



Derivatives High/Low Report

High/Low for 31/08/2005

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
31/08/2005	GOVI 2005/11/03			jGovi	225.4890	226.7190	0.545	0.0000	0.0000	463
31/08/2005	GOVI 2005/11/03	228.00	Call	jGovi	14,343.0000	18,906.0000	31.813	0	0	0
31/08/2005	GOVI 2005/11/03	228.00	Put	jGovi	39,453.0000	31,716.0000	(19.611)	0	0	0
31/08/2005	GOVI 2006/02/02			jGovi	229.5370	230.8280	0.562	0.0000	0.0000	0
31/08/2005	GOVI 2006/02/02	230.00	Put	jGovi	32,334.0000	25,991.0000	(19.617)	0	0	0
31/08/2005	GOVI 2006/02/02	230.00	Call	jGovi	27,704.0000	34,271.0000	23.704	0	0	0
31/08/2005	J152 2006/02/28			jSwap	7.1130	18.1950	155.799	0.0000	0.0000	0
31/08/2005	J153 2010/08/31			jSwap	7.7880	9.0400	16.076	0.0000	0.0000	0
31/08/2005	J157 2015/09/15			jSwap	8.1070	7.9970	(1.357)	0.0000	0.0000	0
31/08/2005	J186 2026/12/21			jSwap	7.7430	7.6390	(1.343)	0.0000	0.0000	0
31/08/2005	J194 2008/02/28			jSwap	7.4500	9.7620	31.034	0.0000	0.0000	0
31/08/2005	J201 2014/12/22			jSwap	8.0740	7.9660	(1.338)	0.0000	0.0000	0
31/08/2005	J203 2017/09/15			jSwap	8.0700	7.9660	(1.289)	0.0000	0.0000	0
31/08/2005	J204 2018/12/21			jSwap	8.0840	7.9760	(1.336)	0.0000	0.0000	0
31/08/2005	J207 2020/01/15			jSwap	8.7030	8.5890	(1.310)	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
31/08/2005	JBAR	2005/03/16			jBar	7.0040	7.0040	-	0.0000	0.0000	0
31/08/2005	JFRA	2005/11/03			jFra	6.9460	6.9410	(0.072)	0.0000	0.0000	0
31/08/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	175.0000	169.0000	(3.429)	0	0	0
31/08/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	920.0000	926.0000	0.652	0	0	0
31/08/2005	JFRA	2006/02/02			jFra	6.8800	6.8660	(0.203)	0.0000	0.0000	0
31/08/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,430.0000	1,450.0000	1.399	0	0	0
31/08/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	523.0000	509.0000	(2.677)	0	0	0
31/08/2005	JFRA	2006/05/04			jFra	6.9910	6.9700	(0.300)	0.0000	0.0000	0
31/08/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,230.0000	1,202.0000	(2.276)	0	0	0
31/08/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	1,252.0000	1,275.0000	1.837	0	0	0
31/08/2005	JFRA	2006/08/03			jFra	7.1390	7.1090	(0.420)	0.0000	0.0000	0
31/08/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	1,352.0000	1,384.0000	2.367	0	0	0
31/08/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	1,692.0000	1,651.0000	(2.423)	0	0	0
31/08/2005	JFRA	2006/11/02			jFra	7.3400	7.3000	(0.545)	0.0000	0.0000	0
31/08/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,186.0000	2,128.0000	(2.653)	0	0	0
31/08/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	1,353.0000	1,393.0000	2.956	0	0	0
31/08/2005	JFRA	2007/02/01			jFra	7.5400	7.4770	(0.836)	0.0000	0.0000	500
31/08/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	1,949.0000	1,870.0000	(4.053)	0	0	0
31/08/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,851.0000	1,926.0000	4.052	0	0	0
31/08/2005	JFRA	2007/05/03			jFra	7.7720	7.7480	(0.309)	0.0000	0.0000	0
31/08/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	2,552.0000	2,518.0000	(1.332)	0	0	0
31/08/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,887.0000	1,912.0000	1.325	0	0	0
31/08/2005	JFRA	2007/08/02			jFra	7.8850	7.8170	(0.862)	0.0000	0.0000	0
31/08/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	3,130.0000	3,036.0000	(3.003)	0	0	0
31/08/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	2,188.0000	2,261.0000	3.336	0	0	0
31/08/2005	JFRA	2007/11/01			jFra	8.0300	7.9600	(0.872)	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
31/08/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	3,797.0000	3,691.0000	(2.792)	0	0	0
31/08/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	2,404.0000	2,482.0000	3.245	0	0	0
31/08/2005	JN02	2005/11/03			jNote	7.2970	7.2650	(0.439)	0.0000	0.0000	0
31/08/2005	JN02	2005/11/03	7.50	Put	Option on jNote	6,808.0000	7,154.0000	5.082	0	0	0
31/08/2005	JN02	2005/11/03	7.50	Call	Option on jNote	3,064.0000	2,813.0000	(8.192)	0	0	0
31/08/2005	JN02	2006/02/02			jNote	7.4350	7.3950	(0.538)	0.0000	0.0000	0
31/08/2005	JN02	2006/02/02	7.25	Put	Option on jNote	11,368.0000	11,680.0000	2.745	0	0	0
31/08/2005	JN02	2006/02/02	7.25	Call	Option on jNote	14,812.0000	14,370.0000	(2.984)	0	0	0
31/08/2005	JN05	2005/11/03			jNote	7.9130	7.8610	(0.657)	0.0000	0.0000	0
31/08/2005	JN05	2005/11/03	8.00	Call	Option on jNote	8,419.0000	7,434.0000	(11.700)	0	0	0
31/08/2005	JN05	2005/11/03	8.00	Put	Option on jNote	12,012.0000	13,180.0000	9.724	0	0	0
31/08/2005	JN05	2006/02/02			jNote	8.0000	7.9450	(0.688)	0.0000	0.0000	0
31/08/2005	JN05	2006/02/02	7.75	Call	Option on jNote	18,763.0000	17,359.0000	(7.483)	0	0	0
31/08/2005	JN05	2006/02/02	7.75	Put	Option on jNote	8,471.0000	9,322.0000	10.046	0	0	0
31/08/2005	JN10	2005/11/03			jNote	8.1060	8.0620	(0.543)	0.0000	0.0000	0
31/08/2005	JN10	2005/11/03	8.00	Put	Option on jNote	12,682.0000	13,915.0000	9.722	0	0	0
31/08/2005	JN10	2005/11/03	8.00	Call	Option on jNote	19,943.0000	18,169.0000	(8.895)	0	0	0
31/08/2005	JN10	2006/02/02			jNote	8.1470	8.1000	(0.577)	0.0000	0.0000	0
31/08/2005	JN10	2006/02/02	8.00	Call	Option on jNote	18,608.0000	16,662.0000	(10.458)	0	0	0
31/08/2005	JN10	2006/02/02	8.00	Put	Option on jNote	8,568.0000	9,818.0000	14.589	0	0	0
31/08/2005	JROD	2005/08/31			jRod	6.6630	6.7000	0.555	0.0000	0.0000	0
31/08/2005	JROD	2005/09/30			jRod	6.7210	6.7190	(0.030)	0.0000	0.0000	0
31/08/2005	JROD	2005/10/31			jRod	6.8310	6.8300	(0.015)	0.0000	0.0000	0
31/08/2005	JROD	2005/11/30			jRod	6.8320	6.9290	1.420	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
31/08/2005	JROD	2005/12/30			jRod	6.8730	6.8720	(0.015)	0.0000	0.0000	0
31/08/2005	JROD	2006/01/31			jRod	6.9100	6.9110	0.014	0.0000	0.0000	0
31/08/2005	JROD	2006/02/28			jRod	6.8760	6.9520	1.105	0.0000	0.0000	0
31/08/2005	JROD	2006/03/31			jRod	6.8530	6.9100	0.832	0.0000	0.0000	0
31/08/2005	JROD	2006/04/28			jRod	6.9400	6.9450	0.072	0.0000	0.0000	0
31/08/2005	JROD	2006/05/31			jRod	6.9210	6.9910	1.011	0.0000	0.0000	0
31/08/2005	JROD	2006/06/30			jRod	6.9560	6.9600	0.058	0.0000	0.0000	0
31/08/2005	JROD	2006/07/31			jRod	6.9920	6.9970	0.072	0.0000	0.0000	0
31/08/2005	JROD	2006/08/31			jRod	6.9700	7.0370	0.961	0.0000	0.0000	0
31/08/2005	R152	2005/11/03			Bond Future	7.2190	7.2160	(0.042)	0.0000	0.0000	0
31/08/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	1,589.0000	1,579.0000	(0.629)	0	0	0
31/08/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	127.0000	126.0000	(0.787)	0	0	0
31/08/2005	R153	2005/11/03			Bond Future	7.8750	7.7650	(1.397)	7.8000	7.8500	308
31/08/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	7,860.0000	10,012.0000	27.379	0	0	0
31/08/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	13,415.0000	10,680.0000	(20.388)	0	0	0
31/08/2005	R153	2005/11/03	8.50	Put	Option on Bond Future	2,943.0000	2,120.0000	(27.965)	0	0	0
31/08/2005	R153	2005/11/03	8.00	Put	Option on Bond Future	8,384.0000	6,441.0000	(23.175)	0	0	0
31/08/2005	R153	2005/11/03	8.00	Call	Option on Bond Future	13,907.0000	16,850.0000	21.162	0	0	0
31/08/2005	R153	2005/11/03	9.00	Put	Option on Bond Future	960.0000	657.0000	(31.563)	0	0	5
31/08/2005	R153	2005/11/03	9.00	Call	Option on Bond Future	49,520.0000	54,103.0000	9.255	0	0	0
31/08/2005	R153	2005/11/03	8.50	Call	Option on Bond Future	30,235.0000	34,299.0000	13.441	0	0	0
31/08/2005	R153	2006/02/02			Bond Future	7.9200	7.7940	(1.591)	0.0000	0.0000	0
31/08/2005	R153	2006/02/02	7.50	Call	Option on Bond Future	8,257.0000	10,095.0000	22.260	0	0	0
31/08/2005	R153	2006/02/02	7.50	Put	Option on Bond Future	26,093.0000	22,616.0000	(13.325)	0	0	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
31/08/2005	R157	2005/11/03			Bond Future	8.1650	8.0400	(1.531)	0.0000	0.0000	3
31/08/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	27,111.0000	21,146.0000	(22.002)	0	0	0
31/08/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	13,428.0000	17,811.0000	32.641	0	0	0
31/08/2005	R157	2006/02/02			Bond Future	8.1990	8.0740	(1.525)	0.0000	0.0000	0
31/08/2005	R157	2006/02/02	7.75	Put	Option on Bond Future	51,931.0000	45,240.0000	(12.884)	0	0	0
31/08/2005	R157	2006/02/02	7.75	Call	Option on Bond Future	15,153.0000	18,566.0000	22.524	0	0	0
31/08/2005	R157	2006/02/02	8.00	Put	Option on Bond Future	39,899.0000	34,289.0000	(14.061)	0	0	0
31/08/2005	R157	2006/02/02	8.00	Call	Option on Bond Future	23,765.0000	28,259.0000	18.910	0	0	0
31/08/2005	R186	2005/11/03			Bond Future	7.8090	7.7010	(1.383)	0.0000	0.0000	0
31/08/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	4,746.0000	6,908.0000	45.554	0	0	0
31/08/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	77,154.0000	65,797.0000	(14.720)	0	0	0
31/08/2005	R186	2006/02/02			Bond Future	7.8230	7.7120	(1.419)	0.0000	0.0000	0
31/08/2005	R186	2006/02/02	7.50	Call	Option on Bond Future	26,976.0000	32,311.0000	19.777	0	0	0
31/08/2005	R186	2006/02/02	7.50	Put	Option on Bond Future	67,724.0000	59,277.0000	(12.473)	0	0	0
31/08/2005	R194	2005/11/03			Bond Future	7.5130	7.4020	(1.477)	0.0000	0.0000	0
31/08/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	4,991.0000	3,833.0000	(23.202)	0	0	0
31/08/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	4,711.0000	5,949.0000	26.279	0	0	0
31/08/2005	R194	2006/02/02			Bond Future	7.5570	7.4300	(1.681)	0.0000	0.0000	0
31/08/2005	R194	2006/02/02	7.25	Put	Option on Bond Future	10,195.0000	8,686.0000	(14.801)	0	0	0
31/08/2005	R194	2006/02/02	7.25	Call	Option on Bond Future	4,248.0000	5,194.0000	22.269	0	0	0
31/08/2005	R201	2005/11/03			Bond Future	8.1350	8.0210	(1.401)	0.0000	0.0000	0
31/08/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	19,930.0000	15,736.0000	(21.044)	0	0	0
31/08/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	11,089.0000	14,355.0000	29.453	0	0	0
31/08/2005	R201	2006/02/02			Bond Future	8.1710	8.0510	(1.469)	0.0000	0.0000	0
31/08/2005	R201	2006/02/02	7.75	Call	Option on Bond Future	11,984.0000	14,627.0000	22.054	0	0	0
31/08/2005	R201	2006/02/02	7.75	Put	Option on Bond Future	39,251.0000	34,215.0000	(12.830)	0	0	0
31/08/2005	R203	2005/11/03			Bond Future	8.1470	8.0330	(1.399)	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
31/08/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	13,578.0000	17,337.0000	27.684	0	0	0
31/08/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	24,761.0000	19,862.0000	(19.785)	0	0	0
31/08/2005	R203	2006/02/02			Bond Future	8.1790	8.0610	(1.443)	0.0000	0.0000	0
31/08/2005	R203	2006/02/02	8.00	Call	Option on Bond Future	23,194.0000	27,204.0000	17.289	0	0	0
31/08/2005	R203	2006/02/02	8.00	Put	Option on Bond Future	36,611.0000	31,803.0000	(13.133)	0	0	0
31/08/2005	R204	2005/11/03			Bond Future	8.1390	8.0250	(1.401)	0.0000	0.0000	0
31/08/2005	R204	2005/11/03	8.25	Put	Option on Bond Future	15,977.0000	12,321.0000	(22.883)	0	0	0
31/08/2005	R204	2005/11/03	8.25	Call	Option on Bond Future	24,707.0000	30,128.0000	21.941	0	0	0
31/08/2005	R204	2006/02/02			Bond Future	8.1670	8.0490	(1.445)	0.0000	0.0000	0
31/08/2005	R204	2006/02/02	8.00	Call	Option on Bond Future	24,571.0000	28,840.0000	17.374	0	0	0
31/08/2005	R204	2006/02/02	8.00	Put	Option on Bond Future	37,722.0000	32,723.0000	(13.252)	0	0	0
31/08/2005	R207	2005/11/03			Bond Future	8.1170	8.0020	(1.417)	0.0000	0.0000	0
31/08/2005	R207	2005/11/03	8.00	Put	Option on Bond Future	13,549.0000	8,096.0000	(40.247)	0	0	0
31/08/2005	R207	2005/11/03	8.00	Call	Option on Bond Future	4,222.0000	7,936.0000	87.968	0	0	0
31/08/2005	R207	2006/02/02			Bond Future	8.1410	8.0230	(1.449)	0.0000	0.0000	0
31/08/2005	R207	2006/02/02	8.00	Put	Option on Bond Future	18,573.0000	13,170.0000	(29.091)	0	0	0
31/08/2005	R207	2006/02/02	8.00	Call	Option on Bond Future	7,449.0000	11,343.0000	52.275	0	0	0
Grand Total:											1,279