



# Derivatives High/Low Report

High/Low for 30/06/2005

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
30/06/2005	GOVI 2005/08/04			jGovi	223.6710	223.2870	(0.172)	0.0000	0.0000	17
30/06/2005	GOVI 2005/08/04	224.00	Put	jGovi	33,646.0000	35,193.0000	4.598	0	0	0
30/06/2005	GOVI 2005/08/04	224.00	Call	jGovi	30,356.0000	28,063.0000	(7.554)	0	0	0
30/06/2005	GOVI 2005/11/03			jGovi	227.5010	227.1900	(0.137)	0.0000	0.0000	0
30/06/2005	GOVI 2005/11/03	228.00	Put	jGovi	37,526.0000	39,012.0000	3.960	0	0	0
30/06/2005	GOVI 2005/11/03	228.00	Call	jGovi	32,536.0000	30,912.0000	(4.991)	0	0	0
30/06/2005	J152 2006/02/28			jSwap	7.0990	7.0990	-	0.0000	0.0000	0
30/06/2005	J153 2010/08/31			jSwap	7.5600	7.5770	0.225	0.0000	0.0000	0
30/06/2005	J157 2015/09/15			jSwap	7.9960	8.0180	0.275	0.0000	0.0000	0
30/06/2005	J186 2026/12/21			jSwap	7.5330	7.5740	0.544	0.0000	0.0000	0
30/06/2005	J194 2008/02/28			jSwap	7.2950	7.3060	0.151	0.0000	0.0000	0
30/06/2005	J201 2014/12/22			jSwap	8.0100	8.0380	0.350	0.0000	0.0000	0
30/06/2005	J203 2017/09/15			jSwap	7.9980	8.0250	0.338	0.0000	0.0000	0
30/06/2005	J204 2018/12/21			jSwap	8.0020	8.0310	0.362	0.0000	0.0000	0
30/06/2005	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
30/06/2005	JFRA	2005/08/04			jFra	6.9250	6.9210	(0.058)	0.0000	0.0000	0
30/06/2005	JFRA	2005/08/04	7.25	Call	Option on jFra	26.0000	24.0000	(7.692)	0	0	0
30/06/2005	JFRA	2005/08/04	7.25	Put	Option on jFra	822.0000	830.0000	0.973	0	0	0
30/06/2005	JFRA	2005/11/03			jFra	6.7110	6.6950	(0.238)	0.0000	0.0000	0
30/06/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	180.0000	171.0000	(5.000)	0	0	0
30/06/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	1,502.0000	1,532.0000	1.997	0	0	0
30/06/2005	JFRA	2006/02/02			jFra	6.7890	6.7640	(0.368)	0.0000	0.0000	0
30/06/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	599.0000	576.0000	(3.840)	0	0	0
30/06/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,729.0000	1,768.0000	2.256	0	0	0
30/06/2005	JFRA	2006/05/04			jFra	6.9180	6.8830	(0.506)	0.0000	0.0000	0
30/06/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,289.0000	1,247.0000	(3.258)	0	0	0
30/06/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	1,490.0000	1,534.0000	2.953	0	0	0
30/06/2005	JFRA	2006/08/03			jFra	7.1200	7.0900	(0.421)	0.0000	0.0000	0
30/06/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	1,507.0000	1,540.0000	2.190	0	0	0
30/06/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	1,801.0000	1,760.0000	(2.277)	0	0	0
30/06/2005	JFRA	2006/11/02			jFra	7.3650	7.3350	(0.407)	0.0000	0.0000	0
30/06/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	1,447.0000	1,476.0000	2.004	0	0	0
30/06/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,340.0000	2,296.0000	(1.880)	0	0	0
30/06/2005	JFRA	2007/02/01			jFra	7.5930	7.6010	0.105	0.0000	0.0000	500
30/06/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	2,126.0000	2,134.0000	0.376	0	0	0
30/06/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,898.0000	1,887.0000	(0.580)	0	0	0
30/06/2005	JFRA	2007/05/03			jFra	7.7960	7.7860	(0.128)	0.0000	0.0000	0
30/06/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	2,692.0000	2,677.0000	(0.557)	0	0	0
30/06/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,968.0000	1,978.0000	0.508	0	0	0
30/06/2005	JFRA	2007/08/02			jFra	7.9790	7.9180	(0.765)	0.0000	0.0000	0
30/06/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	2,200.0000	2,263.0000	2.864	0	0	0
30/06/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	3,371.0000	3,285.0000	(2.551)	0	0	0

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30/06/2005	JFRA	2007/11/01			jFra	8.1090	8.0350	(0.913)	0.0000	0.0000	0
30/06/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	2,430.0000	2,511.0000	3.333	0	0	0
30/06/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	4,031.0000	3,917.0000	(2.828)	0	0	0
30/06/2005	JN02	2005/08/04			jNote	7.1380	7.1210	(0.238)	0.0000	0.0000	0
30/06/2005	JN02	2005/08/04	7.50	Put	Option on jNote	7,557.0000	7,794.0000	3.136	0	0	0
30/06/2005	JN02	2005/08/04	7.50	Call	Option on jNote	876.0000	783.0000	(10.616)	0	0	0
30/06/2005	JN02	2005/11/03			jNote	7.2650	7.2410	(0.330)	0.0000	0.0000	0
30/06/2005	JN02	2005/11/03	7.50	Call	Option on jNote	4,634.0000	4,432.0000	(4.359)	0	0	0
30/06/2005	JN02	2005/11/03	7.50	Put	Option on jNote	8,962.0000	9,217.0000	2.845	0	0	0
30/06/2005	JN05	2005/08/04			jNote	7.7590	7.7240	(0.451)	0.0000	0.0000	0
30/06/2005	JN05	2005/08/04	8.00	Put	Option on jNote	13,356.0000	14,328.0000	7.278	0	0	0
30/06/2005	JN05	2005/08/04	8.00	Call	Option on jNote	3,370.0000	2,884.0000	(14.421)	0	0	0
30/06/2005	JN05	2005/11/03			jNote	7.8350	7.8000	(0.447)	0.0000	0.0000	0
30/06/2005	JN05	2005/11/03	8.00	Call	Option on jNote	11,009.0000	10,361.0000	(5.886)	0	0	0
30/06/2005	JN05	2005/11/03	8.00	Put	Option on jNote	17,831.0000	18,636.0000	4.515	0	0	0
30/06/2005	JN10	2005/08/04			jNote	8.0060	8.0000	(0.075)	0.0000	0.0000	0
30/06/2005	JN10	2005/08/04	8.00	Put	Option on jNote	11,413.0000	11,459.0000	0.403	0	0	0
30/06/2005	JN10	2005/08/04	8.00	Call	Option on jNote	11,825.0000	11,457.0000	(3.112)	0	0	0
30/06/2005	JN10	2005/11/03			jNote	8.0440	8.0410	(0.037)	0.0000	0.0000	0
30/06/2005	JN10	2005/11/03	8.00	Put	Option on jNote	21,005.0000	21,016.0000	0.052	0	0	0
30/06/2005	JN10	2005/11/03	8.00	Call	Option on jNote	24,027.0000	23,834.0000	(0.803)	0	0	0
30/06/2005	JROD	2005/06/30			jRod	6.7480	6.8224	1.103	0.0000	0.0000	0
30/06/2005	JROD	2005/07/29			jRod	6.7130	6.7120	(0.015)	0.0000	0.0000	0
30/06/2005	JROD	2005/08/31			jRod	6.8110	6.8100	(0.015)	0.0000	0.0000	0

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30/06/2005	JROD	2005/09/30			jRod	6.8510	6.8800	0.423	0.0000	0.0000	0
30/06/2005	JROD	2005/10/31			jRod	6.8260	6.8250	(0.015)	0.0000	0.0000	0
30/06/2005	JROD	2005/11/30			jRod	6.8290	6.8280	(0.015)	0.0000	0.0000	0
30/06/2005	JROD	2005/12/30			jRod	6.8290	6.8330	0.059	0.0000	0.0000	0
30/06/2005	JROD	2006/01/31			jRod	6.8130	6.8130	-	0.0000	0.0000	0
30/06/2005	JROD	2006/02/28			jRod	6.8340	6.8330	(0.015)	0.0000	0.0000	0
30/06/2005	JROD	2006/03/31			jRod	6.8560	6.8670	0.160	0.0000	0.0000	0
30/06/2005	JROD	2006/04/28			jRod	6.8630	6.8620	(0.015)	0.0000	0.0000	0
30/06/2005	JROD	2006/05/31			jRod	6.8980	6.8970	(0.014)	0.0000	0.0000	0
30/06/2005	R152	2005/08/04			Bond Future	7.0470	7.0440	(0.043)	0.0000	0.0000	0
30/06/2005	R152	2005/08/04	7.75	Call	Option on Bond Future	3,872.0000	3,888.0000	0.413	0	0	0
30/06/2005	R152	2005/08/04	7.75	Put	Option on Bond Future	4.0000	4.0000	-	0	0	0
30/06/2005	R152	2005/11/03			Bond Future	7.0700	7.0670	(0.042)	0.0000	0.0000	0
30/06/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	423.0000	423.0000	-	0	0	0
30/06/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	1,421.0000	1,412.0000	(0.633)	0	0	0
30/06/2005	R153	2005/08/04			Bond Future	7.5630	7.5850	0.291	0.0000	0.0000	1
30/06/2005	R153	2005/08/04	8.25	Call	Option on Bond Future	32,666.0000	31,667.0000	(3.058)	0	0	0
30/06/2005	R153	2005/08/04	8.25	Put	Option on Bond Future	856.0000	892.0000	4.206	0	0	0
30/06/2005	R153	2005/08/04	8.75	Call	Option on Bond Future	54,414.0000	53,380.0000	(1.900)	0	0	0
30/06/2005	R153	2005/08/04	9.25	Put	Option on Bond Future	9.0000	9.0000	-	0	0	0
30/06/2005	R153	2005/08/04	7.75	Put	Option on Bond Future	4,815.0000	5,062.0000	5.130	0	0	0
30/06/2005	R153	2005/08/04	9.25	Call	Option on Bond Future	76,262.0000	75,226.0000	(1.358)	0	0	0
30/06/2005	R153	2005/08/04	9.00	Call	Option on Bond Future	65,383.0000	64,348.0000	(1.583)	0	0	0
30/06/2005	R153	2005/08/04	9.00	Put	Option on Bond Future	39.0000	39.0000	-	0	0	0

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30/06/2005	R153	2005/08/04	8.75	Put	Option on Bond Future	112.0000	114.0000	1.786	0	0	0
30/06/2005	R153	2005/08/04	7.75	Call	Option on Bond Future	13,580.0000	12,792.0000	(5.803)	0	0	0
30/06/2005	R153	2005/11/03			Bond Future	7.5990	7.6400	0.540	0.0000	0.0000	0
30/06/2005	R153	2005/11/03	8.00	Call	Option on Bond Future	25,744.0000	24,444.0000	(5.050)	0	0	0
30/06/2005	R153	2005/11/03	8.50	Put	Option on Bond Future	3,728.0000	3,999.0000	7.269	0	0	0
30/06/2005	R153	2005/11/03	8.50	Call	Option on Bond Future	43,330.0000	41,761.0000	(3.621)	0	0	0
30/06/2005	R153	2005/11/03	8.00	Put	Option on Bond Future	7,913.0000	8,452.0000	6.812	0	0	0
30/06/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	11,550.0000	12,285.0000	6.364	0	0	0
30/06/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	18,304.0000	17,200.0000	(6.031)	0	0	0
30/06/2005	R157	2005/08/04			Bond Future	7.9900	8.0150	0.313	0.0000	0.0000	1
30/06/2005	R157	2005/08/04	7.75	Put	Option on Bond Future	27,230.0000	28,594.0000	5.009	0	0	0
30/06/2005	R157	2005/08/04	8.25	Put	Option on Bond Future	6,923.0000	7,352.0000	6.197	0	0	200
30/06/2005	R157	2005/08/04	7.75	Call	Option on Bond Future	6,556.0000	5,790.0000	(11.684)	0	0	200
30/06/2005	R157	2005/08/04	8.00	Put	Option on Bond Future	14,634.0000	15,482.0000	5.795	0	0	0
30/06/2005	R157	2005/08/04	8.25	Call	Option on Bond Future	28,851.0000	27,151.0000	(5.892)	0	0	0
30/06/2005	R157	2005/08/04	8.00	Call	Option on Bond Future	15,486.0000	14,205.0000	(8.272)	0	0	0
30/06/2005	R157	2005/08/04	9.25	Put	Option on Bond Future	136.0000	140.0000	2.941	0	0	100
30/06/2005	R157	2005/08/04	8.75	Put	Option on Bond Future	1,131.0000	1,193.0000	5.482	0	0	400
30/06/2005	R157	2005/08/04	9.00	Put	Option on Bond Future	397.0000	415.0000	4.534	0	0	500
30/06/2005	R157	2005/08/04	9.00	Call	Option on Bond Future	82,951.0000	80,839.0000	(2.546)	0	0	0
30/06/2005	R157	2005/08/04	8.75	Call	Option on Bond Future	63,899.0000	61,832.0000	(3.235)	0	0	0
30/06/2005	R157	2005/08/04	9.25	Call	Option on Bond Future	102,066.0000	99,940.0000	(2.083)	0	0	0
30/06/2005	R157	2005/11/03			Bond Future	8.0280	8.0540	0.324	0.0000	0.0000	0
30/06/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	26,297.0000	25,129.0000	(4.442)	0	0	0
30/06/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	28,632.0000	29,627.0000	3.475	0	0	0
30/06/2005	R186	2005/08/04			Bond Future	7.5910	7.6310	0.527	0.0000	0.0000	0
30/06/2005	R186	2005/08/04	7.25	Put	Option on Bond Future	50,320.0000	54,386.0000	8.080	0	0	0
30/06/2005	R186	2005/08/04	7.25	Call	Option on Bond Future	5,139.0000	4,057.0000	(21.055)	0	0	0
30/06/2005	R186	2005/11/03			Bond Future	7.6030	7.6450	0.552	0.0000	0.0000	0
30/06/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	66,129.0000	69,654.0000	5.330	0	0	0
30/06/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	19,697.0000	17,861.0000	(9.321)	0	0	0

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30/06/2005	R194	2005/08/04			Bond Future	7.2700	7.2850	0.206	0.0000	0.0000	0
30/06/2005	R194	2005/08/04	7.50	Put	Option on Bond Future	2,096.0000	2,154.0000	2.767	0	0	0
30/06/2005	R194	2005/08/04	7.50	Call	Option on Bond Future	7,569.0000	7,268.0000	(3.977)	0	0	0
30/06/2005	R194	2005/11/03			Bond Future	7.2980	7.3160	0.247	0.0000	0.0000	0
30/06/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	10,206.0000	9,946.0000	(2.548)	0	0	0
30/06/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	5,838.0000	5,968.0000	2.227	0	0	0
30/06/2005	R201	2005/08/04			Bond Future	8.0260	8.0560	0.374	0.0000	0.0000	0
30/06/2005	R201	2005/08/04	8.00	Call	Option on Bond Future	10,349.0000	9,258.0000	(10.542)	0	0	0
30/06/2005	R201	2005/08/04	8.00	Put	Option on Bond Future	12,092.0000	13,007.0000	7.567	0	0	0
30/06/2005	R201	2005/11/03			Bond Future	8.0620	8.0940	0.397	0.0000	0.0000	0
30/06/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	23,291.0000	24,315.0000	4.397	0	0	0
30/06/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	19,219.0000	18,149.0000	(5.567)	0	0	0
30/06/2005	R203	2005/08/04			Bond Future	8.0330	8.0630	0.373	0.0000	0.0000	0
30/06/2005	R203	2005/08/04	8.00	Put	Option on Bond Future	15,099.0000	16,151.0000	6.967	0	0	0
30/06/2005	R203	2005/08/04	8.00	Call	Option on Bond Future	12,542.0000	11,277.0000	(10.086)	0	0	0
30/06/2005	R203	2005/11/03			Bond Future	8.0650	8.0960	0.384	0.0000	0.0000	0
30/06/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	23,722.0000	22,499.0000	(5.156)	0	0	0
30/06/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	28,687.0000	29,821.0000	3.953	0	0	0
30/06/2005	R204	2005/08/04			Bond Future	8.0220	8.0520	0.374	0.0000	0.0000	0
30/06/2005	R204	2005/08/04	8.25	Put	Option on Bond Future	7,447.0000	8,026.0000	7.775	0	0	0
30/06/2005	R204	2005/08/04	8.25	Call	Option on Bond Future	25,683.0000	23,837.0000	(7.188)	0	0	0
30/06/2005	R204	2005/11/03			Bond Future	8.0510	8.0820	0.385	0.0000	0.0000	0
30/06/2005	R204	2005/11/03	8.25	Call	Option on Bond Future	36,667.0000	35,087.0000	(4.309)	0	0	0
30/06/2005	R204	2005/11/03	8.25	Put	Option on Bond Future	20,939.0000	21,832.0000	4.265	0	0	0
30/06/2005	R207	2005/08/04			Bond Future	0.0000	8.0150	100.000	0.0000	0.0000	0
30/06/2005	R207	2005/08/04	8.00	Put	Option on Bond Future	0.0000	6,439.0000	100.000	0	0	0
30/06/2005	R207	2005/08/04	8.00	Call	Option on Bond Future	0.0000	5,225.0000	100.000	0	0	0

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30/06/2005	R207 2005/11/03			Bond Future	0.0000	8.0400	100.000	0.0000	0.0000	0
30/06/2005	R207 2005/11/03	8.00	Call	Option on Bond Future	0.0000	9,700.0000	100.000	0	0	0
30/06/2005	R207 2005/11/03	8.00	Put	Option on Bond Future	0.0000	12,903.0000	100.000	0	0	0

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