



# Derivatives High/Low Report

High/Low for 15/06/2005

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
15/06/2005	GOVI 2005/08/04			jGovi	221.8010	220.1210	(0.757)	0.0000	0.0000	17
15/06/2005	GOVI 2005/08/04	224.00	Call	jGovi	29,980.0000	22,552.0000	(24.777)	0	0	0
15/06/2005	GOVI 2005/08/04	224.00	Put	jGovi	51,970.0000	61,342.0000	18.033	0	0	0
15/06/2005	GOVI 2005/11/03			jGovi	225.6180	223.9020	(0.761)	0.0000	0.0000	0
15/06/2005	GOVI 2005/11/03	228.00	Put	jGovi	51,159.0000	61,707.0000	20.618	0	0	0
15/06/2005	GOVI 2005/11/03	228.00	Call	jGovi	27,339.0000	20,727.0000	(24.185)	0	0	0
15/06/2005	J152 2006/02/28			jSwap	7.0941	7.0958	0.024	0.0000	0.0000	0
15/06/2005	J153 2010/08/31			jSwap	7.9326	7.9136	(0.240)	0.0000	0.0000	0
15/06/2005	J157 2015/09/15			jSwap	8.1874	8.1702	(0.210)	0.0000	0.0000	0
15/06/2005	J186 2026/12/21			jSwap	7.8866	8.0761	2.402	0.0000	0.0000	0
15/06/2005	J194 2008/02/28			jSwap	7.5295	7.5058	(0.314)	0.0000	0.0000	0
15/06/2005	J201 2014/12/22			jSwap	8.1617	8.4786	3.883	0.0000	0.0000	0
15/06/2005	J203 2017/09/15			jSwap	8.1667	8.1412	(0.312)	0.0000	0.0000	0
15/06/2005	J204 2018/12/21			jSwap	8.1281	8.3711	2.989	0.0000	0.0000	0
15/06/2005	JBAR 2005/03/16			jBar	6.9540	6.9540	-	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
15/06/2005	JFRA	2005/08/04			jFra	6.9060	6.9100	0.058	0.0000	0.0000	0
15/06/2005	JFRA	2005/08/04	7.25	Put	Option on jFra	893.0000	881.0000	(1.344)	0	0	0
15/06/2005	JFRA	2005/08/04	7.25	Call	Option on jFra	49.0000	48.0000	(2.041)	0	0	0
15/06/2005	JFRA	2005/11/03			jFra	6.8060	6.8090	0.044	0.0000	0.0000	0
15/06/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	296.0000	288.0000	(2.703)	0	0	0
15/06/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	1,385.0000	1,369.0000	(1.155)	0	0	0
15/06/2005	JFRA	2006/02/02			jFra	6.9190	6.9080	(0.159)	0.0000	0.0000	0
15/06/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	800.0000	778.0000	(2.750)	0	0	0
15/06/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,611.0000	1,616.0000	0.310	0	0	0
15/06/2005	JFRA	2006/05/04			jFra	7.1020	7.0840	(0.253)	0.0000	0.0000	0
15/06/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,605.0000	1,569.0000	(2.243)	0	0	0
15/06/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	1,355.0000	1,363.0000	0.590	0	0	0
15/06/2005	JFRA	2006/08/03			jFra	7.3410	7.3120	(0.395)	0.0000	0.0000	0
15/06/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	2,193.0000	2,137.0000	(2.554)	0	0	0
15/06/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	1,358.0000	1,373.0000	1.105	0	0	0
15/06/2005	JFRA	2006/11/02			jFra	7.5640	7.5670	0.040	0.0000	0.0000	0
15/06/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,715.0000	2,709.0000	(0.221)	0	0	0
15/06/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	1,335.0000	1,322.0000	(0.974)	0	0	0
15/06/2005	JFRA	2007/02/01			jFra	7.8950	7.7920	(1.305)	0.0000	0.0000	500
15/06/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,673.0000	1,762.0000	5.320	0	0	0
15/06/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	2,639.0000	2,476.0000	(6.177)	0	0	0
15/06/2005	JFRA	2007/05/03			jFra	8.0090	7.9790	(0.375)	0.0000	0.0000	0
15/06/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	3,173.0000	3,097.0000	(2.395)	0	0	0
15/06/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,928.0000	1,925.0000	(0.156)	0	0	0
15/06/2005	JFRA	2007/08/02			jFra	8.2110	8.1220	(1.084)	0.0000	0.0000	0
15/06/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	2,159.0000	2,218.0000	2.733	0	0	0
15/06/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	3,896.0000	3,739.0000	(4.030)	0	0	0

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15/06/2005	JFRA	2007/11/01			jFra	8.2150	8.1920	(0.280)	0.0000	0.0000	0
15/06/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	4,376.0000	4,302.0000	(1.691)	0	0	0
15/06/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	2,498.0000	2,485.0000	(0.520)	0	0	0
15/06/2005	JN02	2005/08/04			jNote	7.3000	7.2790	(0.288)	0.0000	0.0000	0
15/06/2005	JN02	2005/08/04	7.50	Call	Option on jNote	2,375.0000	2,163.0000	(8.926)	0	0	0
15/06/2005	JN02	2005/08/04	7.50	Put	Option on jNote	6,058.0000	6,248.0000	3.136	0	0	0
15/06/2005	JN02	2005/11/03			jNote	7.4600	7.4270	(0.442)	0.0000	0.0000	0
15/06/2005	JN02	2005/11/03	7.50	Put	Option on jNote	7,648.0000	7,876.0000	2.981	0	0	0
15/06/2005	JN02	2005/11/03	7.50	Call	Option on jNote	6,911.0000	6,531.0000	(5.498)	0	0	0
15/06/2005	JN05	2005/08/04			jNote	7.9110	7.8900	(0.265)	0.0000	0.0000	0
15/06/2005	JN05	2005/08/04	8.00	Call	Option on jNote	7,325.0000	6,799.0000	(7.181)	0	0	0
15/06/2005	JN05	2005/08/04	8.00	Put	Option on jNote	11,000.0000	11,343.0000	3.118	0	0	0
15/06/2005	JN05	2005/11/03			jNote	7.9970	7.9760	(0.263)	0.0000	0.0000	0
15/06/2005	JN05	2005/11/03	8.00	Put	Option on jNote	15,632.0000	15,900.0000	1.714	0	0	0
15/06/2005	JN05	2005/11/03	8.00	Call	Option on jNote	15,507.0000	14,910.0000	(3.850)	0	0	0
15/06/2005	JN10	2005/08/04			jNote	8.1510	8.1290	(0.270)	0.0000	0.0000	0
15/06/2005	JN10	2005/08/04	8.00	Call	Option on jNote	20,019.0000	18,869.0000	(5.745)	0	0	0
15/06/2005	JN10	2005/08/04	8.00	Put	Option on jNote	9,683.0000	10,031.0000	3.594	0	0	0
15/06/2005	JN10	2005/11/03			jNote	8.1960	8.1730	(0.281)	0.0000	0.0000	0
15/06/2005	JN10	2005/11/03	8.00	Put	Option on jNote	18,387.0000	18,766.0000	2.061	0	0	0
15/06/2005	JN10	2005/11/03	8.00	Call	Option on jNote	31,761.0000	30,581.0000	(3.715)	0	0	0
15/06/2005	JROD	2005/06/30			jRod	6.8350	6.8340	(0.015)	0.0000	0.0000	0
15/06/2005	JROD	2005/07/29			jRod	6.8340	6.8300	(0.059)	0.0000	0.0000	0
15/06/2005	JROD	2005/08/31			jRod	6.9230	6.9210	(0.029)	0.0000	0.0000	0

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15/06/2005	JROD	2005/09/30			jRod	6.9010	6.9000	(0.014)	0.0000	0.0000	0
15/06/2005	JROD	2005/10/31			jRod	6.8780	6.8770	(0.015)	0.0000	0.0000	0
15/06/2005	JROD	2005/11/30			jRod	6.8920	6.8920	-	0.0000	0.0000	0
15/06/2005	JROD	2005/12/30			jRod	6.8830	6.8820	(0.015)	0.0000	0.0000	0
15/06/2005	JROD	2006/01/31			jRod	6.8780	6.8760	(0.029)	0.0000	0.0000	0
15/06/2005	JROD	2006/02/28			jRod	6.9060	6.9030	(0.043)	0.0000	0.0000	0
15/06/2005	JROD	2006/03/31			jRod	6.9120	6.9080	(0.058)	0.0000	0.0000	0
15/06/2005	JROD	2006/04/28			jRod	6.9200	6.9140	(0.087)	0.0000	0.0000	0
15/06/2005	JROD	2006/05/31			jRod	6.9530	6.9460	(0.101)	0.0000	0.0000	0
15/06/2005	R152	2005/08/04			Bond Future	6.7170	6.7230	0.089	0.0000	0.0000	0
15/06/2005	R152	2005/08/04	7.75	Call	Option on Bond Future	5,694.0000	5,661.0000	(0.580)	0	0	0
15/06/2005	R152	2005/08/04	7.75	Put	Option on Bond Future	2.0000	2.0000	-	0	0	0
15/06/2005	R152	2005/11/03			Bond Future	6.5710	6.5930	0.335	0.0000	0.0000	0
15/06/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	1,234.0000	1,183.0000	(4.133)	0	0	0
15/06/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	675.0000	693.0000	2.667	0	0	0
15/06/2005	R153	2005/08/04			Bond Future	7.7340	7.7120	(0.284)	0.0000	0.0000	1
15/06/2005	R153	2005/08/04	9.00	Call	Option on Bond Future	57,403.0000	58,412.0000	1.758	0	0	0
15/06/2005	R153	2005/08/04	8.75	Put	Option on Bond Future	280.0000	225.0000	(19.643)	0	0	0
15/06/2005	R153	2005/08/04	8.75	Call	Option on Bond Future	46,564.0000	47,536.0000	2.087	0	0	0
15/06/2005	R153	2005/08/04	8.25	Put	Option on Bond Future	2,217.0000	1,943.0000	(12.359)	0	0	0
15/06/2005	R153	2005/08/04	8.25	Call	Option on Bond Future	26,009.0000	26,763.0000	2.899	0	0	0
15/06/2005	R153	2005/08/04	9.00	Put	Option on Bond Future	77.0000	59.0000	(23.377)	0	0	0
15/06/2005	R153	2005/08/04	9.25	Put	Option on Bond Future	18.0000	13.0000	(27.778)	0	0	0
15/06/2005	R153	2005/08/04	9.25	Call	Option on Bond Future	68,253.0000	69,275.0000	1.497	0	0	0

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15/06/2005	R153	2005/08/04	7.75	Put	Option on Bond Future	9,592.0000	8,921.0000	(6.995)	0	0	0
15/06/2005	R153	2005/08/04	7.75	Call	Option on Bond Future	10,339.0000	10,695.0000	3.443	0	0	0
15/06/2005	R153	2005/11/03			Bond Future	7.7880	7.7660	(0.282)	0.0000	0.0000	0
15/06/2005	R153	2005/11/03	8.00	Call	Option on Bond Future	21,593.0000	21,987.0000	1.825	0	0	0
15/06/2005	R153	2005/11/03	8.50	Put	Option on Bond Future	5,266.0000	4,910.0000	(6.760)	0	0	0
15/06/2005	R153	2005/11/03	8.00	Put	Option on Bond Future	12,207.0000	11,622.0000	(4.792)	0	0	0
15/06/2005	R153	2005/11/03	8.50	Call	Option on Bond Future	36,421.0000	37,044.0000	1.711	0	0	0
15/06/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	17,411.0000	16,715.0000	(3.997)	0	0	0
15/06/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	15,719.0000	16,002.0000	1.800	0	0	0
15/06/2005	R157	2005/08/04			Bond Future	8.1440	8.1230	(0.258)	0.0000	0.0000	1
15/06/2005	R157	2005/08/04	8.75	Put	Option on Bond Future	4,321.0000	4,338.0000	0.393	0	0	400
15/06/2005	R157	2005/08/04	9.00	Call	Option on Bond Future	71,663.0000	73,471.0000	2.523	0	0	0
15/06/2005	R157	2005/08/04	9.00	Put	Option on Bond Future	2,155.0000	2,193.0000	1.763	0	0	500
15/06/2005	R157	2005/08/04	9.25	Put	Option on Bond Future	1,031.0000	1,065.0000	3.298	0	0	100
15/06/2005	R157	2005/08/04	8.00	Put	Option on Bond Future	25,148.0000	24,603.0000	(2.167)	0	0	0
15/06/2005	R157	2005/08/04	8.25	Call	Option on Bond Future	23,742.0000	25,292.0000	6.529	0	0	0
15/06/2005	R157	2005/08/04	9.25	Call	Option on Bond Future	89,915.0000	91,718.0000	2.005	0	0	0
15/06/2005	R157	2005/08/04	8.25	Put	Option on Bond Future	14,860.0000	14,641.0000	(1.474)	0	0	200
15/06/2005	R157	2005/08/04	7.75	Call	Option on Bond Future	5,860.0000	6,671.0000	13.840	0	0	200
15/06/2005	R157	2005/08/04	7.75	Put	Option on Bond Future	39,581.0000	38,623.0000	(2.420)	0	0	0
15/06/2005	R157	2005/08/04	8.00	Call	Option on Bond Future	12,954.0000	14,178.0000	9.449	0	0	0
15/06/2005	R157	2005/08/04	8.75	Call	Option on Bond Future	54,044.0000	55,830.0000	3.305	0	0	0
15/06/2005	R157	2005/11/03			Bond Future	8.1930	8.1710	(0.269)	0.0000	0.0000	0
15/06/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	22,344.0000	22,757.0000	1.848	0	0	0
15/06/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	38,331.0000	36,935.0000	(3.642)	0	0	0
15/06/2005	R186	2005/08/04			Bond Future	7.7300	7.7290	(0.013)	0.0000	0.0000	0
15/06/2005	R186	2005/08/04	7.25	Call	Option on Bond Future	12,494.0000	12,056.0000	(3.506)	0	0	0
15/06/2005	R186	2005/08/04	7.25	Put	Option on Bond Future	75,431.0000	74,866.0000	(0.749)	0	0	0
15/06/2005	R186	2005/11/03			Bond Future	7.7490	7.7490	-	0.0000	0.0000	0
15/06/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	97,764.0000	97,155.0000	(0.623)	0	0	0
15/06/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	32,840.0000	32,230.0000	(1.857)	0	0	0

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15/06/2005	R194	2005/08/04			Bond Future	7.4210	7.3990	(0.296)	0.0000	0.0000	0
15/06/2005	R194	2005/08/04	7.50	Call	Option on Bond Future	6,271.0000	6,473.0000	3.221	0	0	0
15/06/2005	R194	2005/08/04	7.50	Put	Option on Bond Future	4,395.0000	4,074.0000	(7.304)	0	0	0
15/06/2005	R194	2005/11/03			Bond Future	7.4820	7.4580	(0.321)	0.0000	0.0000	0
15/06/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	8,773.0000	8,935.0000	1.847	0	0	0
15/06/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	8,384.0000	8,029.0000	(4.234)	0	0	0
15/06/2005	R201	2005/08/04			Bond Future	8.1890	8.1680	(0.256)	0.0000	0.0000	0
15/06/2005	R201	2005/08/04	8.00	Put	Option on Bond Future	21,001.0000	19,884.0000	(5.319)	0	0	0
15/06/2005	R201	2005/08/04	8.00	Call	Option on Bond Future	8,419.0000	8,689.0000	3.207	0	0	0
15/06/2005	R201	2005/11/03			Bond Future	8.2370	8.2160	(0.255)	0.0000	0.0000	0
15/06/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	31,778.0000	30,683.0000	(3.446)	0	0	0
15/06/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	16,321.0000	16,584.0000	1.611	0	0	0
15/06/2005	R203	2005/08/04			Bond Future	8.1950	8.1690	(0.317)	0.0000	0.0000	0
15/06/2005	R203	2005/08/04	8.00	Put	Option on Bond Future	25,554.0000	24,013.0000	(6.030)	0	0	0
15/06/2005	R203	2005/08/04	8.00	Call	Option on Bond Future	10,571.0000	11,010.0000	4.153	0	0	0
15/06/2005	R203	2005/11/03			Bond Future	8.2370	8.2100	(0.328)	0.0000	0.0000	0
15/06/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	20,582.0000	21,064.0000	2.342	0	0	0
15/06/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	38,530.0000	36,989.0000	(3.999)	0	0	0
15/06/2005	R204	2005/08/04			Bond Future	8.1790	8.1580	(0.257)	0.0000	0.0000	0
15/06/2005	R204	2005/08/04	8.25	Put	Option on Bond Future	15,602.0000	14,538.0000	(6.820)	0	0	0
15/06/2005	R204	2005/08/04	8.25	Call	Option on Bond Future	21,231.0000	21,841.0000	2.873	0	0	0
15/06/2005	R204	2005/11/03			Bond Future	8.2160	8.1950	(0.256)	0.0000	0.0000	0
15/06/2005	R204	2005/11/03	8.25	Put	Option on Bond Future	29,461.0000	28,309.0000	(3.910)	0	0	0
15/06/2005	R204	2005/11/03	8.25	Call	Option on Bond Future	32,124.0000	32,622.0000	1.550	0	0	0

**Grand Total:** **1,919**