



Derivatives High/Low Report

High/Low for 23/06/2005

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
23/06/2005	GOVI 2005/08/04			jGovi	223.0910	223.6640	0.257	0.0000	0.0000	17
23/06/2005	GOVI 2005/08/04	224.00	Put	jGovi	40,314.0000	36,508.0000	(9.441)	0	0	0
23/06/2005	GOVI 2005/08/04	224.00	Call	jGovi	31,224.0000	33,148.0000	6.162	0	0	0
23/06/2005	GOVI 2005/11/03			jGovi	226.9320	227.5190	0.259	0.0000	0.0000	0
23/06/2005	GOVI 2005/11/03	228.00	Call	jGovi	31,371.0000	33,827.0000	7.829	0	0	0
23/06/2005	GOVI 2005/11/03	228.00	Put	jGovi	42,051.0000	38,637.0000	(8.119)	0	0	0
23/06/2005	J152 2006/02/28			jSwap	7.0832	7.0778	(0.077)	0.0000	0.0000	0
23/06/2005	J153 2010/08/31			jSwap	7.8246	7.7808	(0.559)	0.0000	0.0000	0
23/06/2005	J157 2015/09/15			jSwap	8.1023	8.0314	(0.875)	0.0000	0.0000	0
23/06/2005	J186 2026/12/21			jSwap	7.7927	7.7209	(0.921)	0.0000	0.0000	0
23/06/2005	J194 2008/02/28			jSwap	7.4278	7.3976	(0.407)	0.0000	0.0000	0
23/06/2005	J201 2014/12/22			jSwap	8.1107	8.0372	(0.906)	0.0000	0.0000	0
23/06/2005	J203 2017/09/15			jSwap	8.0914	8.0156	(0.937)	0.0000	0.0000	0
23/06/2005	J204 2018/12/21			jSwap	8.0807	8.0026	(0.966)	0.0000	0.0000	0
23/06/2005	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
23/06/2005	JFRA	2005/08/04			jFra	6.9160	6.9210	0.072	0.0000	0.0000	0
23/06/2005	JFRA	2005/08/04	7.25	Put	Option on jFra	854.0000	841.0000	(1.522)	0	0	0
23/06/2005	JFRA	2005/08/04	7.25	Call	Option on jFra	35.0000	34.0000	(2.857)	0	0	0
23/06/2005	JFRA	2005/11/03			jFra	6.7710	6.7520	(0.281)	0.0000	0.0000	0
23/06/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	1,411.0000	1,441.0000	2.126	0	0	0
23/06/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	236.0000	220.0000	(6.780)	0	0	0
23/06/2005	JFRA	2006/02/02			jFra	6.8450	6.8210	(0.351)	0.0000	0.0000	0
23/06/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,670.0000	1,700.0000	1.796	0	0	0
23/06/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	677.0000	648.0000	(4.284)	0	0	0
23/06/2005	JFRA	2006/05/04			jFra	6.9840	6.9360	(0.687)	0.0000	0.0000	0
23/06/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,406.0000	1,339.0000	(4.765)	0	0	0
23/06/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	1,445.0000	1,496.0000	3.529	0	0	0
23/06/2005	JFRA	2006/08/03			jFra	7.1940	7.1450	(0.681)	0.0000	0.0000	0
23/06/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	1,462.0000	1,503.0000	2.804	0	0	0
23/06/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	1,937.0000	1,858.0000	(4.078)	0	0	0
23/06/2005	JFRA	2006/11/02			jFra	7.4290	7.3810	(0.646)	0.0000	0.0000	0
23/06/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	1,412.0000	1,446.0000	2.408	0	0	0
23/06/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,462.0000	2,378.0000	(3.412)	0	0	0
23/06/2005	JFRA	2007/02/01			jFra	7.6690	7.6220	(0.613)	0.0000	0.0000	500
23/06/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	2,260.0000	2,188.0000	(3.186)	0	0	0
23/06/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,847.0000	1,889.0000	2.274	0	0	0
23/06/2005	JFRA	2007/05/03			jFra	7.8540	7.8140	(0.509)	0.0000	0.0000	0
23/06/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	2,842.0000	2,758.0000	(2.956)	0	0	0
23/06/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,976.0000	1,992.0000	0.810	0	0	0
23/06/2005	JFRA	2007/08/02			jFra	8.0090	7.9690	(0.499)	0.0000	0.0000	0
23/06/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	2,238.0000	2,255.0000	0.760	0	0	0
23/06/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	3,482.0000	3,402.0000	(2.298)	0	0	0

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23/06/2005	JFRA	2007/11/01			jFra	8.0720	8.0300	(0.520)	0.0000	0.0000	0
23/06/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	2,539.0000	2,547.0000	0.315	0	0	0
23/06/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	4,041.0000	3,941.0000	(2.475)	0	0	0
23/06/2005	JN02	2005/08/04			jNote	7.1930	7.1600	(0.459)	0.0000	0.0000	0
23/06/2005	JN02	2005/08/04	7.50	Call	Option on jNote	1,382.0000	1,179.0000	(14.689)	0	0	0
23/06/2005	JN02	2005/08/04	7.50	Put	Option on jNote	7,047.0000	7,456.0000	5.804	0	0	0
23/06/2005	JN02	2005/11/03			jNote	7.3260	7.2870	(0.532)	0.0000	0.0000	0
23/06/2005	JN02	2005/11/03	7.50	Call	Option on jNote	5,383.0000	5,007.0000	(6.985)	0	0	0
23/06/2005	JN02	2005/11/03	7.50	Put	Option on jNote	8,592.0000	8,937.0000	4.015	0	0	0
23/06/2005	JN05	2005/08/04			jNote	7.7930	7.7470	(0.590)	0.0000	0.0000	0
23/06/2005	JN05	2005/08/04	8.00	Put	Option on jNote	13,105.0000	14,277.0000	8.943	0	0	0
23/06/2005	JN05	2005/08/04	8.00	Call	Option on jNote	4,536.0000	3,794.0000	(16.358)	0	0	0
23/06/2005	JN05	2005/11/03			jNote	7.8720	7.8210	(0.648)	0.0000	0.0000	0
23/06/2005	JN05	2005/11/03	8.00	Put	Option on jNote	17,567.0000	18,615.0000	5.966	0	0	0
23/06/2005	JN05	2005/11/03	8.00	Call	Option on jNote	12,280.0000	11,214.0000	(8.681)	0	0	0
23/06/2005	JN10	2005/08/04			jNote	8.0620	7.9890	(0.905)	0.0000	0.0000	0
23/06/2005	JN10	2005/08/04	8.00	Put	Option on jNote	10,854.0000	13,070.0000	20.416	0	0	0
23/06/2005	JN10	2005/08/04	8.00	Call	Option on jNote	15,117.0000	12,309.0000	(18.575)	0	0	0
23/06/2005	JN10	2005/11/03			jNote	8.1050	8.0290	(0.938)	0.0000	0.0000	0
23/06/2005	JN10	2005/11/03	8.00	Call	Option on jNote	27,175.0000	24,261.0000	(10.723)	0	0	0
23/06/2005	JN10	2005/11/03	8.00	Put	Option on jNote	19,977.0000	22,268.0000	11.468	0	0	0
23/06/2005	JROD	2005/06/30			jRod	6.8260	6.8250	(0.015)	0.0000	0.0000	0
23/06/2005	JROD	2005/07/29			jRod	6.8100	6.8030	(0.103)	0.0000	0.0000	0
23/06/2005	JROD	2005/08/31			jRod	6.9040	6.9000	(0.058)	0.0000	0.0000	0

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23/06/2005	JROD	2005/09/30			jRod	6.8940	6.8940	-	0.0000	0.0000	0
23/06/2005	JROD	2005/10/31			jRod	6.8690	6.8670	(0.029)	0.0000	0.0000	0
23/06/2005	JROD	2005/11/30			jRod	6.8780	6.8720	(0.087)	0.0000	0.0000	0
23/06/2005	JROD	2005/12/30			jRod	6.8680	6.8600	(0.116)	0.0000	0.0000	0
23/06/2005	JROD	2006/01/31			jRod	6.8570	6.8480	(0.131)	0.0000	0.0000	0
23/06/2005	JROD	2006/02/28			jRod	6.8810	6.8710	(0.145)	0.0000	0.0000	0
23/06/2005	JROD	2006/03/31			jRod	6.8910	6.8850	(0.087)	0.0000	0.0000	0
23/06/2005	JROD	2006/04/28			jRod	6.8970	6.8930	(0.058)	0.0000	0.0000	0
23/06/2005	JROD	2006/05/31			jRod	6.9290	6.9270	(0.029)	0.0000	0.0000	0
23/06/2005	R152	2005/08/04			Bond Future	6.7020	6.7030	0.015	0.0000	0.0000	0
23/06/2005	R152	2005/08/04	7.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/06/2005	R152	2005/08/04	7.75	Call	Option on Bond Future	5,776.0000	5,770.0000	(0.104)	0	0	0
23/06/2005	R152	2005/11/03			Bond Future	6.5390	6.5370	(0.031)	0.0000	0.0000	0
23/06/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	1,238.0000	1,236.0000	(0.162)	0	0	0
23/06/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	579.0000	571.0000	(1.382)	0	0	0
23/06/2005	R153	2005/08/04			Bond Future	7.6020	7.5650	(0.487)	0.0000	0.0000	1
23/06/2005	R153	2005/08/04	8.75	Put	Option on Bond Future	61.0000	41.0000	(32.787)	0	0	0
23/06/2005	R153	2005/08/04	8.25	Call	Option on Bond Future	30,870.0000	32,415.0000	5.005	0	0	0
23/06/2005	R153	2005/08/04	8.25	Put	Option on Bond Future	894.0000	698.0000	(21.924)	0	0	0
23/06/2005	R153	2005/08/04	8.75	Call	Option on Bond Future	52,528.0000	54,248.0000	3.274	0	0	0
23/06/2005	R153	2005/08/04	9.25	Put	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
23/06/2005	R153	2005/08/04	7.75	Call	Option on Bond Future	12,794.0000	13,760.0000	7.550	0	0	0
23/06/2005	R153	2005/08/04	9.25	Call	Option on Bond Future	74,420.0000	76,160.0000	2.338	0	0	0
23/06/2005	R153	2005/08/04	9.00	Call	Option on Bond Future	63,521.0000	65,257.0000	2.733	0	0	0

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23/06/2005	R153	2005/08/04	7.75	Put	Option on Bond Future	5,864.0000	5,089.0000	(13.216)	0	0	0
23/06/2005	R153	2005/08/04	9.00	Put	Option on Bond Future	11.0000	7.0000	(36.364)	0	0	0
23/06/2005	R153	2005/11/03			Bond Future	7.6470	7.6080	(0.510)	0.0000	0.0000	0
23/06/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	13,437.0000	12,513.0000	(6.877)	0	0	0
23/06/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	18,038.0000	18,863.0000	4.574	0	0	0
23/06/2005	R153	2005/11/03	8.50	Call	Option on Bond Future	40,865.0000	42,245.0000	3.377	0	0	0
23/06/2005	R153	2005/11/03	8.00	Put	Option on Bond Future	8,961.0000	8,240.0000	(8.046)	0	0	0
23/06/2005	R153	2005/11/03	8.00	Call	Option on Bond Future	24,640.0000	25,668.0000	4.172	0	0	0
23/06/2005	R153	2005/11/03	8.50	Put	Option on Bond Future	3,416.0000	3,048.0000	(10.773)	0	0	0
23/06/2005	R157	2005/08/04			Bond Future	8.0390	7.9770	(0.771)	0.0000	0.0000	1
23/06/2005	R157	2005/08/04	7.75	Put	Option on Bond Future	32,322.0000	28,487.0000	(11.865)	0	0	0
23/06/2005	R157	2005/08/04	9.00	Put	Option on Bond Future	1,182.0000	874.0000	(26.058)	0	0	500
23/06/2005	R157	2005/08/04	8.75	Call	Option on Bond Future	61,218.0000	65,887.0000	7.627	0	0	0
23/06/2005	R157	2005/08/04	7.75	Call	Option on Bond Future	7,478.0000	8,922.0000	19.310	0	0	200
23/06/2005	R157	2005/08/04	8.75	Put	Option on Bond Future	2,618.0000	2,009.0000	(23.262)	0	0	400
23/06/2005	R157	2005/08/04	9.00	Call	Option on Bond Future	79,567.0000	84,538.0000	6.248	0	0	0
23/06/2005	R157	2005/08/04	8.25	Call	Option on Bond Future	28,417.0000	31,827.0000	12.000	0	0	0
23/06/2005	R157	2005/08/04	9.25	Put	Option on Bond Future	511.0000	364.0000	(28.767)	0	0	100
23/06/2005	R157	2005/08/04	9.25	Call	Option on Bond Future	98,272.0000	103,403.0000	5.221	0	0	0
23/06/2005	R157	2005/08/04	8.25	Put	Option on Bond Future	10,658.0000	8,790.0000	(17.527)	0	0	200
23/06/2005	R157	2005/08/04	8.00	Call	Option on Bond Future	15,996.0000	18,429.0000	15.210	0	0	0
23/06/2005	R157	2005/08/04	8.00	Put	Option on Bond Future	19,313.0000	16,467.0000	(14.736)	0	0	0
23/06/2005	R157	2005/11/03			Bond Future	8.0830	8.0190	(0.792)	0.0000	0.0000	0
23/06/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	24,876.0000	27,191.0000	9.306	0	0	0
23/06/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	31,783.0000	28,776.0000	(9.461)	0	0	0
23/06/2005	R186	2005/08/04			Bond Future	7.6420	7.5870	(0.720)	0.0000	0.0000	0
23/06/2005	R186	2005/08/04	7.25	Put	Option on Bond Future	64,223.0000	58,686.0000	(8.622)	0	0	0
23/06/2005	R186	2005/08/04	7.25	Call	Option on Bond Future	12,484.0000	14,021.0000	12.312	0	0	0
23/06/2005	R186	2005/11/03			Bond Future	7.6590	7.6020	(0.744)	0.0000	0.0000	0
23/06/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	87,737.0000	82,731.0000	(5.706)	0	0	0
23/06/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	34,164.0000	36,428.0000	6.627	0	0	0

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23/06/2005	R194	2005/08/04			Bond Future	7.3030	7.2760	(0.370)	0.0000	0.0000	0
23/06/2005	R194	2005/08/04	7.50	Put	Option on Bond Future	2,729.0000	2,437.0000	(10.700)	0	0	0
23/06/2005	R194	2005/08/04	7.50	Call	Option on Bond Future	7,414.0000	7,766.0000	4.748	0	0	0
23/06/2005	R194	2005/11/03			Bond Future	7.3490	7.3180	(0.422)	0.0000	0.0000	0
23/06/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	6,580.0000	6,211.0000	(5.608)	0	0	0
23/06/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	9,843.0000	10,146.0000	3.078	0	0	0
23/06/2005	R201	2005/08/04			Bond Future	8.0790	8.0130	(0.817)	0.0000	0.0000	0
23/06/2005	R201	2005/08/04	8.00	Put	Option on Bond Future	15,240.0000	12,658.0000	(16.942)	0	0	0
23/06/2005	R201	2005/08/04	8.00	Call	Option on Bond Future	9,957.0000	11,786.0000	18.369	0	0	0
23/06/2005	R201	2005/11/03			Bond Future	8.1220	8.0530	(0.850)	0.0000	0.0000	0
23/06/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	18,327.0000	20,215.0000	10.302	0	0	0
23/06/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	26,320.0000	23,697.0000	(9.966)	0	0	0
23/06/2005	R203	2005/08/04			Bond Future	8.0860	8.0200	(0.816)	0.0000	0.0000	0
23/06/2005	R203	2005/08/04	8.00	Call	Option on Bond Future	12,187.0000	14,274.0000	17.125	0	0	0
23/06/2005	R203	2005/08/04	8.00	Put	Option on Bond Future	18,832.0000	15,824.0000	(15.973)	0	0	0
23/06/2005	R203	2005/11/03			Bond Future	8.1230	8.0550	(0.837)	0.0000	0.0000	0
23/06/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	32,171.0000	29,168.0000	(9.334)	0	0	0
23/06/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	22,803.0000	24,964.0000	9.477	0	0	0
23/06/2005	R204	2005/08/04			Bond Future	8.0650	8.0040	(0.756)	0.0000	0.0000	0
23/06/2005	R204	2005/08/04	8.25	Put	Option on Bond Future	10,084.0000	8,194.0000	(18.743)	0	0	0
23/06/2005	R204	2005/08/04	8.25	Call	Option on Bond Future	24,846.0000	27,889.0000	12.247	0	0	0
23/06/2005	R204	2005/11/03			Bond Future	8.0980	8.0350	(0.778)	0.0000	0.0000	0
23/06/2005	R204	2005/11/03	8.25	Call	Option on Bond Future	35,637.0000	38,325.0000	7.543	0	0	0
23/06/2005	R204	2005/11/03	8.25	Put	Option on Bond Future	23,655.0000	21,318.0000	(9.880)	0	0	0

Grand Total: **1,919**