



Derivatives High/Low Report

High/Low for 29/08/2005

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
29/08/2005	GOVI 2005/11/03			jGovi	226.6155	225.6180	(0.440)	0.0000	0.0000	463
29/08/2005	GOVI 2005/11/03	228.00	Put	jGovi	33,243.0000	38,796.0000	16.704	0	0	0
29/08/2005	GOVI 2005/11/03	228.00	Call	jGovi	19,398.0000	14,976.0000	(22.796)	0	0	0
29/08/2005	GOVI 2006/02/02			jGovi	230.7110	229.6540	(0.458)	0.0000	0.0000	0
29/08/2005	GOVI 2006/02/02	230.00	Call	jGovi	34,108.0000	28,367.0000	(16.832)	0	0	0
29/08/2005	GOVI 2006/02/02	230.00	Put	jGovi	26,998.0000	31,827.0000	17.887	0	0	0
29/08/2005	J152 2006/02/28			jSwap	7.1660	7.1650	(0.014)	0.0000	0.0000	0
29/08/2005	J153 2010/08/31			jSwap	7.6790	7.7660	1.133	0.0000	0.0000	0
29/08/2005	J157 2015/09/15			jSwap	8.0220	8.1040	1.022	0.0000	0.0000	0
29/08/2005	J186 2026/12/21			jSwap	7.6540	7.7380	1.097	0.0000	0.0000	0
29/08/2005	J194 2008/02/28			jSwap	7.3440	7.4380	1.280	0.0000	0.0000	0
29/08/2005	J201 2014/12/22			jSwap	7.9880	8.0690	1.014	0.0000	0.0000	0
29/08/2005	J203 2017/09/15			jSwap	7.9920	8.0660	0.926	0.0000	0.0000	0
29/08/2005	J204 2018/12/21			jSwap	7.9970	8.0790	1.025	0.0000	0.0000	0
29/08/2005	J207 2020/01/15			jSwap	8.6090	8.6980	1.034	0.0000	0.0000	0

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29/08/2005	JBAR	2005/03/16			jBar	7.0000	7.0000	-	0.0000	0.0000	0
29/08/2005	JFRA	2005/11/03			jFra	6.9240	6.9390	0.217	0.0000	0.0000	0
29/08/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	971.0000	935.0000	(3.708)	0	0	0
29/08/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	172.0000	173.0000	0.581	0	0	0
29/08/2005	JFRA	2006/02/02			jFra	6.8540	6.8720	0.263	0.0000	0.0000	0
29/08/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	512.0000	519.0000	1.367	0	0	0
29/08/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,483.0000	1,446.0000	(2.495)	0	0	0
29/08/2005	JFRA	2006/05/04			jFra	6.9340	6.9780	0.635	0.0000	0.0000	0
29/08/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	1,333.0000	1,270.0000	(4.726)	0	0	0
29/08/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,171.0000	1,216.0000	3.843	0	0	0
29/08/2005	JFRA	2006/08/03			jFra	7.0700	7.1220	0.736	0.0000	0.0000	0
29/08/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	1,441.0000	1,374.0000	(4.650)	0	0	0
29/08/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	1,613.0000	1,673.0000	3.720	0	0	0
29/08/2005	JFRA	2006/11/02			jFra	7.2480	7.3320	1.159	0.0000	0.0000	0
29/08/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	1,459.0000	1,364.0000	(6.511)	0	0	0
29/08/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,067.0000	2,177.0000	5.322	0	0	0
29/08/2005	JFRA	2007/02/01			jFra	7.4350	7.5070	0.968	0.0000	0.0000	500
29/08/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,988.0000	1,893.0000	(4.779)	0	0	0
29/08/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	1,829.0000	1,910.0000	4.429	0	0	0
29/08/2005	JFRA	2007/05/03			jFra	7.6010	7.7820	2.381	0.0000	0.0000	0
29/08/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	2,090.0000	1,877.0000	(10.191)	0	0	0
29/08/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	2,337.0000	2,567.0000	9.842	0	0	0
29/08/2005	JFRA	2007/08/02			jFra	7.7470	7.8670	1.549	0.0000	0.0000	0
29/08/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	2,953.0000	3,107.0000	5.215	0	0	0
29/08/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	2,349.0000	2,210.0000	(5.917)	0	0	0
29/08/2005	JFRA	2007/11/01			jFra	7.8910	8.0190	1.622	0.0000	0.0000	0

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29/08/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	3,599.0000	3,782.0000	5.085	0	0	0
29/08/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	2,571.0000	2,418.0000	(5.951)	0	0	0
29/08/2005	JN02	2005/11/03			jNote	7.2140	7.2850	0.984	0.0000	0.0000	0
29/08/2005	JN02	2005/11/03	7.50	Call	Option on jNote	2,659.0000	3,018.0000	13.501	0	0	0
29/08/2005	JN02	2005/11/03	7.50	Put	Option on jNote	7,935.0000	6,978.0000	(12.060)	0	0	0
29/08/2005	JN02	2006/02/02			jNote	7.3370	7.4230	1.172	0.0000	0.0000	0
29/08/2005	JN02	2006/02/02	7.25	Put	Option on jNote	12,399.0000	11,515.0000	(7.130)	0	0	0
29/08/2005	JN02	2006/02/02	7.25	Call	Option on jNote	14,024.0000	14,732.0000	5.048	0	0	0
29/08/2005	JN05	2005/11/03			jNote	7.8350	7.8950	0.766	0.0000	0.0000	0
29/08/2005	JN05	2005/11/03	8.00	Call	Option on jNote	7,377.0000	8,173.0000	10.790	0	0	0
29/08/2005	JN05	2005/11/03	8.00	Put	Option on jNote	14,204.0000	12,511.0000	(11.919)	0	0	0
29/08/2005	JN05	2006/02/02			jNote	7.9190	7.9830	0.808	0.0000	0.0000	0
29/08/2005	JN05	2006/02/02	7.75	Put	Option on jNote	9,967.0000	8,780.0000	(11.909)	0	0	0
29/08/2005	JN05	2006/02/02	7.75	Call	Option on jNote	16,939.0000	18,376.0000	8.483	0	0	0
29/08/2005	JN10	2005/11/03			jNote	8.0420	8.0990	0.709	0.0000	0.0000	0
29/08/2005	JN10	2005/11/03	8.00	Put	Option on jNote	15,172.0000	13,012.0000	(14.237)	0	0	0
29/08/2005	JN10	2005/11/03	8.00	Call	Option on jNote	18,057.0000	19,797.0000	9.636	0	0	0
29/08/2005	JN10	2006/02/02			jNote	8.0810	8.1390	0.718	0.0000	0.0000	0
29/08/2005	JN10	2006/02/02	8.00	Put	Option on jNote	10,580.0000	8,818.0000	(16.654)	0	0	0
29/08/2005	JN10	2006/02/02	8.00	Call	Option on jNote	16,130.0000	18,316.0000	13.552	0	0	0
29/08/2005	JROD	2005/08/31			jRod	6.5160	6.6630	2.256	0.0000	0.0000	0
29/08/2005	JROD	2005/09/30			jRod	6.5830	6.7210	2.096	0.0000	0.0000	0
29/08/2005	JROD	2005/10/31			jRod	6.6940	6.8300	2.032	0.0000	0.0000	0
29/08/2005	JROD	2005/11/30			jRod	6.7600	6.8320	1.065	0.0000	0.0000	0

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29/08/2005	JROD	2005/12/30			jRod	6.8000	6.8720	1.059	0.0000	0.0000	0
29/08/2005	JROD	2006/01/31			jRod	6.8360	6.9080	1.053	0.0000	0.0000	0
29/08/2005	JROD	2006/02/28			jRod	6.8220	6.8710	0.718	0.0000	0.0000	0
29/08/2005	JROD	2006/03/31			jRod	6.8470	6.8970	0.730	0.0000	0.0000	0
29/08/2005	JROD	2006/04/28			jRod	6.8720	6.9230	0.742	0.0000	0.0000	0
29/08/2005	JROD	2006/05/31			jRod	6.8600	6.8990	0.569	0.0000	0.0000	0
29/08/2005	JROD	2006/06/30			jRod	6.8820	6.9230	0.596	0.0000	0.0000	0
29/08/2005	JROD	2006/07/31			jRod	6.9050	6.9470	0.608	0.0000	0.0000	0
29/08/2005	JROD	2006/08/31			jRod	6.8870	6.9230	0.523	0.0000	0.0000	0
29/08/2005	R152	2005/11/03			Bond Future	7.1860	7.2190	0.459	0.0000	0.0000	0
29/08/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	1,516.0000	1,592.0000	5.013	0	0	0
29/08/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	157.0000	130.0000	(17.197)	0	0	0
29/08/2005	R153	2005/11/03			Bond Future	7.7450	7.8550	1.420	0.0000	0.0000	323
29/08/2005	R153	2005/11/03	8.00	Put	Option on Bond Future	6,521.0000	8,103.0000	24.260	0	0	0
29/08/2005	R153	2005/11/03	8.00	Call	Option on Bond Future	17,821.0000	14,512.0000	(18.568)	0	0	0
29/08/2005	R153	2005/11/03	9.00	Call	Option on Bond Future	55,079.0000	50,381.0000	(8.530)	0	0	0
29/08/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	10,632.0000	12,985.0000	22.131	0	0	0
29/08/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	10,855.0000	8,317.0000	(23.381)	0	0	0
29/08/2005	R153	2005/11/03	9.00	Put	Option on Bond Future	742.0000	935.0000	26.011	0	0	5
29/08/2005	R153	2005/11/03	8.50	Put	Option on Bond Future	2,252.0000	2,848.0000	26.465	0	0	0
29/08/2005	R153	2005/11/03	8.50	Call	Option on Bond Future	35,322.0000	31,027.0000	(12.160)	0	0	0
29/08/2005	R153	2006/02/02			Bond Future	7.7830	7.8930	1.413	0.0000	0.0000	0
29/08/2005	R153	2006/02/02	7.50	Put	Option on Bond Future	22,566.0000	25,383.0000	12.483	0	0	0
29/08/2005	R153	2006/02/02	7.50	Call	Option on Bond Future	10,510.0000	8,683.0000	(17.383)	0	0	0

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29/08/2005	R157	2005/11/03			Bond Future	8.0600	8.1550	1.179	0.0000	0.0000	3
29/08/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	22,763.0000	26,761.0000	17.564	0	0	0
29/08/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	17,765.0000	13,902.0000	(21.745)	0	0	0
29/08/2005	R157	2006/02/02			Bond Future	8.0990	8.1940	1.173	0.0000	0.0000	0
29/08/2005	R157	2006/02/02	8.00	Call	Option on Bond Future	27,791.0000	24,035.0000	(13.515)	0	0	0
29/08/2005	R157	2006/02/02	8.00	Put	Option on Bond Future	35,850.0000	39,768.0000	10.929	0	0	0
29/08/2005	R186	2005/11/03			Bond Future	7.7170	7.8040	1.127	0.0000	0.0000	0
29/08/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	7,204.0000	4,952.0000	(31.260)	0	0	0
29/08/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	68,110.0000	76,739.0000	12.669	0	0	0
29/08/2005	R186	2006/02/02			Bond Future	7.7300	7.8180	1.138	0.0000	0.0000	0
29/08/2005	R186	2006/02/02	7.50	Call	Option on Bond Future	32,060.0000	27,340.0000	(14.722)	0	0	0
29/08/2005	R186	2006/02/02	7.50	Put	Option on Bond Future	61,277.0000	67,472.0000	10.110	0	0	0
29/08/2005	R194	2005/11/03			Bond Future	7.3720	7.4980	1.709	0.0000	0.0000	0
29/08/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	3,742.0000	4,866.0000	30.037	0	0	0
29/08/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	6,507.0000	4,909.0000	(24.558)	0	0	0
29/08/2005	R194	2006/02/02			Bond Future	7.4000	7.5390	1.878	0.0000	0.0000	0
29/08/2005	R194	2006/02/02	7.25	Put	Option on Bond Future	8,461.0000	9,997.0000	18.154	0	0	0
29/08/2005	R194	2006/02/02	7.25	Call	Option on Bond Future	5,550.0000	4,397.0000	(20.775)	0	0	0
29/08/2005	R201	2005/11/03			Bond Future	8.0430	8.1310	1.094	0.0000	0.0000	0
29/08/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	17,055.0000	19,891.0000	16.629	0	0	0
29/08/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	14,228.0000	11,311.0000	(20.502)	0	0	0
29/08/2005	R201	2006/02/02			Bond Future	8.0760	8.1660	1.114	0.0000	0.0000	0
29/08/2005	R201	2006/02/02	7.75	Call	Option on Bond Future	14,374.0000	12,155.0000	(15.438)	0	0	0
29/08/2005	R201	2006/02/02	7.75	Put	Option on Bond Future	35,569.0000	39,104.0000	9.938	0	0	0
29/08/2005	R203	2005/11/03			Bond Future	8.0600	8.1420	1.017	0.0000	0.0000	0
29/08/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	21,644.0000	24,679.0000	14.022	0	0	0
29/08/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	17,059.0000	13,874.0000	(18.670)	0	0	0

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29/08/2005	R203	2006/02/02			Bond Future	8.0910	8.1740	1.026	0.0000	0.0000	0
29/08/2005	R203	2006/02/02	8.00	Put	Option on Bond Future	33,436.0000	36,497.0000	9.155	0	0	0
29/08/2005	R203	2006/02/02	8.00	Call	Option on Bond Future	26,585.0000	23,451.0000	(11.789)	0	0	0
29/08/2005	R204	2005/11/03			Bond Future	8.0470	8.1340	1.081	0.0000	0.0000	0
29/08/2005	R204	2005/11/03	8.25	Put	Option on Bond Future	13,679.0000	15,962.0000	16.690	0	0	0
29/08/2005	R204	2005/11/03	8.25	Call	Option on Bond Future	29,726.0000	25,088.0000	(15.603)	0	0	0
29/08/2005	R204	2006/02/02			Bond Future	8.0730	8.1620	1.102	0.0000	0.0000	0
29/08/2005	R204	2006/02/02	8.00	Put	Option on Bond Future	34,179.0000	37,604.0000	10.021	0	0	0
29/08/2005	R204	2006/02/02	8.00	Call	Option on Bond Future	28,401.0000	24,843.0000	(12.528)	0	0	0
29/08/2005	R207	2005/11/03			Bond Future	8.0220	8.1130	1.134	0.0000	0.0000	0
29/08/2005	R207	2005/11/03	8.00	Call	Option on Bond Future	7,464.0000	4,382.0000	(41.292)	0	0	0
29/08/2005	R207	2005/11/03	8.00	Put	Option on Bond Future	9,227.0000	13,392.0000	45.139	0	0	0
29/08/2005	R207	2006/02/02			Bond Future	8.0440	8.1370	1.156	0.0000	0.0000	0
29/08/2005	R207	2006/02/02	8.00	Put	Option on Bond Future	14,243.0000	18,411.0000	29.263	0	0	0
29/08/2005	R207	2006/02/02	8.00	Call	Option on Bond Future	10,752.0000	7,601.0000	(29.306)	0	0	0

Grand Total: **1,294**