0000	0
24/08/2005	JROD	2006/06/30			jRod	6.9240	6.9230	(0.014)	0.0000	0.0000	0
24/08/2005	JROD	2006/07/31			jRod	6.9460	6.9460	-	0.0000	0.0000	0
24/08/2005	JROD	2006/08/31			jRod	6.9210	6.9200	(0.014)	0.0000	0.0000	0
24/08/2005	R152	2005/11/03			Bond Future	7.1740	7.1940	0.279	0.0000	0.0000	0
24/08/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	173.0000	158.0000	(8.671)	0	0	0
24/08/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	1,495.0000	1,542.0000	3.144	0	0	0
24/08/2005	R153	2005/11/03			Bond Future	7.5690	7.6350	0.872	7.5900	7.6200	323
24/08/2005	R153	2005/11/03	9.00	Call	Option on Bond Future	62,693.0000	59,821.0000	(4.581)	0	0	0
24/08/2005	R153	2005/11/03	8.00	Put	Option on Bond Future	4,415.0000	5,137.0000	16.353	0	0	0
24/08/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	7,429.0000	8,542.0000	14.982	0	0	0
24/08/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	15,531.0000	13,681.0000	(11.912)	0	0	0
24/08/2005	R153	2005/11/03	8.00	Call	Option on Bond Future	23,594.0000	21,354.0000	(9.494)	0	0	0
24/08/2005	R153	2005/11/03	9.00	Put	Option on Bond Future	477.0000	566.0000	18.658	0	0	5
24/08/2005	R153	2005/11/03	8.50	Put	Option on Bond Future	1,466.0000	1,731.0000	18.076	0	0	0
24/08/2005	R153	2005/11/03	8.50	Call	Option on Bond Future	42,415.0000	39,718.0000	(6.359)	0	0	0
24/08/2005	R153	2006/02/02			Bond Future	7.5990	7.6640	0.855	0.0000	0.0000	0
24/08/2005	R153	2006/02/02	7.50	Call	Option on Bond Future	13,981.0000	12,685.0000	(9.270)	0	0	0
24/08/2005	R153	2006/02/02	7.50	Put	Option on Bond Future	18,216.0000	19,689.0000	8.086	0	0	0

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24/08/2005	R157	2005/11/03			Bond Future	7.8770	7.9400	0.800	0.0000	0.0000	3
24/08/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	26,283.0000	23,139.0000	(11.962)	0	0	0
24/08/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	15,959.0000	18,116.0000	13.516	0	0	0
24/08/2005	R157	2006/02/02			Bond Future	7.9070	7.9760	0.873	0.0000	0.0000	0
24/08/2005	R157	2006/02/02	8.00	Put	Option on Bond Future	28,459.0000	30,995.0000	8.911	0	0	0
24/08/2005	R157	2006/02/02	8.00	Call	Option on Bond Future	36,089.0000	32,959.0000	(8.673)	0	0	0
24/08/2005	R186	2005/11/03			Bond Future	7.5090	7.5750	0.879	0.0000	0.0000	0
24/08/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	14,549.0000	11,797.0000	(18.915)	0	0	0
24/08/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	48,858.0000	54,636.0000	11.826	0	0	0
24/08/2005	R186	2006/02/02			Bond Future	7.5160	7.5830	0.891	0.0000	0.0000	0
24/08/2005	R186	2006/02/02	7.50	Put	Option on Bond Future	47,108.0000	51,304.0000	8.907	0	0	0
24/08/2005	R186	2006/02/02	7.50	Call	Option on Bond Future	45,043.0000	40,645.0000	(9.764)	0	0	0
24/08/2005	R194	2005/11/03			Bond Future	7.2360	7.3060	0.967	0.0000	0.0000	0
24/08/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	2,761.0000	3,255.0000	17.892	0	0	0
24/08/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	8,474.0000	7,449.0000	(12.096)	0	0	0
24/08/2005	R194	2006/02/02			Bond Future	7.2470	7.3240	1.063	0.0000	0.0000	0
24/08/2005	R194	2006/02/02	7.25	Put	Option on Bond Future	6,953.0000	7,699.0000	10.729	0	0	0
24/08/2005	R194	2006/02/02	7.25	Call	Option on Bond Future	7,012.0000	6,261.0000	(10.710)	0	0	0
24/08/2005	R201	2005/11/03			Bond Future	7.8590	7.9250	0.840	0.0000	0.0000	0
24/08/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	21,126.0000	18,482.0000	(12.515)	0	0	0
24/08/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	11,788.0000	13,528.0000	14.761	0	0	0
24/08/2005	R201	2006/02/02			Bond Future	7.8850	7.9530	0.862	0.0000	0.0000	0
24/08/2005	R201	2006/02/02	7.75	Put	Option on Bond Future	28,504.0000	30,918.0000	8.469	0	0	0
24/08/2005	R201	2006/02/02	7.75	Call	Option on Bond Future	19,660.0000	17,656.0000	(10.193)	0	0	0
24/08/2005	R203	2005/11/03			Bond Future	7.8770	7.9430	0.838	0.0000	0.0000	0
24/08/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	24,917.0000	21,895.0000	(12.128)	0	0	0
24/08/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	15,431.0000	17,514.0000	13.499	0	0	0

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24/08/2005	R203	2006/02/02			Bond Future	7.9010	7.9690	0.861	0.0000	0.0000	0
24/08/2005	R203	2006/02/02	8.00	Put	Option on Bond Future	26,757.0000	29,044.0000	8.547	0	0	0
24/08/2005	R203	2006/02/02	8.00	Call	Option on Bond Future	34,281.0000	31,392.0000	(8.427)	0	0	0
24/08/2005	R204	2005/11/03			Bond Future	7.8690	7.9300	0.775	0.0000	0.0000	0
24/08/2005	R204	2005/11/03	8.25	Put	Option on Bond Future	9,471.0000	10,783.0000	13.853	0	0	0
24/08/2005	R204	2005/11/03	8.25	Call	Option on Bond Future	39,886.0000	36,243.0000	(9.134)	0	0	0
24/08/2005	R204	2006/02/02			Bond Future	7.8900	7.9520	0.786	0.0000	0.0000	0
24/08/2005	R204	2006/02/02	8.00	Put	Option on Bond Future	27,521.0000	29,674.0000	7.823	0	0	0
24/08/2005	R204	2006/02/02	8.00	Call	Option on Bond Future	36,314.0000	33,498.0000	(7.755)	0	0	0
24/08/2005	R207	2005/11/03			Bond Future	7.8450	7.9030	0.739	0.0000	0.0000	0
24/08/2005	R207	2005/11/03	8.00	Call	Option on Bond Future	16,262.0000	12,962.0000	(20.293)	0	0	0
24/08/2005	R207	2005/11/03	8.00	Put	Option on Bond Future	3,705.0000	5,131.0000	38.489	0	0	0
24/08/2005	R207	2006/02/02			Bond Future	7.8630	7.9220	0.750	0.0000	0.0000	0
24/08/2005	R207	2006/02/02	8.00	Put	Option on Bond Future	7,893.0000	9,691.0000	22.780	0	0	0
24/08/2005	R207	2006/02/02	8.00	Call	Option on Bond Future	18,876.0000	15,923.0000	(15.644)	0	0	0

Grand Total: **1,294**