



Derivatives High/Low Report

High/Low for 18/08/2005

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
18/08/2005	GOVI 2005/11/03			jGovi	228.6130	227.9360	(0.296)	0.0000	0.0000	463
18/08/2005	GOVI 2005/11/03	228.00	Call	jGovi	30,650.0000	26,941.0000	(12.101)	0	0	0
18/08/2005	GOVI 2005/11/03	228.00	Put	jGovi	24,520.0000	27,581.0000	12.484	0	0	0
18/08/2005	GOVI 2006/02/02			jGovi	232.6940	232.1140	(0.249)	0.0000	0.0000	0
18/08/2005	GOVI 2006/02/02	230.00	Call	jGovi	46,691.0000	42,967.0000	(7.976)	0	0	0
18/08/2005	GOVI 2006/02/02	230.00	Put	jGovi	19,751.0000	21,827.0000	10.511	0	0	0
18/08/2005	J152 2006/02/28			jSwap	7.1650	7.1680	0.042	0.0000	0.0000	0
18/08/2005	J153 2010/08/31			jSwap	7.5360	7.5770	0.544	0.0000	0.0000	0
18/08/2005	J157 2015/09/15			jSwap	7.8490	7.9010	0.663	0.0000	0.0000	0
18/08/2005	J186 2026/12/21			jSwap	7.4400	7.4950	0.739	0.0000	0.0000	0
18/08/2005	J194 2008/02/28			jSwap	7.2770	7.2980	0.289	0.0000	0.0000	0
18/08/2005	J201 2014/12/22			jSwap	7.8170	7.8700	0.678	0.0000	0.0000	0
18/08/2005	J203 2017/09/15			jSwap	7.8490	7.8960	0.599	0.0000	0.0000	0
18/08/2005	J204 2018/12/21			jSwap	7.8490	7.8970	0.612	0.0000	0.0000	0
18/08/2005	J207 2020/01/15			jSwap	8.4460	8.4970	0.604	0.0000	0.0000	0

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18/08/2005	JBAR	2005/03/16			jBar	7.0000	7.0000	-	0.0000	0.0000	0
18/08/2005	JFRA	2005/11/03			jFra	6.8490	6.8470	(0.029)	0.0000	0.0000	0
18/08/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	1,135.0000	1,137.0000	0.176	0	0	0
18/08/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	152.0000	149.0000	(1.974)	0	0	0
18/08/2005	JFRA	2006/02/02			jFra	6.7780	6.7820	0.059	0.0000	0.0000	0
18/08/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	475.0000	475.0000	-	0	0	0
18/08/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,632.0000	1,623.0000	(0.551)	0	0	0
18/08/2005	JFRA	2006/05/04			jFra	6.8740	6.8760	0.029	0.0000	0.0000	0
18/08/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	1,433.0000	1,428.0000	(0.349)	0	0	0
18/08/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,124.0000	1,124.0000	-	0	0	0
18/08/2005	JFRA	2006/08/03			jFra	7.0210	7.0180	(0.043)	0.0000	0.0000	0
18/08/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	1,520.0000	1,521.0000	0.066	0	0	0
18/08/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	1,571.0000	1,565.0000	(0.382)	0	0	0
18/08/2005	JFRA	2006/11/02			jFra	7.1880	7.1920	0.056	0.0000	0.0000	0
18/08/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	1,544.0000	1,537.0000	(0.453)	0	0	0
18/08/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,004.0000	2,008.0000	0.200	0	0	0
18/08/2005	JFRA	2007/02/01			jFra	7.3840	7.3820	(0.027)	0.0000	0.0000	500
18/08/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	2,069.0000	2,070.0000	0.048	0	0	0
18/08/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	1,785.0000	1,781.0000	(0.224)	0	0	0
18/08/2005	JFRA	2007/05/03			jFra	7.5470	7.5370	(0.133)	0.0000	0.0000	0
18/08/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	2,285.0000	2,271.0000	(0.613)	0	0	0
18/08/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	2,170.0000	2,180.0000	0.461	0	0	0
18/08/2005	JFRA	2007/08/02			jFra	7.6800	7.6900	0.130	0.0000	0.0000	0
18/08/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	2,883.0000	2,894.0000	0.382	0	0	0
18/08/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	2,443.0000	2,429.0000	(0.573)	0	0	0
18/08/2005	JFRA	2007/11/01			jFra	7.8120	7.8370	0.320	0.0000	0.0000	0

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18/08/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	2,683.0000	2,651.0000	(1.193)	0	0	0
18/08/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	3,503.0000	3,537.0000	0.971	0	0	0
18/08/2005	JN02	2005/11/03			jNote	7.1520	7.1530	0.014	0.0000	0.0000	0
18/08/2005	JN02	2005/11/03	7.50	Put	Option on jNote	8,987.0000	8,953.0000	(0.378)	0	0	0
18/08/2005	JN02	2005/11/03	7.50	Call	Option on jNote	2,571.0000	2,543.0000	(1.089)	0	0	0
18/08/2005	JN02	2006/02/02			jNote	7.2750	7.2790	0.055	0.0000	0.0000	0
18/08/2005	JN02	2006/02/02	7.25	Put	Option on jNote	13,334.0000	13,259.0000	(0.562)	0	0	0
18/08/2005	JN02	2006/02/02	7.25	Call	Option on jNote	13,807.0000	13,802.0000	(0.036)	0	0	0
18/08/2005	JN05	2005/11/03			jNote	7.7370	7.7510	0.181	0.0000	0.0000	0
18/08/2005	JN05	2005/11/03	8.00	Call	Option on jNote	6,509.0000	6,644.0000	2.074	0	0	0
18/08/2005	JN05	2005/11/03	8.00	Put	Option on jNote	17,410.0000	16,963.0000	(2.567)	0	0	0
18/08/2005	JN05	2006/02/02			jNote	7.8170	7.8310	0.179	0.0000	0.0000	0
18/08/2005	JN05	2006/02/02	7.75	Put	Option on jNote	12,214.0000	11,902.0000	(2.554)	0	0	0
18/08/2005	JN05	2006/02/02	7.75	Call	Option on jNote	14,983.0000	15,249.0000	1.775	0	0	0
18/08/2005	JN10	2005/11/03			jNote	7.9130	7.9290	0.202	0.0000	0.0000	0
18/08/2005	JN10	2005/11/03	8.00	Put	Option on jNote	20,869.0000	20,138.0000	(3.503)	0	0	0
18/08/2005	JN10	2005/11/03	8.00	Call	Option on jNote	14,857.0000	15,234.0000	2.538	0	0	0
18/08/2005	JN10	2006/02/02			jNote	7.9510	7.9680	0.214	0.0000	0.0000	0
18/08/2005	JN10	2006/02/02	8.00	Call	Option on jNote	11,973.0000	12,473.0000	4.176	0	0	0
18/08/2005	JN10	2006/02/02	8.00	Put	Option on jNote	15,351.0000	14,678.0000	(4.384)	0	0	0
18/08/2005	JROD	2005/08/31			jRod	6.6730	6.6720	(0.015)	0.0000	0.0000	0
18/08/2005	JROD	2005/09/30			jRod	6.7570	6.7560	(0.015)	0.0000	0.0000	0
18/08/2005	JROD	2005/10/31			jRod	6.8680	6.8650	(0.044)	0.0000	0.0000	0
18/08/2005	JROD	2005/11/30			jRod	6.8490	6.8470	(0.029)	0.0000	0.0000	0

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18/08/2005	JROD	2005/12/30			jRod	6.8860	6.8860	-	0.0000	0.0000	0
18/08/2005	JROD	2006/01/31			jRod	6.9160	6.9190	0.043	0.0000	0.0000	0
18/08/2005	JROD	2006/02/28			jRod	6.8740	6.8780	0.058	0.0000	0.0000	0
18/08/2005	JROD	2006/03/31			jRod	6.8990	6.9040	0.072	0.0000	0.0000	0
18/08/2005	JROD	2006/04/28			jRod	6.9240	6.9300	0.087	0.0000	0.0000	0
18/08/2005	JROD	2006/05/31			jRod	6.8990	6.9040	0.072	0.0000	0.0000	0
18/08/2005	JROD	2006/06/30			jRod	6.9220	6.9270	0.072	0.0000	0.0000	0
18/08/2005	JROD	2006/07/31			jRod	6.9450	6.9500	0.072	0.0000	0.0000	0
18/08/2005	JROD	2006/08/31			jRod	6.9180	6.9230	0.072	0.0000	0.0000	0
18/08/2005	R152	2005/11/03			Bond Future	7.1890	7.1880	(0.014)	0.0000	0.0000	0
18/08/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	182.0000	179.0000	(1.648)	0	0	0
18/08/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	1,550.0000	1,545.0000	(0.323)	0	0	0
18/08/2005	R153	2005/11/03			Bond Future	7.5750	7.6250	0.660	0.0000	0.0000	308
18/08/2005	R153	2005/11/03	8.00	Put	Option on Bond Future	4,868.0000	5,415.0000	11.237	0	0	0
18/08/2005	R153	2005/11/03	9.00	Put	Option on Bond Future	604.0000	678.0000	12.252	0	0	5
18/08/2005	R153	2005/11/03	9.00	Call	Option on Bond Future	62,550.0000	60,380.0000	(3.469)	0	0	0
18/08/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	7,965.0000	8,797.0000	10.446	0	0	0
18/08/2005	R153	2005/11/03	8.00	Call	Option on Bond Future	23,777.0000	22,081.0000	(7.133)	0	0	0
18/08/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	15,797.0000	14,385.0000	(8.938)	0	0	0
18/08/2005	R153	2005/11/03	8.50	Put	Option on Bond Future	1,726.0000	1,936.0000	12.167	0	0	0
18/08/2005	R153	2005/11/03	8.50	Call	Option on Bond Future	42,405.0000	40,371.0000	(4.797)	0	0	0
18/08/2005	R153	2006/02/02			Bond Future	7.6040	7.6550	0.671	0.0000	0.0000	0
18/08/2005	R153	2006/02/02	7.50	Put	Option on Bond Future	18,621.0000	19,763.0000	6.133	0	0	0
18/08/2005	R153	2006/02/02	7.50	Call	Option on Bond Future	14,172.0000	13,141.0000	(7.275)	0	0	0

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18/08/2005	R157	2005/11/03			Bond Future	7.8730	7.9350	0.788	0.0000	0.0000	3
18/08/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	16,649.0000	18,772.0000	12.752	0	0	0
18/08/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	27,310.0000	24,214.0000	(11.337)	0	0	0
18/08/2005	R157	2006/02/02			Bond Future	7.9020	7.9620	0.759	0.0000	0.0000	0
18/08/2005	R157	2006/02/02	8.00	Put	Option on Bond Future	28,857.0000	31,035.0000	7.548	0	0	0
18/08/2005	R157	2006/02/02	8.00	Call	Option on Bond Future	36,899.0000	34,146.0000	(7.461)	0	0	0
18/08/2005	R186	2005/11/03			Bond Future	7.5040	7.5600	0.746	0.0000	0.0000	0
18/08/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	49,465.0000	54,250.0000	9.674	0	0	0
18/08/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	15,806.0000	13,343.0000	(15.583)	0	0	0
18/08/2005	R186	2006/02/02			Bond Future	7.5110	7.5680	0.759	0.0000	0.0000	0
18/08/2005	R186	2006/02/02	7.50	Put	Option on Bond Future	47,632.0000	51,152.0000	7.390	0	0	0
18/08/2005	R186	2006/02/02	7.50	Call	Option on Bond Future	46,212.0000	42,409.0000	(8.229)	0	0	0
18/08/2005	R194	2005/11/03			Bond Future	7.2790	7.3070	0.385	0.0000	0.0000	0
18/08/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	3,273.0000	3,462.0000	5.775	0	0	0
18/08/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	8,053.0000	7,635.0000	(5.191)	0	0	0
18/08/2005	R194	2006/02/02			Bond Future	7.2940	7.3260	0.439	0.0000	0.0000	0
18/08/2005	R194	2006/02/02	7.25	Call	Option on Bond Future	6,687.0000	6,370.0000	(4.741)	0	0	0
18/08/2005	R194	2006/02/02	7.25	Put	Option on Bond Future	7,542.0000	7,846.0000	4.031	0	0	0
18/08/2005	R201	2005/11/03			Bond Future	7.8600	7.9170	0.725	0.0000	0.0000	0
18/08/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	12,453.0000	13,946.0000	11.989	0	0	0
18/08/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	21,724.0000	19,430.0000	(10.560)	0	0	0
18/08/2005	R201	2006/02/02			Bond Future	7.8860	7.9440	0.735	0.0000	0.0000	0
18/08/2005	R201	2006/02/02	7.75	Put	Option on Bond Future	28,969.0000	31,008.0000	7.039	0	0	0
18/08/2005	R201	2006/02/02	7.75	Call	Option on Bond Future	20,060.0000	18,329.0000	(8.629)	0	0	0
18/08/2005	R203	2005/11/03			Bond Future	7.9040	7.9550	0.645	0.0000	0.0000	0
18/08/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	24,509.0000	22,205.0000	(9.401)	0	0	0
18/08/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	17,116.0000	18,749.0000	9.541	0	0	0

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18/08/2005	R203	2006/02/02			Bond Future	7.9280	7.9810	0.669	0.0000	0.0000	0
18/08/2005	R203	2006/02/02	8.00	Call	Option on Bond Future	33,704.0000	31,469.0000	(6.631)	0	0	0
18/08/2005	R203	2006/02/02	8.00	Put	Option on Bond Future	28,239.0000	30,031.0000	6.346	0	0	0
18/08/2005	R204	2005/11/03			Bond Future	7.8910	7.9420	0.646	0.0000	0.0000	0
18/08/2005	R204	2005/11/03	8.25	Call	Option on Bond Future	39,356.0000	36,360.0000	(7.613)	0	0	0
18/08/2005	R204	2005/11/03	8.25	Put	Option on Bond Future	10,733.0000	11,872.0000	10.612	0	0	0
18/08/2005	R204	2006/02/02			Bond Future	7.9110	7.9640	0.670	0.0000	0.0000	0
18/08/2005	R204	2006/02/02	8.00	Put	Option on Bond Future	28,846.0000	30,700.0000	6.427	0	0	0
18/08/2005	R204	2006/02/02	8.00	Call	Option on Bond Future	35,953.0000	33,566.0000	(6.639)	0	0	0
18/08/2005	R207	2005/11/03			Bond Future	7.8590	7.9110	0.662	0.0000	0.0000	0
18/08/2005	R207	2005/11/03	8.00	Call	Option on Bond Future	15,748.0000	12,878.0000	(18.225)	0	0	0
18/08/2005	R207	2005/11/03	8.00	Put	Option on Bond Future	4,335.0000	5,696.0000	31.396	0	0	0
18/08/2005	R207	2006/02/02			Bond Future	7.8770	7.9300	0.673	0.0000	0.0000	0
18/08/2005	R207	2006/02/02	8.00	Call	Option on Bond Future	18,378.0000	15,777.0000	(14.153)	0	0	0
18/08/2005	R207	2006/02/02	8.00	Put	Option on Bond Future	8,524.0000	10,187.0000	19.510	0	0	0

Grand Total: **1,279**