



Derivatives High/Low Report

High/Low for 13/09/2005

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
13/09/2005	GOVI 2005/11/03			jGovi	225.6370	225.7900	0.068	0.0000	0.0000	463
13/09/2005	GOVI 2005/11/03	228.00	Call	jGovi	12,438.0000	12,768.0000	2.653	0	0	0
13/09/2005	GOVI 2005/11/03	228.00	Put	jGovi	36,068.0000	34,868.0000	(3.327)	0	0	0
13/09/2005	GOVI 2006/02/02			jGovi	229.6550	229.8080	0.067	0.0000	0.0000	0
13/09/2005	GOVI 2006/02/02	230.00	Put	jGovi	30,452.0000	29,573.0000	(2.887)	0	0	0
13/09/2005	GOVI 2006/02/02	230.00	Call	jGovi	27,002.0000	27,653.0000	2.411	0	0	0
13/09/2005	J152 2006/02/28			jSwap	18.2380	18.2390	0.005	0.0000	0.0000	0
13/09/2005	J153 2010/08/31			jSwap	9.1230	9.1140	(0.099)	0.0000	0.0000	0
13/09/2005	J157 2015/09/15			jSwap	8.0920	8.0760	(0.198)	0.0000	0.0000	0
13/09/2005	J186 2026/12/21			jSwap	7.7470	7.7310	(0.207)	0.0000	0.0000	0
13/09/2005	J194 2008/02/28			jSwap	9.8750	9.8670	(0.081)	0.0000	0.0000	0
13/09/2005	J201 2014/12/22			jSwap	8.0580	8.0480	(0.124)	0.0000	0.0000	0
13/09/2005	J203 2017/09/15			jSwap	8.0510	8.0370	(0.174)	0.0000	0.0000	0
13/09/2005	J204 2018/12/21			jSwap	8.0690	8.0550	(0.174)	0.0000	0.0000	0
13/09/2005	J207 2020/01/15			jSwap	8.6930	8.6770	(0.184)	0.0000	0.0000	0

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13/09/2005	JBAR	2005/03/16			jBar	6.9860	6.9860	-	0.0000	0.0000	0
13/09/2005	JFRA	2005/11/03			jFra	6.9690	6.9720	0.043	0.0000	0.0000	0
13/09/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	839.0000	831.0000	(0.954)	0	0	0
13/09/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	151.0000	149.0000	(1.325)	0	0	0
13/09/2005	JFRA	2006/02/02			jFra	6.8790	6.8880	0.131	0.0000	0.0000	0
13/09/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,396.0000	1,379.0000	(1.218)	0	0	0
13/09/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	487.0000	492.0000	1.027	0	0	0
13/09/2005	JFRA	2006/05/04			jFra	6.9810	6.9880	0.100	0.0000	0.0000	0
13/09/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	1,231.0000	1,220.0000	(0.894)	0	0	0
13/09/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,184.0000	1,190.0000	0.507	0	0	0
13/09/2005	JFRA	2006/08/03			jFra	7.1440	7.1550	0.154	0.0000	0.0000	0
13/09/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	1,317.0000	1,302.0000	(1.139)	0	0	0
13/09/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	1,670.0000	1,682.0000	0.719	0	0	0
13/09/2005	JFRA	2006/11/02			jFra	7.3570	7.3850	0.381	0.0000	0.0000	0
13/09/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,184.0000	2,222.0000	1.740	0	0	0
13/09/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	1,310.0000	1,279.0000	(2.366)	0	0	0
13/09/2005	JFRA	2007/02/01			jFra	7.5120	7.5570	0.599	0.0000	0.0000	500
13/09/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,861.0000	1,805.0000	(3.009)	0	0	0
13/09/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	1,891.0000	1,945.0000	2.856	0	0	0
13/09/2005	JFRA	2007/05/03			jFra	7.8360	7.8770	0.523	0.0000	0.0000	0
13/09/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	2,615.0000	2,669.0000	2.065	0	0	0
13/09/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,793.0000	1,748.0000	(2.510)	0	0	0
13/09/2005	JFRA	2007/08/02			jFra	7.9190	7.9420	0.290	0.0000	0.0000	0
13/09/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	3,152.0000	3,182.0000	0.952	0	0	0
13/09/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	2,127.0000	2,101.0000	(1.222)	0	0	0
13/09/2005	JFRA	2007/11/01			jFra	8.0150	8.0090	(0.075)	0.0000	0.0000	0

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13/09/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	2,396.0000	2,401.0000	0.209	0	0	0
13/09/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	3,750.0000	3,739.0000	(0.293)	0	0	0
13/09/2005	JN02	2005/11/03			jNote	7.3100	7.3300	0.274	0.0000	0.0000	0
13/09/2005	JN02	2005/11/03	7.50	Put	Option on jNote	6,191.0000	5,917.0000	(4.426)	0	0	0
13/09/2005	JN02	2005/11/03	7.50	Call	Option on jNote	2,679.0000	2,781.0000	3.807	0	0	0
13/09/2005	JN02	2006/02/02			jNote	7.4430	7.4620	0.255	0.0000	0.0000	0
13/09/2005	JN02	2006/02/02	7.25	Call	Option on jNote	14,338.0000	14,490.0000	1.060	0	0	0
13/09/2005	JN02	2006/02/02	7.25	Put	Option on jNote	10,751.0000	10,543.0000	(1.935)	0	0	0
13/09/2005	JN05	2005/11/03			jNote	7.8770	7.8950	0.229	0.0000	0.0000	0
13/09/2005	JN05	2005/11/03	8.00	Call	Option on jNote	6,738.0000	6,960.0000	3.295	0	0	0
13/09/2005	JN05	2005/11/03	8.00	Put	Option on jNote	11,820.0000	11,297.0000	(4.425)	0	0	0
13/09/2005	JN05	2006/02/02			jNote	7.9620	7.9800	0.226	0.0000	0.0000	0
13/09/2005	JN05	2006/02/02	7.75	Put	Option on jNote	8,549.0000	8,219.0000	(3.860)	0	0	0
13/09/2005	JN05	2006/02/02	7.75	Call	Option on jNote	17,281.0000	17,689.0000	2.361	0	0	0
13/09/2005	JN10	2005/11/03			jNote	8.0860	8.1100	0.297	0.0000	0.0000	0
13/09/2005	JN10	2005/11/03	8.00	Call	Option on jNote	17,508.0000	18,301.0000	4.529	0	0	0
13/09/2005	JN10	2005/11/03	8.00	Put	Option on jNote	11,611.0000	10,766.0000	(7.278)	0	0	0
13/09/2005	JN10	2006/02/02			jNote	8.1270	8.1480	0.258	0.0000	0.0000	0
13/09/2005	JN10	2006/02/02	8.00	Call	Option on jNote	17,253.0000	18,084.0000	4.817	0	0	0
13/09/2005	JN10	2006/02/02	8.00	Put	Option on jNote	8,568.0000	7,975.0000	(6.921)	0	0	0
13/09/2005	JROD	2005/09/30			jRod	6.6820	6.6800	(0.030)	0.0000	0.0000	0
13/09/2005	JROD	2005/10/31			jRod	6.7750	6.7720	(0.044)	0.0000	0.0000	0
13/09/2005	JROD	2005/11/30			jRod	6.8720	6.8680	(0.058)	0.0000	0.0000	0
13/09/2005	JROD	2005/12/30			jRod	6.8510	6.8490	(0.029)	0.0000	0.0000	0

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13/09/2005	JROD	2006/01/31			jRod	6.9060	6.9040	(0.029)	0.0000	0.0000	0
13/09/2005	JROD	2006/02/28			jRod	6.9630	6.9620	(0.014)	0.0000	0.0000	0
13/09/2005	JROD	2006/03/31			jRod	6.9270	6.9270	-	0.0000	0.0000	0
13/09/2005	JROD	2006/04/28			jRod	6.9670	6.9670	-	0.0000	0.0000	0
13/09/2005	JROD	2006/05/31			jRod	7.0140	7.0130	(0.014)	0.0000	0.0000	0
13/09/2005	JROD	2006/06/30			jRod	6.9750	6.9740	(0.014)	0.0000	0.0000	0
13/09/2005	JROD	2006/07/31			jRod	7.0100	7.0090	(0.014)	0.0000	0.0000	0
13/09/2005	JROD	2006/08/31			jRod	7.0480	7.0470	(0.014)	0.0000	0.0000	0
13/09/2005	R152	2005/11/03			Bond Future	7.1920	7.1870	(0.070)	0.0000	0.0000	0
13/09/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	103.0000	102.0000	(0.971)	0	0	0
13/09/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	1,481.0000	1,465.0000	(1.080)	0	0	0
13/09/2005	R153	2005/11/03			Bond Future	7.7650	7.7650	-	7.7800	7.7800	387
13/09/2005	R153	2005/11/03	9.00	Put	Option on Bond Future	378.0000	358.0000	(5.291)	0	0	5
13/09/2005	R153	2005/11/03	9.00	Call	Option on Bond Future	53,824.0000	53,804.0000	(0.037)	0	0	0
13/09/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	9,661.0000	9,571.0000	(0.932)	0	0	0
13/09/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	8,993.0000	8,903.0000	(1.001)	0	0	0
13/09/2005	R153	2005/11/03	8.00	Put	Option on Bond Future	5,454.0000	5,367.0000	(1.595)	0	0	0
13/09/2005	R153	2005/11/03	8.00	Call	Option on Bond Future	15,863.0000	15,776.0000	(0.548)	0	0	0
13/09/2005	R153	2005/11/03	8.50	Put	Option on Bond Future	1,507.0000	1,457.0000	(3.318)	0	0	0
13/09/2005	R153	2005/11/03	8.50	Call	Option on Bond Future	33,686.0000	33,636.0000	(0.148)	0	0	0
13/09/2005	R153	2006/02/02			Bond Future	7.8930	7.8820	(0.139)	0.0000	0.0000	0
13/09/2005	R153	2006/02/02	7.50	Put	Option on Bond Future	24,734.0000	24,379.0000	(1.435)	0	0	0
13/09/2005	R153	2006/02/02	7.50	Call	Option on Bond Future	8,034.0000	8,142.0000	1.344	0	0	0
13/09/2005	R157	2005/11/03			Bond Future	8.1430	8.1270	(0.196)	0.0000	0.0000	3

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13/09/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	12,166.0000	12,537.0000	3.049	0	0	0
13/09/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	24,036.0000	23,086.0000	(3.952)	0	0	0
13/09/2005	R157	2006/02/02			Bond Future	8.1840	8.1680	(0.196)	0.0000	0.0000	0
13/09/2005	R157	2006/02/02	8.00	Put	Option on Bond Future	37,911.0000	37,080.0000	(2.192)	0	0	0
13/09/2005	R157	2006/02/02	7.75	Put	Option on Bond Future	49,978.0000	49,016.0000	(1.925)	0	0	0
13/09/2005	R157	2006/02/02	8.00	Call	Option on Bond Future	22,984.0000	23,442.0000	1.993	0	0	0
13/09/2005	R157	2006/02/02	7.75	Call	Option on Bond Future	14,407.0000	14,734.0000	2.270	0	0	0
13/09/2005	R186	2005/11/03			Bond Future	7.8120	7.7960	(0.205)	0.0000	0.0000	0
13/09/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	3,239.0000	3,363.0000	3.828	0	0	0
13/09/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	76,020.0000	74,155.0000	(2.453)	0	0	0
13/09/2005	R186	2006/02/02			Bond Future	7.8270	7.8110	(0.204)	0.0000	0.0000	0
13/09/2005	R186	2006/02/02	7.50	Call	Option on Bond Future	25,034.0000	25,621.0000	2.345	0	0	0
13/09/2005	R186	2006/02/02	7.50	Put	Option on Bond Future	66,275.0000	64,890.0000	(2.090)	0	0	0
13/09/2005	R194	2005/11/03			Bond Future	7.5280	7.5170	(0.146)	0.0000	0.0000	0
13/09/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	4,645.0000	4,481.0000	(3.531)	0	0	0
13/09/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	4,042.0000	4,115.0000	1.806	0	0	0
13/09/2005	R194	2006/02/02			Bond Future	7.5790	7.5670	(0.158)	0.0000	0.0000	0
13/09/2005	R194	2006/02/02	7.25	Put	Option on Bond Future	10,196.0000	10,025.0000	(1.677)	0	0	0
13/09/2005	R194	2006/02/02	7.25	Call	Option on Bond Future	3,824.0000	3,885.0000	1.595	0	0	0
13/09/2005	R201	2005/11/03			Bond Future	8.1200	8.1090	(0.135)	0.0000	0.0000	0
13/09/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	17,806.0000	17,261.0000	(3.061)	0	0	0
13/09/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	9,943.0000	10,115.0000	1.730	0	0	0
13/09/2005	R201	2006/02/02			Bond Future	8.1560	8.1450	(0.135)	0.0000	0.0000	0
13/09/2005	R201	2006/02/02	7.75	Put	Option on Bond Future	37,729.0000	37,189.0000	(1.431)	0	0	0
13/09/2005	R201	2006/02/02	7.75	Call	Option on Bond Future	11,417.0000	11,579.0000	1.419	0	0	0
13/09/2005	R203	2005/11/03			Bond Future	8.1270	8.1120	(0.185)	0.0000	0.0000	0
13/09/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	21,963.0000	21,148.0000	(3.711)	0	0	0
13/09/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	12,292.0000	12,613.0000	2.611	0	0	0

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13/09/2005	R203	2006/02/02			Bond Future	8.1600	8.1440	(0.196)	0.0000	0.0000	0
13/09/2005	R203	2006/02/02	8.00	Put	Option on Bond Future	34,592.0000	33,838.0000	(2.180)	0	0	0
13/09/2005	R203	2006/02/02	8.00	Call	Option on Bond Future	22,588.0000	23,026.0000	1.939	0	0	0
13/09/2005	R204	2005/11/03			Bond Future	8.1250	8.1090	(0.197)	0.0000	0.0000	0
13/09/2005	R204	2005/11/03	8.25	Put	Option on Bond Future	13,443.0000	12,768.0000	(5.021)	0	0	0
13/09/2005	R204	2005/11/03	8.25	Call	Option on Bond Future	23,282.0000	23,876.0000	2.551	0	0	0
13/09/2005	R204	2006/02/02			Bond Future	8.1530	8.1370	(0.196)	0.0000	0.0000	0
13/09/2005	R204	2006/02/02	8.00	Call	Option on Bond Future	23,773.0000	24,238.0000	1.956	0	0	0
13/09/2005	R204	2006/02/02	8.00	Put	Option on Bond Future	35,831.0000	35,044.0000	(2.196)	0	0	0
13/09/2005	R207	2005/11/03			Bond Future	8.1070	8.0910	(0.197)	0.0000	0.0000	0
13/09/2005	R207	2005/11/03	8.00	Call	Option on Bond Future	3,717.0000	4,077.0000	9.685	0	0	0
13/09/2005	R207	2005/11/03	8.00	Put	Option on Bond Future	12,252.0000	11,343.0000	(7.419)	0	0	0
13/09/2005	R207	2006/02/02			Bond Future	8.1320	8.1160	(0.197)	0.0000	0.0000	0
13/09/2005	R207	2006/02/02	8.00	Put	Option on Bond Future	17,638.0000	16,815.0000	(4.666)	0	0	0
13/09/2005	R207	2006/02/02	8.00	Call	Option on Bond Future	7,219.0000	7,651.0000	5.984	0	0	0

Grand Total: **1,358**