



Derivatives High/Low Report

High/Low for 25/08/2005

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
25/08/2005	GOVI 2005/11/03			jGovi	227.9120	226.2200	(0.742)	0.0000	0.0000	463
25/08/2005	GOVI 2005/11/03	228.00	Put	jGovi	26,617.0000	35,760.0000	34.350	0	0	0
25/08/2005	GOVI 2005/11/03	228.00	Call	jGovi	25,737.0000	17,960.0000	(30.217)	0	0	0
25/08/2005	GOVI 2006/02/02			jGovi	232.0250	230.3430	(0.725)	0.0000	0.0000	0
25/08/2005	GOVI 2006/02/02	230.00	Call	jGovi	41,879.0000	32,237.0000	(23.023)	0	0	0
25/08/2005	GOVI 2006/02/02	230.00	Put	jGovi	21,629.0000	28,807.0000	33.187	0	0	0
25/08/2005	J152 2006/02/28			jSwap	7.1670	7.1660	(0.014)	0.0000	0.0000	0
25/08/2005	J153 2010/08/31			jSwap	7.5840	7.7060	1.609	0.0000	0.0000	0
25/08/2005	J157 2015/09/15			jSwap	7.9140	8.0610	1.857	0.0000	0.0000	0
25/08/2005	J186 2026/12/21			jSwap	7.5120	7.6780	2.210	0.0000	0.0000	0
25/08/2005	J194 2008/02/28			jSwap	7.2960	7.3700	1.014	0.0000	0.0000	0
25/08/2005	J201 2014/12/22			jSwap	7.8780	8.0230	1.841	0.0000	0.0000	0
25/08/2005	J203 2017/09/15			jSwap	7.8840	8.0250	1.788	0.0000	0.0000	0
25/08/2005	J204 2018/12/21			jSwap	7.8860	8.0310	1.839	0.0000	0.0000	0
25/08/2005	J207 2020/01/15			jSwap	8.4910	8.6450	1.814	0.0000	0.0000	0

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25/08/2005	JBAR	2005/03/16			jBar	7.0000	7.0000	-	0.0000	0.0000	0
25/08/2005	JFRA	2005/11/03			jFra	6.9030	6.9320	0.420	0.0000	0.0000	0
25/08/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	165.0000	180.0000	9.091	0	0	0
25/08/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	1,015.0000	959.0000	(5.517)	0	0	0
25/08/2005	JFRA	2006/02/02			jFra	6.8170	6.8640	0.689	0.0000	0.0000	0
25/08/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	488.0000	523.0000	7.172	0	0	0
25/08/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,549.0000	1,469.0000	(5.165)	0	0	0
25/08/2005	JFRA	2006/05/04			jFra	6.8950	6.9620	0.972	0.0000	0.0000	0
25/08/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,131.0000	1,207.0000	6.720	0	0	0
25/08/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	1,389.0000	1,300.0000	(6.407)	0	0	0
25/08/2005	JFRA	2006/08/03			jFra	7.0290	7.0990	0.996	0.0000	0.0000	0
25/08/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	1,495.0000	1,409.0000	(5.753)	0	0	0
25/08/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	1,566.0000	1,652.0000	5.492	0	0	0
25/08/2005	JFRA	2006/11/02			jFra	7.1840	7.3010	1.629	0.0000	0.0000	0
25/08/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	1,534.0000	1,404.0000	(8.475)	0	0	0
25/08/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	1,985.0000	2,141.0000	7.859	0	0	0
25/08/2005	JFRA	2007/02/01			jFra	7.3660	7.4680	1.385	0.0000	0.0000	500
25/08/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	2,080.0000	1,949.0000	(6.298)	0	0	0
25/08/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	1,752.0000	1,870.0000	6.735	0	0	0
25/08/2005	JFRA	2007/05/03			jFra	7.5360	7.7250	2.508	0.0000	0.0000	0
25/08/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	2,171.0000	1,948.0000	(10.272)	0	0	0
25/08/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	2,259.0000	2,498.0000	10.580	0	0	0
25/08/2005	JFRA	2007/08/02			jFra	7.6720	7.8030	1.708	0.0000	0.0000	0
25/08/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	2,860.0000	3,029.0000	5.909	0	0	0
25/08/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	2,439.0000	2,288.0000	(6.191)	0	0	0
25/08/2005	JFRA	2007/11/01			jFra	7.8080	7.9650	2.011	0.0000	0.0000	0

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25/08/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	3,484.0000	3,710.0000	6.487	0	0	0
25/08/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	2,674.0000	2,487.0000	(6.993)	0	0	0
25/08/2005	JN02	2005/11/03			jNote	7.1640	7.2560	1.284	0.0000	0.0000	0
25/08/2005	JN02	2005/11/03	7.50	Put	Option on jNote	8,636.0000	7,462.0000	(13.594)	0	0	0
25/08/2005	JN02	2005/11/03	7.50	Call	Option on jNote	2,424.0000	2,953.0000	21.823	0	0	0
25/08/2005	JN02	2006/02/02			jNote	7.2790	7.3870	1.484	0.0000	0.0000	0
25/08/2005	JN02	2006/02/02	7.25	Put	Option on jNote	13,018.0000	11,993.0000	(7.874)	0	0	0
25/08/2005	JN02	2006/02/02	7.25	Call	Option on jNote	13,555.0000	14,546.0000	7.311	0	0	0
25/08/2005	JN05	2005/11/03			jNote	7.7330	7.8630	1.681	0.0000	0.0000	0
25/08/2005	JN05	2005/11/03	8.00	Put	Option on jNote	17,049.0000	13,581.0000	(20.341)	0	0	0
25/08/2005	JN05	2005/11/03	8.00	Call	Option on jNote	5,982.0000	7,917.0000	32.347	0	0	0
25/08/2005	JN05	2006/02/02			jNote	7.8120	7.9480	1.741	0.0000	0.0000	0
25/08/2005	JN05	2006/02/02	7.75	Call	Option on jNote	14,592.0000	17,673.0000	21.114	0	0	0
25/08/2005	JN05	2006/02/02	7.75	Put	Option on jNote	12,030.0000	9,512.0000	(20.931)	0	0	0
25/08/2005	JN10	2005/11/03			jNote	7.9380	8.0750	1.726	0.0000	0.0000	0
25/08/2005	JN10	2005/11/03	8.00	Put	Option on jNote	19,101.0000	14,229.0000	(25.507)	0	0	0
25/08/2005	JN10	2005/11/03	8.00	Call	Option on jNote	14,819.0000	19,374.0000	30.738	0	0	0
25/08/2005	JN10	2006/02/02			jNote	7.9740	8.1130	1.743	0.0000	0.0000	0
25/08/2005	JN10	2006/02/02	8.00	Put	Option on jNote	14,215.0000	9,690.0000	(31.833)	0	0	0
25/08/2005	JN10	2006/02/02	8.00	Call	Option on jNote	12,423.0000	17,420.0000	40.224	0	0	0
25/08/2005	JROD	2005/08/31			jRod	6.6650	6.6640	(0.015)	0.0000	0.0000	0
25/08/2005	JROD	2005/09/30			jRod	6.7340	6.7320	(0.030)	0.0000	0.0000	0
25/08/2005	JROD	2005/10/31			jRod	6.8430	6.8420	(0.015)	0.0000	0.0000	0
25/08/2005	JROD	2005/11/30			jRod	6.8390	6.8370	(0.029)	0.0000	0.0000	0

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25/08/2005	JROD	2005/12/30			jRod	6.8800	6.8780	(0.029)	0.0000	0.0000	0
25/08/2005	JROD	2006/01/31			jRod	6.9140	6.9120	(0.029)	0.0000	0.0000	0
25/08/2005	JROD	2006/02/28			jRod	6.8750	6.8730	(0.029)	0.0000	0.0000	0
25/08/2005	JROD	2006/03/31			jRod	6.8990	6.8980	(0.014)	0.0000	0.0000	0
25/08/2005	JROD	2006/04/28			jRod	6.9240	6.9230	(0.014)	0.0000	0.0000	0
25/08/2005	JROD	2006/05/31			jRod	6.9000	6.8990	(0.014)	0.0000	0.0000	0
25/08/2005	JROD	2006/06/30			jRod	6.9230	6.9220	(0.014)	0.0000	0.0000	0
25/08/2005	JROD	2006/07/31			jRod	6.9460	6.9450	(0.014)	0.0000	0.0000	0
25/08/2005	JROD	2006/08/31			jRod	6.9200	6.9190	(0.014)	0.0000	0.0000	0
25/08/2005	R152	2005/11/03			Bond Future	7.1940	7.2050	0.153	0.0000	0.0000	0
25/08/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	1,542.0000	1,567.0000	1.621	0	0	0
25/08/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	158.0000	149.0000	(5.696)	0	0	0
25/08/2005	R153	2005/11/03			Bond Future	7.6350	7.7650	1.703	0.0000	0.0000	323
25/08/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	8,542.0000	11,154.0000	30.578	0	0	0
25/08/2005	R153	2005/11/03	9.00	Call	Option on Bond Future	59,821.0000	54,262.0000	(9.293)	0	0	0
25/08/2005	R153	2005/11/03	8.00	Call	Option on Bond Future	21,354.0000	17,314.0000	(18.919)	0	0	0
25/08/2005	R153	2005/11/03	8.00	Put	Option on Bond Future	5,137.0000	6,905.0000	34.417	0	0	0
25/08/2005	R153	2005/11/03	9.00	Put	Option on Bond Future	566.0000	816.0000	44.170	0	0	5
25/08/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	13,681.0000	10,486.0000	(23.354)	0	0	0
25/08/2005	R153	2005/11/03	8.50	Put	Option on Bond Future	1,731.0000	2,431.0000	40.439	0	0	0
25/08/2005	R153	2005/11/03	8.50	Call	Option on Bond Future	39,718.0000	34,610.0000	(12.861)	0	0	0
25/08/2005	R153	2006/02/02			Bond Future	7.6640	7.8150	1.970	0.0000	0.0000	0
25/08/2005	R153	2006/02/02	7.50	Put	Option on Bond Future	19,689.0000	23,452.0000	19.112	0	0	0
25/08/2005	R153	2006/02/02	7.50	Call	Option on Bond Future	12,685.0000	10,043.0000	(20.828)	0	0	0

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25/08/2005	R157	2005/11/03			Bond Future	7.9400	8.0900	1.889	0.0000	0.0000	3
25/08/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	18,116.0000	24,256.0000	33.893	0	0	0
25/08/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	23,139.0000	16,769.0000	(27.529)	0	0	0
25/08/2005	R157	2006/02/02			Bond Future	7.9760	8.1420	2.081	0.0000	0.0000	0
25/08/2005	R157	2006/02/02	8.00	Put	Option on Bond Future	30,995.0000	37,820.0000	22.020	0	0	0
25/08/2005	R157	2006/02/02	8.00	Call	Option on Bond Future	32,959.0000	26,280.0000	(20.265)	0	0	0
25/08/2005	R186	2005/11/03			Bond Future	7.5750	7.7430	2.218	0.0000	0.0000	0
25/08/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	11,797.0000	6,714.0000	(43.087)	0	0	0
25/08/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	54,636.0000	70,886.0000	29.742	0	0	0
25/08/2005	R186	2006/02/02			Bond Future	7.5830	7.7560	2.281	0.0000	0.0000	0
25/08/2005	R186	2006/02/02	7.50	Call	Option on Bond Future	40,645.0000	30,869.0000	(24.052)	0	0	0
25/08/2005	R186	2006/02/02	7.50	Put	Option on Bond Future	51,304.0000	63,325.0000	23.431	0	0	0
25/08/2005	R194	2005/11/03			Bond Future	7.3060	7.4050	1.355	0.0000	0.0000	0
25/08/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	3,255.0000	4,079.0000	25.315	0	0	0
25/08/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	7,449.0000	6,130.0000	(17.707)	0	0	0
25/08/2005	R194	2006/02/02			Bond Future	7.3240	7.4350	1.516	0.0000	0.0000	0
25/08/2005	R194	2006/02/02	7.25	Put	Option on Bond Future	7,699.0000	8,870.0000	15.210	0	0	0
25/08/2005	R194	2006/02/02	7.25	Call	Option on Bond Future	6,261.0000	5,281.0000	(15.652)	0	0	0
25/08/2005	R201	2005/11/03			Bond Future	7.9250	8.0800	1.956	0.0000	0.0000	0
25/08/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	18,482.0000	13,210.0000	(28.525)	0	0	0
25/08/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	13,528.0000	18,461.0000	36.465	0	0	0
25/08/2005	R201	2006/02/02			Bond Future	7.9530	8.1130	2.012	0.0000	0.0000	0
25/08/2005	R201	2006/02/02	7.75	Put	Option on Bond Future	30,918.0000	37,149.0000	20.153	0	0	0
25/08/2005	R201	2006/02/02	7.75	Call	Option on Bond Future	17,656.0000	13,584.0000	(23.063)	0	0	0
25/08/2005	R203	2005/11/03			Bond Future	7.9430	8.0970	1.939	0.0000	0.0000	0
25/08/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	21,895.0000	15,903.0000	(27.367)	0	0	0
25/08/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	17,514.0000	23,300.0000	33.036	0	0	0

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25/08/2005	R203	2006/02/02			Bond Future	7.9690	8.1270	1.983	0.0000	0.0000	0
25/08/2005	R203	2006/02/02	8.00	Call	Option on Bond Future	31,392.0000	25,410.0000	(19.056)	0	0	0
25/08/2005	R203	2006/02/02	8.00	Put	Option on Bond Future	29,044.0000	34,954.0000	20.348	0	0	0
25/08/2005	R204	2005/11/03			Bond Future	7.9300	8.0830	1.929	0.0000	0.0000	0
25/08/2005	R204	2005/11/03	8.25	Put	Option on Bond Future	10,783.0000	14,914.0000	38.310	0	0	0
25/08/2005	R204	2005/11/03	8.25	Call	Option on Bond Future	36,243.0000	28,089.0000	(22.498)	0	0	0
25/08/2005	R204	2006/02/02			Bond Future	7.9520	8.1100	1.987	0.0000	0.0000	0
25/08/2005	R204	2006/02/02	8.00	Put	Option on Bond Future	29,674.0000	35,794.0000	20.624	0	0	0
25/08/2005	R204	2006/02/02	8.00	Call	Option on Bond Future	33,498.0000	27,104.0000	(19.088)	0	0	0
25/08/2005	R207	2005/11/03			Bond Future	7.9030	8.0590	1.974	0.0000	0.0000	0
25/08/2005	R207	2005/11/03	8.00	Put	Option on Bond Future	5,131.0000	10,934.0000	113.097	0	0	0
25/08/2005	R207	2005/11/03	8.00	Call	Option on Bond Future	12,962.0000	6,214.0000	(52.060)	0	0	0
25/08/2005	R207	2006/02/02			Bond Future	7.9220	8.0820	2.020	0.0000	0.0000	0
25/08/2005	R207	2006/02/02	8.00	Put	Option on Bond Future	9,691.0000	15,953.0000	64.617	0	0	0
25/08/2005	R207	2006/02/02	8.00	Call	Option on Bond Future	15,923.0000	9,462.0000	(40.577)	0	0	0

Grand Total: **1,294**