



Derivatives High/Low Report

High/Low for 20/06/2005

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
20/06/2005	GOVI 2005/08/04			jGovi	223.2840	222.2980	(0.442)	0.0000	0.0000	17
20/06/2005	GOVI 2005/08/04	224.00	Call	jGovi	34,351.0000	28,961.0000	(15.691)	0	0	0
20/06/2005	GOVI 2005/08/04	224.00	Put	jGovi	41,511.0000	45,981.0000	10.768	0	0	0
20/06/2005	GOVI 2005/11/03			jGovi	227.1240	226.1310	(0.437)	0.0000	0.0000	0
20/06/2005	GOVI 2005/11/03	228.00	Put	jGovi	41,958.0000	47,035.0000	12.100	0	0	0
20/06/2005	GOVI 2005/11/03	228.00	Call	jGovi	33,198.0000	28,345.0000	(14.618)	0	0	0
20/06/2005	J152 2006/02/28			jSwap	7.0839	7.0951	0.158	0.0000	0.0000	0
20/06/2005	J153 2010/08/31			jSwap	7.8218	7.8692	0.606	0.0000	0.0000	0
20/06/2005	J157 2015/09/15			jSwap	8.0718	8.1381	0.822	0.0000	0.0000	0
20/06/2005	J186 2026/12/21			jSwap	7.9816	8.0658	1.054	0.0000	0.0000	0
20/06/2005	J194 2008/02/28			jSwap	7.4333	7.4798	0.627	0.0000	0.0000	0
20/06/2005	J201 2014/12/22			jSwap	8.3735	8.4332	0.713	0.0000	0.0000	0
20/06/2005	J203 2017/09/15			jSwap	8.0483	8.1357	1.086	0.0000	0.0000	0
20/06/2005	J204 2018/12/21			jSwap	8.2710	8.3486	0.938	0.0000	0.0000	0
20/06/2005	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
20/06/2005	JFRA	2005/08/04			jFra	6.9080	6.9210	0.188	0.0000	0.0000	0
20/06/2005	JFRA	2005/08/04	7.25	Call	Option on jFra	42.0000	41.0000	(2.381)	0	0	0
20/06/2005	JFRA	2005/08/04	7.25	Put	Option on jFra	881.0000	847.0000	(3.859)	0	0	0
20/06/2005	JFRA	2005/11/03			jFra	6.7770	6.8040	0.398	0.0000	0.0000	0
20/06/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	1,417.0000	1,362.0000	(3.881)	0	0	0
20/06/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	258.0000	268.0000	3.876	0	0	0
20/06/2005	JFRA	2006/02/02			jFra	6.8620	6.8840	0.321	0.0000	0.0000	0
20/06/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	719.0000	732.0000	1.808	0	0	0
20/06/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,670.0000	1,629.0000	(2.455)	0	0	0
20/06/2005	JFRA	2006/05/04			jFra	7.0130	7.0400	0.385	0.0000	0.0000	0
20/06/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,464.0000	1,491.0000	1.844	0	0	0
20/06/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	1,432.0000	1,393.0000	(2.723)	0	0	0
20/06/2005	JFRA	2006/08/03			jFra	7.2420	7.2610	0.262	0.0000	0.0000	0
20/06/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	1,432.0000	1,405.0000	(1.885)	0	0	0
20/06/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	2,024.0000	2,044.0000	0.988	0	0	0
20/06/2005	JFRA	2006/11/02			jFra	7.4760	7.4940	0.241	0.0000	0.0000	0
20/06/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	1,393.0000	1,365.0000	(2.010)	0	0	0
20/06/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,558.0000	2,574.0000	0.625	0	0	0
20/06/2005	JFRA	2007/02/01			jFra	7.7310	7.7560	0.323	0.0000	0.0000	500
20/06/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	2,376.0000	2,399.0000	0.968	0	0	0
20/06/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,811.0000	1,773.0000	(2.098)	0	0	0
20/06/2005	JFRA	2007/05/03			jFra	7.8280	7.9410	1.444	0.0000	0.0000	0
20/06/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	2,848.0000	3,003.0000	5.442	0	0	0
20/06/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	2,045.0000	1,924.0000	(5.917)	0	0	0
20/06/2005	JFRA	2007/08/02			jFra	7.9910	8.1110	1.502	0.0000	0.0000	0
20/06/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	2,306.0000	2,186.0000	(5.204)	0	0	0
20/06/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	3,506.0000	3,680.0000	4.963	0	0	0

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20/06/2005	JFRA	2007/11/01			jFra	8.0240	8.1530	1.608	0.0000	0.0000	0
20/06/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	2,620.0000	2,489.0000	(5.000)	0	0	0
20/06/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	3,997.0000	4,203.0000	5.154	0	0	0
20/06/2005	JN02	2005/08/04			jNote	7.2150	7.2470	0.444	0.0000	0.0000	0
20/06/2005	JN02	2005/08/04	7.50	Put	Option on jNote	6,957.0000	6,433.0000	(7.532)	0	0	0
20/06/2005	JN02	2005/08/04	7.50	Call	Option on jNote	1,692.0000	1,764.0000	4.255	0	0	0
20/06/2005	JN02	2005/11/03			jNote	7.3470	7.3920	0.612	0.0000	0.0000	0
20/06/2005	JN02	2005/11/03	7.50	Put	Option on jNote	8,563.0000	8,022.0000	(6.318)	0	0	0
20/06/2005	JN02	2005/11/03	7.50	Call	Option on jNote	5,742.0000	6,031.0000	5.033	0	0	0
20/06/2005	JN05	2005/08/04			jNote	7.7910	7.8440	0.680	0.0000	0.0000	0
20/06/2005	JN05	2005/08/04	8.00	Put	Option on jNote	13,652.0000	11,970.0000	(12.321)	0	0	0
20/06/2005	JN05	2005/08/04	8.00	Call	Option on jNote	5,001.0000	5,520.0000	10.378	0	0	0
20/06/2005	JN05	2005/11/03			jNote	7.8720	7.9240	0.661	0.0000	0.0000	0
20/06/2005	JN05	2005/11/03	8.00	Call	Option on jNote	12,693.0000	13,457.0000	6.019	0	0	0
20/06/2005	JN05	2005/11/03	8.00	Put	Option on jNote	17,979.0000	16,592.0000	(7.715)	0	0	0
20/06/2005	JN10	2005/08/04			jNote	8.0230	8.0900	0.835	0.0000	0.0000	0
20/06/2005	JN10	2005/08/04	8.00	Put	Option on jNote	12,906.0000	10,335.0000	(19.921)	0	0	0
20/06/2005	JN10	2005/08/04	8.00	Call	Option on jNote	14,487.0000	16,513.0000	13.985	0	0	0
20/06/2005	JN10	2005/11/03			jNote	8.0630	8.1370	0.918	0.0000	0.0000	0
20/06/2005	JN10	2005/11/03	8.00	Call	Option on jNote	26,181.0000	28,584.0000	9.178	0	0	0
20/06/2005	JN10	2005/11/03	8.00	Put	Option on jNote	21,859.0000	19,206.0000	(12.137)	0	0	0
20/06/2005	JROD	2005/06/30			jRod	6.8300	6.8280	(0.029)	0.0000	0.0000	0
20/06/2005	JROD	2005/07/29			jRod	6.8220	6.8160	(0.088)	0.0000	0.0000	0
20/06/2005	JROD	2005/08/31			jRod	6.9150	6.9090	(0.087)	0.0000	0.0000	0

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20/06/2005	JROD	2005/09/30			jRod	6.8980	6.8950	(0.043)	0.0000	0.0000	0
20/06/2005	JROD	2005/10/31			jRod	6.8750	6.8700	(0.073)	0.0000	0.0000	0
20/06/2005	JROD	2005/11/30			jRod	6.8870	6.8780	(0.131)	0.0000	0.0000	0
20/06/2005	JROD	2005/12/30			jRod	6.8780	6.8690	(0.131)	0.0000	0.0000	0
20/06/2005	JROD	2006/01/31			jRod	6.8690	6.8600	(0.131)	0.0000	0.0000	0
20/06/2005	JROD	2006/02/28			jRod	6.8950	6.8850	(0.145)	0.0000	0.0000	0
20/06/2005	JROD	2006/03/31			jRod	6.9030	6.8970	(0.087)	0.0000	0.0000	0
20/06/2005	JROD	2006/04/28			jRod	6.9090	6.9050	(0.058)	0.0000	0.0000	0
20/06/2005	JROD	2006/05/31			jRod	6.9410	6.9390	(0.029)	0.0000	0.0000	0
20/06/2005	R152	2005/08/04			Bond Future	6.6890	6.7390	0.747	0.0000	0.0000	0
20/06/2005	R152	2005/08/04	7.75	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
20/06/2005	R152	2005/08/04	7.75	Call	Option on Bond Future	5,848.0000	5,571.0000	(4.737)	0	0	0
20/06/2005	R152	2005/11/03			Bond Future	6.5230	6.5960	1.119	0.0000	0.0000	0
20/06/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	587.0000	668.0000	13.799	0	0	0
20/06/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	1,297.0000	1,149.0000	(11.411)	0	0	0
20/06/2005	R153	2005/08/04			Bond Future	7.6030	7.6810	1.026	0.0000	0.0000	1
20/06/2005	R153	2005/08/04	7.75	Put	Option on Bond Future	6,439.0000	7,672.0000	19.149	0	0	0
20/06/2005	R153	2005/08/04	7.75	Call	Option on Bond Future	13,322.0000	10,897.0000	(18.203)	0	0	0
20/06/2005	R153	2005/08/04	9.25	Put	Option on Bond Future	4.0000	5.0000	25.000	0	0	0
20/06/2005	R153	2005/08/04	9.25	Call	Option on Bond Future	74,375.0000	70,718.0000	(4.917)	0	0	0
20/06/2005	R153	2005/08/04	8.25	Call	Option on Bond Future	31,072.0000	27,688.0000	(10.891)	0	0	0
20/06/2005	R153	2005/08/04	8.75	Put	Option on Bond Future	100.0000	126.0000	26.000	0	0	0
20/06/2005	R153	2005/08/04	8.75	Call	Option on Bond Future	52,520.0000	48,887.0000	(6.917)	0	0	0
20/06/2005	R153	2005/08/04	9.00	Put	Option on Bond Future	22.0000	28.0000	27.273	0	0	0

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20/06/2005	R153	2005/08/04	9.00	Call	Option on Bond Future	63,485.0000	59,831.0000	(5.756)	0	0	0
20/06/2005	R153	2005/08/04	8.25	Put	Option on Bond Future	1,142.0000	1,418.0000	24.168	0	0	0
20/06/2005	R153	2005/11/03			Bond Future	7.6500	7.7310	1.059	0.0000	0.0000	0
20/06/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	13,941.0000	15,485.0000	11.075	0	0	0
20/06/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	18,408.0000	16,332.0000	(11.278)	0	0	0
20/06/2005	R153	2005/11/03	8.50	Call	Option on Bond Future	41,033.0000	37,969.0000	(7.467)	0	0	0
20/06/2005	R153	2005/11/03	8.50	Put	Option on Bond Future	3,718.0000	4,275.0000	14.981	0	0	0
20/06/2005	R153	2005/11/03	8.00	Put	Option on Bond Future	9,418.0000	10,581.0000	12.349	0	0	0
20/06/2005	R153	2005/11/03	8.00	Call	Option on Bond Future	24,963.0000	22,505.0000	(9.847)	0	0	0
20/06/2005	R157	2005/08/04			Bond Future	8.0100	8.1070	1.211	0.0000	0.0000	1
20/06/2005	R157	2005/08/04	8.25	Call	Option on Bond Future	31,017.0000	25,130.0000	(18.980)	0	0	0
20/06/2005	R157	2005/08/04	7.75	Put	Option on Bond Future	31,438.0000	36,867.0000	17.269	0	0	0
20/06/2005	R157	2005/08/04	8.00	Call	Option on Bond Future	18,193.0000	13,799.0000	(24.152)	0	0	0
20/06/2005	R157	2005/08/04	8.75	Call	Option on Bond Future	63,936.0000	56,364.0000	(11.843)	0	0	0
20/06/2005	R157	2005/08/04	8.00	Put	Option on Bond Future	19,045.0000	22,874.0000	20.105	0	0	0
20/06/2005	R157	2005/08/04	8.75	Put	Option on Bond Future	2,871.0000	3,522.0000	22.675	0	0	400
20/06/2005	R157	2005/08/04	9.00	Call	Option on Bond Future	82,219.0000	74,302.0000	(9.629)	0	0	0
20/06/2005	R157	2005/08/04	9.00	Put	Option on Bond Future	1,369.0000	1,675.0000	22.352	0	0	500
20/06/2005	R157	2005/08/04	9.25	Call	Option on Bond Future	100,856.0000	92,763.0000	(8.024)	0	0	0
20/06/2005	R157	2005/08/04	8.25	Put	Option on Bond Future	10,793.0000	13,129.0000	21.644	0	0	200
20/06/2005	R157	2005/08/04	7.75	Call	Option on Bond Future	9,059.0000	6,265.0000	(30.842)	0	0	200
20/06/2005	R157	2005/08/04	9.25	Put	Option on Bond Future	630.0000	760.0000	20.635	0	0	100
20/06/2005	R157	2005/11/03			Bond Future	8.0540	8.1540	1.242	0.0000	0.0000	0
20/06/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	31,203.0000	35,439.0000	13.576	0	0	0
20/06/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	26,705.0000	22,662.0000	(15.139)	0	0	0
20/06/2005	R186	2005/08/04			Bond Future	7.6130	7.7090	1.261	0.0000	0.0000	0
20/06/2005	R186	2005/08/04	7.25	Put	Option on Bond Future	63,294.0000	71,441.0000	12.872	0	0	0
20/06/2005	R186	2005/08/04	7.25	Call	Option on Bond Future	15,277.0000	11,162.0000	(26.936)	0	0	0
20/06/2005	R186	2005/11/03			Bond Future	7.6290	7.7270	1.285	0.0000	0.0000	0
20/06/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	86,779.0000	94,125.0000	8.465	0	0	0
20/06/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	37,024.0000	31,961.0000	(13.675)	0	0	0

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20/06/2005	R194	2005/08/04			Bond Future	7.2990	7.3780	1.082	0.0000	0.0000	0
20/06/2005	R194	2005/08/04	7.50	Call	Option on Bond Future	7,766.0000	6,460.0000	(16.817)	0	0	0
20/06/2005	R194	2005/08/04	7.50	Put	Option on Bond Future	2,985.0000	3,561.0000	19.296	0	0	0
20/06/2005	R194	2005/11/03			Bond Future	7.3450	7.4320	1.184	0.0000	0.0000	0
20/06/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	10,095.0000	9,015.0000	(10.698)	0	0	0
20/06/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	6,745.0000	7,547.0000	11.890	0	0	0
20/06/2005	R201	2005/08/04			Bond Future	8.0610	8.1580	1.203	0.0000	0.0000	0
20/06/2005	R201	2005/08/04	8.00	Call	Option on Bond Future	11,254.0000	8,187.0000	(27.253)	0	0	0
20/06/2005	R201	2005/08/04	8.00	Put	Option on Bond Future	15,337.0000	18,720.0000	22.058	0	0	0
20/06/2005	R201	2005/11/03			Bond Future	8.1040	8.2040	1.234	0.0000	0.0000	0
20/06/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	19,398.0000	16,353.0000	(15.697)	0	0	0
20/06/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	26,217.0000	29,675.0000	13.190	0	0	0
20/06/2005	R203	2005/08/04			Bond Future	8.0620	8.1540	1.141	0.0000	0.0000	0
20/06/2005	R203	2005/08/04	8.00	Put	Option on Bond Future	18,791.0000	22,381.0000	19.105	0	0	0
20/06/2005	R203	2005/08/04	8.00	Call	Option on Bond Future	13,994.0000	10,523.0000	(24.803)	0	0	0
20/06/2005	R203	2005/11/03			Bond Future	8.0990	8.1930	1.161	0.0000	0.0000	0
20/06/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	31,903.0000	35,591.0000	11.560	0	0	0
20/06/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	24,353.0000	20,942.0000	(14.006)	0	0	0
20/06/2005	R204	2005/08/04			Bond Future	8.0510	8.1430	1.143	0.0000	0.0000	0
20/06/2005	R204	2005/08/04	8.25	Put	Option on Bond Future	10,693.0000	13,013.0000	21.696	0	0	0
20/06/2005	R204	2005/08/04	8.25	Call	Option on Bond Future	26,584.0000	21,514.0000	(19.072)	0	0	0
20/06/2005	R204	2005/11/03			Bond Future	8.0850	8.1780	1.150	0.0000	0.0000	0
20/06/2005	R204	2005/11/03	8.25	Call	Option on Bond Future	37,000.0000	32,602.0000	(11.886)	0	0	0
20/06/2005	R204	2005/11/03	8.25	Put	Option on Bond Future	23,984.0000	26,951.0000	12.371	0	0	0

Grand Total: **1,919**