

Derivatives High/Low Report

High/Low for 23/08/2005

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
23/08/2005	GOVI 2005/11/03			jGovi	228.4290	228.6840	0.112	0.0000	0.0000	463
23/08/2005	GOVI 2005/11/03	228.00	Put	jGovi	24,481.0000	23,123.0000	(5.547)	0	0	0
23/08/2005	GOVI 2005/11/03	228.00	Call	jGovi	28,771.0000	29,963.0000	4.143	0	0	0
23/08/2005	GOVI 2006/02/02			jGovi	232.5000	232.7600	0.112	0.0000	0.0000	0
23/08/2005	GOVI 2006/02/02	230.00	Put	jGovi	20,013.0000	18,986.0000	(5.132)	0	0	0
23/08/2005	GOVI 2006/02/02	230.00	Call	jGovi	45,013.0000	46,586.0000	3.495	0	0	0
23/08/2005	J152 2006/02/28			jSwap	7.1680	7.1670	(0.014)	0.0000	0.0000	0
23/08/2005	J153 2010/08/31			jSwap	7.5500	7.5320	(0.238)	0.0000	0.0000	0
23/08/2005	J157 2015/09/15			jSwap	7.8680	7.8540	(0.178)	0.0000	0.0000	0
23/08/2005	J186 2026/12/21			jSwap	7.4670	7.4470	(0.268)	0.0000	0.0000	0
23/08/2005	J194 2008/02/28			jSwap	7.2720	7.2430	(0.399)	0.0000	0.0000	0
23/08/2005	J201 2014/12/22			jSwap	7.8360	7.8160	(0.255)	0.0000	0.0000	0
23/08/2005	J203 2017/09/15			jSwap	7.8620	7.8240	(0.483)	0.0000	0.0000	0
23/08/2005	J204 2018/12/21			jSwap	7.8580	7.8280	(0.382)	0.0000	0.0000	0
23/08/2005	J207 2020/01/15			jSwap	8.4550	8.4320	(0.272)	0.0000	0.0000	0

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23/08/2005	JBAR	2005/03/16			jBar	7.0000	7.0000	-	0.0000	0.0000	0
23/08/2005	JFRA	2005/11/03			jFra	6.8640	6.8720	0.117	0.0000	0.0000	0
23/08/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	148.0000	150.0000	1.351	0	0	0
23/08/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	1,094.0000	1,077.0000	(1.554)	0	0	0
23/08/2005	JFRA	2006/02/02			jFra	6.7800	6.7780	(0.029)	0.0000	0.0000	0
23/08/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,616.0000	1,617.0000	0.062	0	0	0
23/08/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	464.0000	460.0000	(0.862)	0	0	0
23/08/2005	JFRA	2006/05/04			jFra	6.8720	6.8600	(0.175)	0.0000	0.0000	0
23/08/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,110.0000	1,094.0000	(1.441)	0	0	0
23/08/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	1,424.0000	1,437.0000	0.913	0	0	0
23/08/2005	JFRA	2006/08/03			jFra	7.0190	6.9890	(0.427)	0.0000	0.0000	0
23/08/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	1,511.0000	1,546.0000	2.316	0	0	0
23/08/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	1,558.0000	1,519.0000	(2.503)	0	0	0
23/08/2005	JFRA	2006/11/02			jFra	7.1950	7.1580	(0.514)	0.0000	0.0000	0
23/08/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	1,526.0000	1,566.0000	2.621	0	0	0
23/08/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,004.0000	1,953.0000	(2.545)	0	0	0
23/08/2005	JFRA	2007/02/01			jFra	7.3800	7.3450	(0.474)	0.0000	0.0000	500
23/08/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	1,771.0000	1,729.0000	(2.372)	0	0	0
23/08/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	2,065.0000	2,109.0000	2.131	0	0	0
23/08/2005	JFRA	2007/05/03			jFra	7.5280	7.4550	(0.970)	0.0000	0.0000	0
23/08/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	2,184.0000	2,272.0000	4.029	0	0	0
23/08/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	2,253.0000	2,162.0000	(4.039)	0	0	0
23/08/2005	JFRA	2007/08/02			jFra	7.6480	7.6050	(0.562)	0.0000	0.0000	0
23/08/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	2,833.0000	2,777.0000	(1.977)	0	0	0
23/08/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	2,471.0000	2,520.0000	1.983	0	0	0
23/08/2005	JFRA	2007/11/01			jFra	7.7710	7.7200	(0.656)	0.0000	0.0000	0

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23/08/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	3,436.0000	3,362.0000	(2.154)	0	0	0
23/08/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	2,723.0000	2,784.0000	2.240	0	0	0
23/08/2005	JN02	2005/11/03			jNote	7.1490	7.1220	(0.378)	0.0000	0.0000	0
23/08/2005	JN02	2005/11/03	7.50	Put	Option on jNote	8,890.0000	9,215.0000	3.656	0	0	0
23/08/2005	JN02	2005/11/03	7.50	Call	Option on jNote	2,401.0000	2,225.0000	(7.330)	0	0	0
23/08/2005	JN02	2006/02/02			jNote	7.2640	7.2300	(0.468)	0.0000	0.0000	0
23/08/2005	JN02	2006/02/02	7.25	Put	Option on jNote	13,235.0000	13,522.0000	2.168	0	0	0
23/08/2005	JN02	2006/02/02	7.25	Call	Option on jNote	13,503.0000	13,143.0000	(2.666)	0	0	0
23/08/2005	JN05	2005/11/03			jNote	7.7270	7.7080	(0.246)	0.0000	0.0000	0
23/08/2005	JN05	2005/11/03	8.00	Call	Option on jNote	6,034.0000	5,707.0000	(5.419)	0	0	0
23/08/2005	JN05	2005/11/03	8.00	Put	Option on jNote	17,353.0000	17,820.0000	2.691	0	0	0
23/08/2005	JN05	2006/02/02			jNote	7.8050	7.7860	(0.243)	0.0000	0.0000	0
23/08/2005	JN05	2006/02/02	7.75	Put	Option on jNote	12,249.0000	12,589.0000	2.776	0	0	0
23/08/2005	JN05	2006/02/02	7.75	Call	Option on jNote	14,522.0000	14,077.0000	(3.064)	0	0	0
23/08/2005	JN10	2005/11/03			jNote	7.9100	7.9060	(0.051)	0.0000	0.0000	0
23/08/2005	JN10	2005/11/03	8.00	Put	Option on jNote	20,415.0000	20,458.0000	0.211	0	0	0
23/08/2005	JN10	2005/11/03	8.00	Call	Option on jNote	14,195.0000	13,957.0000	(1.677)	0	0	0
23/08/2005	JN10	2006/02/02			jNote	7.9470	7.9440	(0.038)	0.0000	0.0000	0
23/08/2005	JN10	2006/02/02	8.00	Call	Option on jNote	11,647.0000	11,512.0000	(1.159)	0	0	0
23/08/2005	JN10	2006/02/02	8.00	Put	Option on jNote	15,301.0000	15,375.0000	0.484	0	0	0
23/08/2005	JROD	2005/08/31			jRod	6.6670	6.6660	(0.015)	0.0000	0.0000	0
23/08/2005	JROD	2005/09/30			jRod	6.7440	6.7410	(0.044)	0.0000	0.0000	0
23/08/2005	JROD	2005/10/31			jRod	6.8530	6.8500	(0.044)	0.0000	0.0000	0
23/08/2005	JROD	2005/11/30			jRod	6.8410	6.8400	(0.015)	0.0000	0.0000	0

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23/08/2005	JROD	2005/12/30			jRod	6.8810	6.8790	(0.029)	0.0000	0.0000	0
23/08/2005	JROD	2006/01/31			jRod	6.9150	6.9140	(0.014)	0.0000	0.0000	0
23/08/2005	JROD	2006/02/28			jRod	6.8760	6.8750	(0.015)	0.0000	0.0000	0
23/08/2005	JROD	2006/03/31			jRod	6.9010	6.9010	-	0.0000	0.0000	0
23/08/2005	JROD	2006/04/28			jRod	6.9270	6.9260	(0.014)	0.0000	0.0000	0
23/08/2005	JROD	2006/05/31			jRod	6.9020	6.9010	(0.014)	0.0000	0.0000	0
23/08/2005	JROD	2006/06/30			jRod	6.9250	6.9240	(0.014)	0.0000	0.0000	0
23/08/2005	JROD	2006/07/31			jRod	6.9470	6.9460	(0.014)	0.0000	0.0000	0
23/08/2005	JROD	2006/08/31			jRod	6.9210	6.9210	-	0.0000	0.0000	0
23/08/2005	R152	2005/11/03			Bond Future	7.1760	7.1740	(0.028)	0.0000	0.0000	0
23/08/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	175.0000	173.0000	(1.143)	0	0	0
23/08/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	1,503.0000	1,495.0000	(0.532)	0	0	0
23/08/2005	R153	2005/11/03			Bond Future	7.5910	7.5690	(0.290)	0.0000	0.0000	308
23/08/2005	R153	2005/11/03	9.00	Put	Option on Bond Future	531.0000	477.0000	(10.169)	0	0	5
23/08/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	14,999.0000	15,531.0000	3.547	0	0	0
23/08/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	7,886.0000	7,429.0000	(5.795)	0	0	0
23/08/2005	R153	2005/11/03	9.00	Call	Option on Bond Future	61,759.0000	62,693.0000	1.512	0	0	0
23/08/2005	R153	2005/11/03	8.00	Call	Option on Bond Future	22,924.0000	23,594.0000	2.923	0	0	0
23/08/2005	R153	2005/11/03	8.00	Put	Option on Bond Future	4,734.0000	4,415.0000	(6.738)	0	0	0
23/08/2005	R153	2005/11/03	8.50	Put	Option on Bond Future	1,603.0000	1,466.0000	(8.546)	0	0	0
23/08/2005	R153	2005/11/03	8.50	Call	Option on Bond Future	41,563.0000	42,415.0000	2.050	0	0	0
23/08/2005	R153	2006/02/02			Bond Future	7.6220	7.5990	(0.302)	0.0000	0.0000	0
23/08/2005	R153	2006/02/02	7.50	Put	Option on Bond Future	18,795.0000	18,216.0000	(3.081)	0	0	0
23/08/2005	R153	2006/02/02	7.50	Call	Option on Bond Future	13,579.0000	13,981.0000	2.960	0	0	0

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23/08/2005	R157	2005/11/03			Bond Future	7.8930	7.8770	(0.203)	0.0000	0.0000	3
23/08/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	25,640.0000	26,283.0000	2.508	0	0	0
23/08/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	16,666.0000	15,959.0000	(4.242)	0	0	0
23/08/2005	R157	2006/02/02			Bond Future	7.9240	7.9070	(0.215)	0.0000	0.0000	0
23/08/2005	R157	2006/02/02	8.00	Call	Option on Bond Future	35,424.0000	36,089.0000	1.877	0	0	0
23/08/2005	R157	2006/02/02	8.00	Put	Option on Bond Future	29,193.0000	28,459.0000	(2.514)	0	0	0
23/08/2005	R186	2005/11/03			Bond Future	7.5290	7.5090	(0.266)	0.0000	0.0000	0
23/08/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	50,799.0000	48,858.0000	(3.821)	0	0	0
23/08/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	13,896.0000	14,549.0000	4.699	0	0	0
23/08/2005	R186	2006/02/02			Bond Future	7.5370	7.5160	(0.279)	0.0000	0.0000	0
23/08/2005	R186	2006/02/02	7.50	Call	Option on Bond Future	43,817.0000	45,043.0000	2.798	0	0	0
23/08/2005	R186	2006/02/02	7.50	Put	Option on Bond Future	48,585.0000	47,108.0000	(3.040)	0	0	0
23/08/2005	R194	2005/11/03			Bond Future	7.2740	7.2360	(0.522)	0.0000	0.0000	0
23/08/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	7,961.0000	8,474.0000	6.444	0	0	0
23/08/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	3,072.0000	2,761.0000	(10.124)	0	0	0
23/08/2005	R194	2006/02/02			Bond Future	7.2900	7.2470	(0.590)	0.0000	0.0000	0
23/08/2005	R194	2006/02/02	7.25	Call	Option on Bond Future	6,619.0000	7,012.0000	5.937	0	0	0
23/08/2005	R194	2006/02/02	7.25	Put	Option on Bond Future	7,397.0000	6,953.0000	(6.002)	0	0	0
23/08/2005	R201	2005/11/03			Bond Future	7.8800	7.8590	(0.266)	0.0000	0.0000	0
23/08/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	20,407.0000	21,126.0000	3.523	0	0	0
23/08/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	12,466.0000	11,788.0000	(5.439)	0	0	0
23/08/2005	R201	2006/02/02			Bond Future	7.9070	7.8850	(0.278)	0.0000	0.0000	0
23/08/2005	R201	2006/02/02	7.75	Put	Option on Bond Future	29,367.0000	28,504.0000	(2.939)	0	0	0
23/08/2005	R201	2006/02/02	7.75	Call	Option on Bond Future	19,091.0000	19,660.0000	2.980	0	0	0
23/08/2005	R203	2005/11/03			Bond Future	7.9180	7.8770	(0.518)	0.0000	0.0000	0
23/08/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	16,924.0000	15,431.0000	(8.822)	0	0	0
23/08/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	23,234.0000	24,917.0000	7.244	0	0	0

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23/08/2005	R203	2006/02/02			Bond Future	7.9440	7.9010	(0.541)	0.0000	0.0000	0
23/08/2005	R203	2006/02/02	8.00	Put	Option on Bond Future	28,341.0000	26,757.0000	(5.589)	0	0	0
23/08/2005	R203	2006/02/02	8.00	Call	Option on Bond Future	32,587.0000	34,281.0000	5.198	0	0	0
23/08/2005	R204	2005/11/03			Bond Future	7.9000	7.8690	(0.392)	0.0000	0.0000	0
23/08/2005	R204	2005/11/03	8.25	Call	Option on Bond Future	38,208.0000	39,886.0000	4.392	0	0	0
23/08/2005	R204	2005/11/03	8.25	Put	Option on Bond Future	10,316.0000	9,471.0000	(8.191)	0	0	0
23/08/2005	R204	2006/02/02			Bond Future	7.9220	7.8900	(0.404)	0.0000	0.0000	0
23/08/2005	R204	2006/02/02	8.00	Put	Option on Bond Future	28,765.0000	27,521.0000	(4.325)	0	0	0
23/08/2005	R204	2006/02/02	8.00	Call	Option on Bond Future	34,990.0000	36,314.0000	3.784	0	0	0
23/08/2005	R207	2005/11/03			Bond Future	7.8670	7.8450	(0.280)	0.0000	0.0000	0
23/08/2005	R207	2005/11/03	8.00	Call	Option on Bond Future	15,038.0000	16,262.0000	8.139	0	0	0
23/08/2005	R207	2005/11/03	8.00	Put	Option on Bond Future	4,278.0000	3,705.0000	(13.394)	0	0	0
23/08/2005	R207	2006/02/02			Bond Future	7.8850	7.8630	(0.279)	0.0000	0.0000	0
23/08/2005	R207	2006/02/02	8.00	Put	Option on Bond Future	8,584.0000	7,893.0000	(8.050)	0	0	0
23/08/2005	R207	2006/02/02	8.00	Call	Option on Bond Future	17,792.0000	18,876.0000	6.093	0	0	0

Grand Total: **1,279**