



Derivatives High/Low Report

High/Low for 26/08/2005

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
26/08/2005	GOVI 2005/11/03			jGovi	226.2200	226.6155	0.175	0.0000	0.0000	463
26/08/2005	GOVI 2005/11/03	228.00	Call	jGovi	17,960.0000	19,398.0000	8.007	0	0	0
26/08/2005	GOVI 2005/11/03	228.00	Put	jGovi	35,760.0000	33,243.0000	(7.039)	0	0	0
26/08/2005	GOVI 2006/02/02			jGovi	230.3430	230.7110	0.160	0.0000	0.0000	0
26/08/2005	GOVI 2006/02/02	230.00	Put	jGovi	28,807.0000	26,998.0000	(6.280)	0	0	0
26/08/2005	GOVI 2006/02/02	230.00	Call	jGovi	32,237.0000	34,108.0000	5.804	0	0	0
26/08/2005	J152 2006/02/28			jSwap	7.1660	7.1660	-	0.0000	0.0000	0
26/08/2005	J153 2010/08/31			jSwap	7.7060	7.6790	(0.350)	0.0000	0.0000	0
26/08/2005	J157 2015/09/15			jSwap	8.0610	8.0220	(0.484)	0.0000	0.0000	0
26/08/2005	J186 2026/12/21			jSwap	7.6780	7.6540	(0.313)	0.0000	0.0000	0
26/08/2005	J194 2008/02/28			jSwap	7.3700	7.3440	(0.353)	0.0000	0.0000	0
26/08/2005	J201 2014/12/22			jSwap	8.0230	7.9880	(0.436)	0.0000	0.0000	0
26/08/2005	J203 2017/09/15			jSwap	8.0250	7.9920	(0.411)	0.0000	0.0000	0
26/08/2005	J204 2018/12/21			jSwap	8.0310	7.9970	(0.423)	0.0000	0.0000	0
26/08/2005	J207 2020/01/15			jSwap	8.6450	8.6090	(0.416)	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
26/08/2005	JBAR	2005/03/16			jBar	7.0000	7.0000	-	0.0000	0.0000	0
26/08/2005	JFRA	2005/11/03			jFra	6.9320	6.9240	(0.115)	0.0000	0.0000	0
26/08/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	959.0000	971.0000	1.251	0	0	0
26/08/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	180.0000	172.0000	(4.444)	0	0	0
26/08/2005	JFRA	2006/02/02			jFra	6.8640	6.8540	(0.146)	0.0000	0.0000	0
26/08/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,469.0000	1,483.0000	0.953	0	0	0
26/08/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	523.0000	512.0000	(2.103)	0	0	0
26/08/2005	JFRA	2006/05/04			jFra	6.9620	6.9340	(0.402)	0.0000	0.0000	0
26/08/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,207.0000	1,171.0000	(2.983)	0	0	0
26/08/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	1,300.0000	1,333.0000	2.538	0	0	0
26/08/2005	JFRA	2006/08/03			jFra	7.0990	7.0700	(0.409)	0.0000	0.0000	0
26/08/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	1,409.0000	1,441.0000	2.271	0	0	0
26/08/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	1,652.0000	1,613.0000	(2.361)	0	0	0
26/08/2005	JFRA	2006/11/02			jFra	7.3010	7.2480	(0.726)	0.0000	0.0000	0
26/08/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,141.0000	2,067.0000	(3.456)	0	0	0
26/08/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	1,404.0000	1,459.0000	3.917	0	0	0
26/08/2005	JFRA	2007/02/01			jFra	7.4680	7.4350	(0.442)	0.0000	0.0000	500
26/08/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	1,870.0000	1,829.0000	(2.193)	0	0	0
26/08/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,949.0000	1,988.0000	2.001	0	0	0
26/08/2005	JFRA	2007/05/03			jFra	7.7250	7.6010	(1.605)	0.0000	0.0000	0
26/08/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	2,498.0000	2,337.0000	(6.445)	0	0	0
26/08/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,948.0000	2,090.0000	7.290	0	0	0
26/08/2005	JFRA	2007/08/02			jFra	7.8030	7.7470	(0.718)	0.0000	0.0000	0
26/08/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	3,029.0000	2,953.0000	(2.509)	0	0	0
26/08/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	2,288.0000	2,349.0000	2.666	0	0	0
26/08/2005	JFRA	2007/11/01			jFra	7.9650	7.8910	(0.929)	0.0000	0.0000	0

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26/08/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	2,487.0000	2,571.0000	3.378	0	0	0
26/08/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	3,710.0000	3,599.0000	(2.992)	0	0	0
26/08/2005	JN02	2005/11/03			jNote	7.2560	7.2140	(0.579)	0.0000	0.0000	0
26/08/2005	JN02	2005/11/03	7.50	Call	Option on jNote	2,953.0000	2,659.0000	(9.956)	0	0	0
26/08/2005	JN02	2005/11/03	7.50	Put	Option on jNote	7,462.0000	7,935.0000	6.339	0	0	0
26/08/2005	JN02	2006/02/02			jNote	7.3870	7.3370	(0.677)	0.0000	0.0000	0
26/08/2005	JN02	2006/02/02	7.25	Call	Option on jNote	14,546.0000	14,024.0000	(3.589)	0	0	0
26/08/2005	JN02	2006/02/02	7.25	Put	Option on jNote	11,993.0000	12,399.0000	3.385	0	0	0
26/08/2005	JN05	2005/11/03			jNote	7.8630	7.8350	(0.356)	0.0000	0.0000	0
26/08/2005	JN05	2005/11/03	8.00	Call	Option on jNote	7,917.0000	7,377.0000	(6.821)	0	0	0
26/08/2005	JN05	2005/11/03	8.00	Put	Option on jNote	13,581.0000	14,204.0000	4.587	0	0	0
26/08/2005	JN05	2006/02/02			jNote	7.9480	7.9190	(0.365)	0.0000	0.0000	0
26/08/2005	JN05	2006/02/02	7.75	Put	Option on jNote	9,512.0000	9,967.0000	4.783	0	0	0
26/08/2005	JN05	2006/02/02	7.75	Call	Option on jNote	17,673.0000	16,939.0000	(4.153)	0	0	0
26/08/2005	JN10	2005/11/03			jNote	8.0750	8.0420	(0.409)	0.0000	0.0000	0
26/08/2005	JN10	2005/11/03	8.00	Put	Option on jNote	14,229.0000	15,172.0000	6.627	0	0	0
26/08/2005	JN10	2005/11/03	8.00	Call	Option on jNote	19,374.0000	18,057.0000	(6.798)	0	0	0
26/08/2005	JN10	2006/02/02			jNote	8.1130	8.0810	(0.394)	0.0000	0.0000	0
26/08/2005	JN10	2006/02/02	8.00	Call	Option on jNote	17,420.0000	16,130.0000	(7.405)	0	0	0
26/08/2005	JN10	2006/02/02	8.00	Put	Option on jNote	9,690.0000	10,580.0000	9.185	0	0	0
26/08/2005	JROD	2005/08/31			jRod	6.6640	6.5160	(2.221)	0.0000	0.0000	0
26/08/2005	JROD	2005/09/30			jRod	6.7320	6.5830	(2.213)	0.0000	0.0000	0
26/08/2005	JROD	2005/10/31			jRod	6.8420	6.6940	(2.163)	0.0000	0.0000	0
26/08/2005	JROD	2005/11/30			jRod	6.8370	6.7600	(1.126)	0.0000	0.0000	0

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26/08/2005	JROD	2005/12/30			jRod	6.8780	6.8000	(1.134)	0.0000	0.0000	0
26/08/2005	JROD	2006/01/31			jRod	6.9120	6.8360	(1.100)	0.0000	0.0000	0
26/08/2005	JROD	2006/02/28			jRod	6.8730	6.8220	(0.742)	0.0000	0.0000	0
26/08/2005	JROD	2006/03/31			jRod	6.8980	6.8470	(0.739)	0.0000	0.0000	0
26/08/2005	JROD	2006/04/28			jRod	6.9230	6.8720	(0.737)	0.0000	0.0000	0
26/08/2005	JROD	2006/05/31			jRod	6.8990	6.8600	(0.565)	0.0000	0.0000	0
26/08/2005	JROD	2006/06/30			jRod	6.9220	6.8820	(0.578)	0.0000	0.0000	0
26/08/2005	JROD	2006/07/31			jRod	6.9450	6.9050	(0.576)	0.0000	0.0000	0
26/08/2005	JROD	2006/08/31			jRod	6.9190	6.8870	(0.462)	0.0000	0.0000	0
26/08/2005	R152	2005/11/03			Bond Future	7.2050	7.1860	(0.264)	0.0000	0.0000	0
26/08/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	1,567.0000	1,516.0000	(3.255)	0	0	0
26/08/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	149.0000	157.0000	5.369	0	0	0
26/08/2005	R153	2005/11/03			Bond Future	7.7650	7.7450	(0.258)	0.0000	0.0000	323
26/08/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	11,154.0000	10,632.0000	(4.680)	0	0	0
26/08/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	10,486.0000	10,855.0000	3.519	0	0	0
26/08/2005	R153	2005/11/03	8.50	Put	Option on Bond Future	2,431.0000	2,252.0000	(7.363)	0	0	0
26/08/2005	R153	2005/11/03	8.00	Call	Option on Bond Future	17,314.0000	17,821.0000	2.928	0	0	0
26/08/2005	R153	2005/11/03	8.50	Call	Option on Bond Future	34,610.0000	35,322.0000	2.057	0	0	0
26/08/2005	R153	2005/11/03	8.00	Put	Option on Bond Future	6,905.0000	6,521.0000	(5.561)	0	0	0
26/08/2005	R153	2005/11/03	9.00	Call	Option on Bond Future	54,262.0000	55,079.0000	1.506	0	0	0
26/08/2005	R153	2005/11/03	9.00	Put	Option on Bond Future	816.0000	742.0000	(9.069)	0	0	5
26/08/2005	R153	2006/02/02			Bond Future	7.8150	7.7830	(0.409)	0.0000	0.0000	0
26/08/2005	R153	2006/02/02	7.50	Call	Option on Bond Future	10,043.0000	10,510.0000	4.650	0	0	0
26/08/2005	R153	2006/02/02	7.50	Put	Option on Bond Future	23,452.0000	22,566.0000	(3.778)	0	0	0

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26/08/2005	R157	2005/11/03			Bond Future	8.0900	8.0600	(0.371)	0.0000	0.0000	3
26/08/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	24,256.0000	22,763.0000	(6.155)	0	0	0
26/08/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	16,769.0000	17,765.0000	5.940	0	0	0
26/08/2005	R157	2006/02/02			Bond Future	8.1420	8.0990	(0.528)	0.0000	0.0000	0
26/08/2005	R157	2006/02/02	8.00	Put	Option on Bond Future	37,820.0000	35,850.0000	(5.209)	0	0	0
26/08/2005	R157	2006/02/02	8.00	Call	Option on Bond Future	26,280.0000	27,791.0000	5.750	0	0	0
26/08/2005	R186	2005/11/03			Bond Future	7.7430	7.7170	(0.336)	0.0000	0.0000	0
26/08/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	6,714.0000	7,204.0000	7.298	0	0	0
26/08/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	70,886.0000	68,110.0000	(3.916)	0	0	0
26/08/2005	R186	2006/02/02			Bond Future	7.7560	7.7300	(0.335)	0.0000	0.0000	0
26/08/2005	R186	2006/02/02	7.50	Call	Option on Bond Future	30,869.0000	32,060.0000	3.858	0	0	0
26/08/2005	R186	2006/02/02	7.50	Put	Option on Bond Future	63,325.0000	61,277.0000	(3.234)	0	0	0
26/08/2005	R194	2005/11/03			Bond Future	7.4050	7.3720	(0.446)	0.0000	0.0000	0
26/08/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	4,079.0000	3,742.0000	(8.262)	0	0	0
26/08/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	6,130.0000	6,507.0000	6.150	0	0	0
26/08/2005	R194	2006/02/02			Bond Future	7.4350	7.4000	(0.471)	0.0000	0.0000	0
26/08/2005	R194	2006/02/02	7.25	Call	Option on Bond Future	5,281.0000	5,550.0000	5.094	0	0	0
26/08/2005	R194	2006/02/02	7.25	Put	Option on Bond Future	8,870.0000	8,461.0000	(4.611)	0	0	0
26/08/2005	R201	2005/11/03			Bond Future	8.0800	8.0430	(0.458)	0.0000	0.0000	0
26/08/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	13,210.0000	14,228.0000	7.706	0	0	0
26/08/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	18,461.0000	17,055.0000	(7.616)	0	0	0
26/08/2005	R201	2006/02/02			Bond Future	8.1130	8.0760	(0.456)	0.0000	0.0000	0
26/08/2005	R201	2006/02/02	7.75	Put	Option on Bond Future	37,149.0000	35,569.0000	(4.253)	0	0	0
26/08/2005	R201	2006/02/02	7.75	Call	Option on Bond Future	13,584.0000	14,374.0000	5.816	0	0	0
26/08/2005	R203	2005/11/03			Bond Future	8.0970	8.0600	(0.457)	0.0000	0.0000	0
26/08/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	23,300.0000	21,644.0000	(7.107)	0	0	0
26/08/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	15,903.0000	17,059.0000	7.269	0	0	0

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26/08/2005	R203	2006/02/02			Bond Future	8.1270	8.0910	(0.443)	0.0000	0.0000	0
26/08/2005	R203	2006/02/02	8.00	Put	Option on Bond Future	34,954.0000	33,436.0000	(4.343)	0	0	0
26/08/2005	R203	2006/02/02	8.00	Call	Option on Bond Future	25,410.0000	26,585.0000	4.624	0	0	0
26/08/2005	R204	2005/11/03			Bond Future	8.0830	8.0470	(0.445)	0.0000	0.0000	0
26/08/2005	R204	2005/11/03	8.25	Call	Option on Bond Future	28,089.0000	29,726.0000	5.828	0	0	0
26/08/2005	R204	2005/11/03	8.25	Put	Option on Bond Future	14,914.0000	13,679.0000	(8.281)	0	0	0
26/08/2005	R204	2006/02/02			Bond Future	8.1100	8.0730	(0.456)	0.0000	0.0000	0
26/08/2005	R204	2006/02/02	8.00	Put	Option on Bond Future	35,794.0000	34,179.0000	(4.512)	0	0	0
26/08/2005	R204	2006/02/02	8.00	Call	Option on Bond Future	27,104.0000	28,401.0000	4.785	0	0	0
26/08/2005	R207	2005/11/03			Bond Future	8.0590	8.0220	(0.459)	0.0000	0.0000	0
26/08/2005	R207	2005/11/03	8.00	Put	Option on Bond Future	10,934.0000	9,227.0000	(15.612)	0	0	0
26/08/2005	R207	2005/11/03	8.00	Call	Option on Bond Future	6,214.0000	7,464.0000	20.116	0	0	0
26/08/2005	R207	2006/02/02			Bond Future	8.0820	8.0440	(0.470)	0.0000	0.0000	0
26/08/2005	R207	2006/02/02	8.00	Put	Option on Bond Future	15,953.0000	14,243.0000	(10.719)	0	0	0
26/08/2005	R207	2006/02/02	8.00	Call	Option on Bond Future	9,462.0000	10,752.0000	13.633	0	0	0

Grand Total: **1,294**