



Derivatives High/Low Report

High/Low for 30/08/2005

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
30/08/2005	GOVI 2005/11/03			jGovi	225.6180	225.4890	(0.057)	0.0000	0.0000	463
30/08/2005	GOVI 2005/11/03	228.00	Call	jGovi	14,976.0000	14,343.0000	(4.227)	0	0	0
30/08/2005	GOVI 2005/11/03	228.00	Put	jGovi	38,796.0000	39,453.0000	1.693	0	0	0
30/08/2005	GOVI 2006/02/02			jGovi	229.6540	229.5370	(0.051)	0.0000	0.0000	0
30/08/2005	GOVI 2006/02/02	230.00	Call	jGovi	28,367.0000	27,704.0000	(2.337)	0	0	0
30/08/2005	GOVI 2006/02/02	230.00	Put	jGovi	31,827.0000	32,334.0000	1.593	0	0	0
30/08/2005	J152 2006/02/28			jSwap	7.1650	7.1130	(0.726)	0.0000	0.0000	0
30/08/2005	J153 2010/08/31			jSwap	7.7660	7.7880	0.283	0.0000	0.0000	0
30/08/2005	J157 2015/09/15			jSwap	8.1040	8.1070	0.037	0.0000	0.0000	0
30/08/2005	J186 2026/12/21			jSwap	7.7380	7.7430	0.065	0.0000	0.0000	0
30/08/2005	J194 2008/02/28			jSwap	7.4380	7.4500	0.161	0.0000	0.0000	0
30/08/2005	J201 2014/12/22			jSwap	8.0690	8.0740	0.062	0.0000	0.0000	0
30/08/2005	J203 2017/09/15			jSwap	8.0660	8.0700	0.050	0.0000	0.0000	0
30/08/2005	J204 2018/12/21			jSwap	8.0790	8.0840	0.062	0.0000	0.0000	0
30/08/2005	J207 2020/01/15			jSwap	8.6980	8.7030	0.057	0.0000	0.0000	0

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30/08/2005	JBAR	2005/03/16			jBar	7.0000	7.0040	0.057	0.0000	0.0000	0
30/08/2005	JFRA	2005/11/03			jFra	6.9390	6.9460	0.101	0.0000	0.0000	0
30/08/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	935.0000	920.0000	(1.604)	0	0	0
30/08/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	173.0000	175.0000	1.156	0	0	0
30/08/2005	JFRA	2006/02/02			jFra	6.8720	6.8800	0.116	0.0000	0.0000	0
30/08/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	519.0000	523.0000	0.771	0	0	0
30/08/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,446.0000	1,430.0000	(1.107)	0	0	0
30/08/2005	JFRA	2006/05/04			jFra	6.9780	6.9910	0.186	0.0000	0.0000	0
30/08/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	1,270.0000	1,252.0000	(1.417)	0	0	0
30/08/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,216.0000	1,230.0000	1.151	0	0	0
30/08/2005	JFRA	2006/08/03			jFra	7.1220	7.1390	0.239	0.0000	0.0000	0
30/08/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	1,673.0000	1,692.0000	1.136	0	0	0
30/08/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	1,374.0000	1,352.0000	(1.601)	0	0	0
30/08/2005	JFRA	2006/11/02			jFra	7.3320	7.3400	0.109	0.0000	0.0000	0
30/08/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,177.0000	2,186.0000	0.413	0	0	0
30/08/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	1,364.0000	1,353.0000	(0.806)	0	0	0
30/08/2005	JFRA	2007/02/01			jFra	7.5070	7.5400	0.440	0.0000	0.0000	500
30/08/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,893.0000	1,851.0000	(2.219)	0	0	0
30/08/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	1,910.0000	1,949.0000	2.042	0	0	0
30/08/2005	JFRA	2007/05/03			jFra	7.7820	7.7720	(0.129)	0.0000	0.0000	0
30/08/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	2,567.0000	2,552.0000	(0.584)	0	0	0
30/08/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,877.0000	1,887.0000	0.533	0	0	0
30/08/2005	JFRA	2007/08/02			jFra	7.8670	7.8850	0.229	0.0000	0.0000	0
30/08/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	3,107.0000	3,130.0000	0.740	0	0	0
30/08/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	2,210.0000	2,188.0000	(0.995)	0	0	0
30/08/2005	JFRA	2007/11/01			jFra	8.0190	8.0300	0.137	0.0000	0.0000	0

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30/08/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	3,782.0000	3,797.0000	0.397	0	0	0
30/08/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	2,418.0000	2,404.0000	(0.579)	0	0	0
30/08/2005	JN02	2005/11/03			jNote	7.2850	7.2970	0.165	0.0000	0.0000	0
30/08/2005	JN02	2005/11/03	7.50	Call	Option on jNote	3,018.0000	3,064.0000	1.524	0	0	0
30/08/2005	JN02	2005/11/03	7.50	Put	Option on jNote	6,978.0000	6,808.0000	(2.436)	0	0	0
30/08/2005	JN02	2006/02/02			jNote	7.4230	7.4350	0.162	0.0000	0.0000	0
30/08/2005	JN02	2006/02/02	7.25	Call	Option on jNote	14,732.0000	14,812.0000	0.543	0	0	0
30/08/2005	JN02	2006/02/02	7.25	Put	Option on jNote	11,515.0000	11,368.0000	(1.277)	0	0	0
30/08/2005	JN05	2005/11/03			jNote	7.8950	7.9130	0.228	0.0000	0.0000	0
30/08/2005	JN05	2005/11/03	8.00	Put	Option on jNote	12,511.0000	12,012.0000	(3.988)	0	0	0
30/08/2005	JN05	2005/11/03	8.00	Call	Option on jNote	8,173.0000	8,419.0000	3.010	0	0	0
30/08/2005	JN05	2006/02/02			jNote	7.9830	8.0000	0.213	0.0000	0.0000	0
30/08/2005	JN05	2006/02/02	7.75	Put	Option on jNote	8,780.0000	8,471.0000	(3.519)	0	0	0
30/08/2005	JN05	2006/02/02	7.75	Call	Option on jNote	18,376.0000	18,763.0000	2.106	0	0	0
30/08/2005	JN10	2005/11/03			jNote	8.0990	8.1060	0.086	0.0000	0.0000	0
30/08/2005	JN10	2005/11/03	8.00	Put	Option on jNote	13,012.0000	12,682.0000	(2.536)	0	0	0
30/08/2005	JN10	2005/11/03	8.00	Call	Option on jNote	19,797.0000	19,943.0000	0.737	0	0	0
30/08/2005	JN10	2006/02/02			jNote	8.1390	8.1470	0.098	0.0000	0.0000	0
30/08/2005	JN10	2006/02/02	8.00	Call	Option on jNote	18,316.0000	18,608.0000	1.594	0	0	0
30/08/2005	JN10	2006/02/02	8.00	Put	Option on jNote	8,818.0000	8,568.0000	(2.835)	0	0	0
30/08/2005	JROD	2005/08/31			jRod	6.6630	6.6630	-	0.0000	0.0000	0
30/08/2005	JROD	2005/09/30			jRod	6.7210	6.7210	-	0.0000	0.0000	0
30/08/2005	JROD	2005/10/31			jRod	6.8300	6.8310	0.015	0.0000	0.0000	0
30/08/2005	JROD	2005/11/30			jRod	6.8320	6.8320	-	0.0000	0.0000	0

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30/08/2005	JROD	2005/12/30			jRod	6.8720	6.8730	0.015	0.0000	0.0000	0
30/08/2005	JROD	2006/01/31			jRod	6.9080	6.9100	0.029	0.0000	0.0000	0
30/08/2005	JROD	2006/02/28			jRod	6.8710	6.8760	0.073	0.0000	0.0000	0
30/08/2005	JROD	2006/03/31			jRod	6.8970	6.8530	(0.638)	0.0000	0.0000	0
30/08/2005	JROD	2006/04/28			jRod	6.9230	6.9400	0.246	0.0000	0.0000	0
30/08/2005	JROD	2006/05/31			jRod	6.8990	6.9210	0.319	0.0000	0.0000	0
30/08/2005	JROD	2006/06/30			jRod	6.9230	6.9560	0.477	0.0000	0.0000	0
30/08/2005	JROD	2006/07/31			jRod	6.9470	6.9920	0.648	0.0000	0.0000	0
30/08/2005	JROD	2006/08/31			jRod	6.9230	6.9700	0.679	0.0000	0.0000	0
30/08/2005	R152	2005/11/03			Bond Future	7.2190	7.2190	-	0.0000	0.0000	0
30/08/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	130.0000	127.0000	(2.308)	0	0	0
30/08/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	1,592.0000	1,589.0000	(0.188)	0	0	0
30/08/2005	R153	2005/11/03			Bond Future	7.8550	7.8750	0.255	0.0000	0.0000	328
30/08/2005	R153	2005/11/03	9.00	Call	Option on Bond Future	50,381.0000	49,520.0000	(1.709)	0	0	0
30/08/2005	R153	2005/11/03	8.00	Call	Option on Bond Future	14,512.0000	13,907.0000	(4.169)	0	0	0
30/08/2005	R153	2005/11/03	9.00	Put	Option on Bond Future	935.0000	960.0000	2.674	0	0	5
30/08/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	12,985.0000	13,415.0000	3.312	0	0	0
30/08/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	8,317.0000	7,860.0000	(5.495)	0	0	0
30/08/2005	R153	2005/11/03	8.50	Call	Option on Bond Future	31,027.0000	30,235.0000	(2.553)	0	0	0
30/08/2005	R153	2005/11/03	8.00	Put	Option on Bond Future	8,103.0000	8,384.0000	3.468	0	0	0
30/08/2005	R153	2005/11/03	8.50	Put	Option on Bond Future	2,848.0000	2,943.0000	3.336	0	0	0
30/08/2005	R153	2006/02/02			Bond Future	7.8930	7.9200	0.342	0.0000	0.0000	0
30/08/2005	R153	2006/02/02	7.50	Put	Option on Bond Future	25,383.0000	26,093.0000	2.797	0	0	0
30/08/2005	R153	2006/02/02	7.50	Call	Option on Bond Future	8,683.0000	8,257.0000	(4.906)	0	0	0

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30/08/2005	R157	2005/11/03			Bond Future	8.1550	8.1650	0.123	0.0000	0.0000	3
30/08/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	26,761.0000	27,111.0000	1.308	0	0	0
30/08/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	13,902.0000	13,428.0000	(3.410)	0	0	0
30/08/2005	R157	2006/02/02			Bond Future	8.1940	8.1990	0.061	0.0000	0.0000	0
30/08/2005	R157	2006/02/02	7.75	Call	Option on Bond Future	0.0000	15,153.0000	100.000	0	0	0
30/08/2005	R157	2006/02/02	8.00	Call	Option on Bond Future	24,035.0000	23,765.0000	(1.123)	0	0	0
30/08/2005	R157	2006/02/02	8.00	Put	Option on Bond Future	39,768.0000	39,899.0000	0.329	0	0	0
30/08/2005	R157	2006/02/02	7.75	Put	Option on Bond Future	0.0000	51,931.0000	100.000	0	0	0
30/08/2005	R186	2005/11/03			Bond Future	7.8040	7.8090	0.064	0.0000	0.0000	0
30/08/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	4,952.0000	4,746.0000	(4.160)	0	0	0
30/08/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	76,739.0000	77,154.0000	0.541	0	0	0
30/08/2005	R186	2006/02/02			Bond Future	7.8180	7.8230	0.064	0.0000	0.0000	0
30/08/2005	R186	2006/02/02	7.50	Put	Option on Bond Future	67,472.0000	67,724.0000	0.373	0	0	0
30/08/2005	R186	2006/02/02	7.50	Call	Option on Bond Future	27,340.0000	26,976.0000	(1.331)	0	0	0
30/08/2005	R194	2005/11/03			Bond Future	7.4980	7.5130	0.200	0.0000	0.0000	0
30/08/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	4,909.0000	4,711.0000	(4.033)	0	0	0
30/08/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	4,866.0000	4,991.0000	2.569	0	0	0
30/08/2005	R194	2006/02/02			Bond Future	7.5390	7.5570	0.239	0.0000	0.0000	0
30/08/2005	R194	2006/02/02	7.25	Call	Option on Bond Future	4,397.0000	4,248.0000	(3.389)	0	0	0
30/08/2005	R194	2006/02/02	7.25	Put	Option on Bond Future	9,997.0000	10,195.0000	1.981	0	0	0
30/08/2005	R201	2005/11/03			Bond Future	8.1310	8.1350	0.049	0.0000	0.0000	0
30/08/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	19,891.0000	19,930.0000	0.196	0	0	0
30/08/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	11,311.0000	11,089.0000	(1.963)	0	0	0
30/08/2005	R201	2006/02/02			Bond Future	8.1660	8.1710	0.061	0.0000	0.0000	0
30/08/2005	R201	2006/02/02	7.75	Call	Option on Bond Future	12,155.0000	11,984.0000	(1.407)	0	0	0
30/08/2005	R201	2006/02/02	7.75	Put	Option on Bond Future	39,104.0000	39,251.0000	0.376	0	0	0
30/08/2005	R203	2005/11/03			Bond Future	8.1420	8.1470	0.061	0.0000	0.0000	0

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30/08/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	13,874.0000	13,578.0000	(2.133)	0	0	0
30/08/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	24,679.0000	24,761.0000	0.332	0	0	0
30/08/2005	R203	2006/02/02			Bond Future	8.1740	8.1790	0.061	0.0000	0.0000	0
30/08/2005	R203	2006/02/02	8.00	Put	Option on Bond Future	36,497.0000	36,611.0000	0.312	0	0	0
30/08/2005	R203	2006/02/02	8.00	Call	Option on Bond Future	23,451.0000	23,194.0000	(1.096)	0	0	0
30/08/2005	R204	2005/11/03			Bond Future	8.1340	8.1390	0.061	0.0000	0.0000	0
30/08/2005	R204	2005/11/03	8.25	Put	Option on Bond Future	15,962.0000	15,977.0000	0.094	0	0	0
30/08/2005	R204	2005/11/03	8.25	Call	Option on Bond Future	25,088.0000	24,707.0000	(1.519)	0	0	0
30/08/2005	R204	2006/02/02			Bond Future	8.1620	8.1670	0.061	0.0000	0.0000	0
30/08/2005	R204	2006/02/02	8.00	Call	Option on Bond Future	24,843.0000	24,571.0000	(1.095)	0	0	0
30/08/2005	R204	2006/02/02	8.00	Put	Option on Bond Future	37,604.0000	37,722.0000	0.314	0	0	0
30/08/2005	R207	2005/11/03			Bond Future	8.1130	8.1170	0.049	0.0000	0.0000	0
30/08/2005	R207	2005/11/03	8.00	Call	Option on Bond Future	4,382.0000	4,222.0000	(3.651)	0	0	0
30/08/2005	R207	2005/11/03	8.00	Put	Option on Bond Future	13,392.0000	13,549.0000	1.172	0	0	0
30/08/2005	R207	2006/02/02			Bond Future	8.1370	8.1410	0.049	0.0000	0.0000	0
30/08/2005	R207	2006/02/02	8.00	Put	Option on Bond Future	18,411.0000	18,573.0000	0.880	0	0	0
30/08/2005	R207	2006/02/02	8.00	Call	Option on Bond Future	7,601.0000	7,449.0000	(2.000)	0	0	0
Grand Total:											1,299