



# Derivatives High/Low Report

High/Low for 16/09/2005

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
16/09/2005	GOVI 2005/11/03			jGovi	225.1600	225.1260	(0.015)	0.0000	0.0000	463
16/09/2005	GOVI 2005/11/03	228.00	Put	jGovi	38,717.0000	38,761.0000	0.114	0	0	0
16/09/2005	GOVI 2005/11/03	228.00	Call	jGovi	10,317.0000	10,021.0000	(2.869)	0	0	0
16/09/2005	GOVI 2006/02/02			jGovi	229.1590	229.1260	(0.014)	0.0000	0.0000	0
16/09/2005	GOVI 2006/02/02	230.00	Put	jGovi	32,764.0000	32,842.0000	0.238	0	0	0
16/09/2005	GOVI 2006/02/02	230.00	Call	jGovi	24,354.0000	24,102.0000	(1.035)	0	0	0
16/09/2005	GOVI 2006/05/04			jGovi	233.3410	233.3410	-	233.6500	233.6500	114
16/09/2005	GOVI 2006/05/04	230.00	Call	jGovi	55,855.0000	55,781.0000	(0.132)	0	0	0
16/09/2005	GOVI 2006/05/04	230.00	Put	jGovi	22,445.0000	22,371.0000	(0.330)	0	0	0
16/09/2005	GOVI 2006/08/03			jGovi	237.6480	237.6340	(0.006)	0.0000	0.0000	0
16/09/2005	GOVI 2006/08/03	230.00	Call	jGovi	92,257.0000	92,097.0000	(0.173)	0	0	0
16/09/2005	GOVI 2006/08/03	230.00	Put	jGovi	15,777.0000	15,757.0000	(0.127)	0	0	0
16/09/2005	GOVI 2006/11/02			jGovi	242.0890	242.0930	0.002	0.0000	0.0000	0
16/09/2005	GOVI 2006/11/02	230.00	Call	jGovi	132,098.0000	132,094.0000	(0.003)	0	0	0
16/09/2005	GOVI 2006/11/02	230.00	Put	jGovi	11,208.0000	11,164.0000	(0.393)	0	0	0
16/09/2005	J152 2006/02/28			jSwap	18.2410	18.2390	(0.011)	0.0000	0.0000	0
16/09/2005	J153 2010/08/31			jSwap	9.1670	9.1860	0.207	0.0000	0.0000	0
16/09/2005	J157 2015/09/15			jSwap	8.9650	8.9560	(0.100)	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
16/09/2005	J186	2026/12/21			jSwap	7.7910	7.7800	(0.141)	0.0000	0.0000	0
16/09/2005	J194	2008/02/28			jSwap	9.9240	9.9530	0.292	0.0000	0.0000	0
16/09/2005	J201	2014/12/22			jSwap	8.1030	8.1070	0.049	0.0000	0.0000	0
16/09/2005	J203	2017/09/15			jSwap	8.8360	8.8310	(0.057)	0.0000	0.0000	0
16/09/2005	J204	2018/12/21			jSwap	8.1010	8.0910	(0.123)	0.0000	0.0000	0
16/09/2005	J207	2020/01/15			jSwap	8.7280	8.7130	(0.172)	0.0000	0.0000	0
16/09/2005	JBAR	2005/03/16			jBar	6.9790	6.9890	0.143	0.0000	0.0000	0
16/09/2005	JFRA	2005/11/03			jFra	6.9870	7.0020	0.215	0.0000	0.0000	0
16/09/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	797.0000	766.0000	(3.890)	0	0	0
16/09/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	152.0000	159.0000	4.605	0	0	0
16/09/2005	JFRA	2006/02/02			jFra	6.9360	6.9600	0.346	0.0000	0.0000	0
16/09/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,297.0000	1,257.0000	(3.084)	0	0	0
16/09/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	527.0000	546.0000	3.605	0	0	0
16/09/2005	JFRA	2006/05/04			jFra	7.0530	7.0800	0.383	0.0000	0.0000	0
16/09/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,266.0000	1,298.0000	2.528	0	0	0
16/09/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	1,136.0000	1,102.0000	(2.993)	0	0	0
16/09/2005	JFRA	2006/08/03			jFra	7.2100	7.2350	0.347	0.0000	0.0000	0
16/09/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	1,237.0000	1,207.0000	(2.425)	0	0	0
16/09/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	1,751.0000	1,783.0000	1.828	0	0	0
16/09/2005	JFRA	2006/11/02			jFra	7.4210	7.4640	0.579	0.0000	0.0000	0
16/09/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	1,239.0000	1,195.0000	(3.551)	0	0	0
16/09/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,270.0000	2,331.0000	2.687	0	0	0

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16/09/2005	JFRA	2007/02/01			jFra	7.5890	7.5970	0.105	0.0000	0.0000	500
16/09/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	1,981.0000	1,989.0000	0.404	0	0	0
16/09/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,763.0000	1,752.0000	(0.624)	0	0	0
16/09/2005	JFRA	2007/05/03			jFra	7.9090	8.0040	1.201	0.0000	0.0000	0
16/09/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,710.0000	1,611.0000	(5.789)	0	0	0
16/09/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	2,710.0000	2,843.0000	4.908	0	0	0
16/09/2005	JFRA	2007/08/02			jFra	7.9910	8.0780	1.089	0.0000	0.0000	0
16/09/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	2,046.0000	1,954.0000	(4.497)	0	0	0
16/09/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	3,246.0000	3,367.0000	3.728	0	0	0
16/09/2005	JFRA	2007/11/01			jFra	8.0420	8.0760	0.423	0.0000	0.0000	0
16/09/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	3,784.0000	3,834.0000	1.321	0	0	0
16/09/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	2,360.0000	2,320.0000	(1.695)	0	0	0
16/09/2005	JN02	2005/11/03			jNote	7.3710	7.4110	0.543	0.0000	0.0000	0
16/09/2005	JN02	2005/11/03	7.50	Call	Option on jNote	3,002.0000	3,266.0000	8.794	0	0	0
16/09/2005	JN02	2005/11/03	7.50	Put	Option on jNote	5,374.0000	4,911.0000	(8.616)	0	0	0
16/09/2005	JN02	2006/02/02			jNote	7.5060	7.5480	0.560	0.0000	0.0000	0
16/09/2005	JN02	2006/02/02	7.25	Call	Option on jNote	14,849.0000	15,242.0000	2.647	0	0	0
16/09/2005	JN02	2006/02/02	7.25	Put	Option on jNote	10,090.0000	9,704.0000	(3.826)	0	0	0
16/09/2005	JN05	2005/11/03			jNote	7.9370	7.9640	0.340	0.0000	0.0000	0
16/09/2005	JN05	2005/11/03	8.00	Call	Option on jNote	7,538.0000	7,960.0000	5.598	0	0	0
16/09/2005	JN05	2005/11/03	8.00	Put	Option on jNote	10,138.0000	9,445.0000	(6.836)	0	0	0
16/09/2005	JN05	2006/02/02			jNote	8.0230	8.0500	0.337	0.0000	0.0000	0
16/09/2005	JN05	2006/02/02	7.75	Call	Option on jNote	18,706.0000	19,373.0000	3.566	0	0	0
16/09/2005	JN05	2006/02/02	7.75	Put	Option on jNote	7,477.0000	7,044.0000	(5.791)	0	0	0
16/09/2005	JN10	2005/11/03			jNote	8.1350	8.1500	0.184	0.0000	0.0000	0
16/09/2005	JN10	2005/11/03	8.00	Put	Option on jNote	9,790.0000	9,250.0000	(5.516)	0	0	0
16/09/2005	JN10	2005/11/03	8.00	Call	Option on jNote	19,025.0000	19,502.0000	2.507	0	0	0

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16/09/2005	JN10	2006/02/02			jNote	8.1740	8.1890	0.184	0.0000	0.0000	0
16/09/2005	JN10	2006/02/02	8.00	Put	Option on jNote	7,247.0000	6,854.0000	(5.423)	0	0	0
16/09/2005	JN10	2006/02/02	8.00	Call	Option on jNote	19,116.0000	19,733.0000	3.228	0	0	0
16/09/2005	JROD	2005/09/30			jRod	6.6740	6.5240	(2.248)	0.0000	0.0000	0
16/09/2005	JROD	2005/10/31			jRod	6.7600	6.6150	(2.145)	0.0000	0.0000	0
16/09/2005	JROD	2005/11/30			jRod	6.8550	6.7080	(2.144)	0.0000	0.0000	0
16/09/2005	JROD	2005/12/30			jRod	6.8430	6.7690	(1.081)	0.0000	0.0000	0
16/09/2005	JROD	2006/01/31			jRod	6.8990	6.8250	(1.073)	0.0000	0.0000	0
16/09/2005	JROD	2006/02/28			jRod	6.9570	6.8800	(1.107)	0.0000	0.0000	0
16/09/2005	JROD	2006/03/31			jRod	6.9240	6.8720	(0.751)	0.0000	0.0000	0
16/09/2005	JROD	2006/04/28			jRod	6.9640	6.9120	(0.747)	0.0000	0.0000	0
16/09/2005	JROD	2006/05/31			jRod	7.0110	6.9590	(0.742)	0.0000	0.0000	0
16/09/2005	JROD	2006/06/30			jRod	6.9730	6.9330	(0.574)	0.0000	0.0000	0
16/09/2005	JROD	2006/07/31			jRod	7.0070	6.9680	(0.557)	0.0000	0.0000	0
16/09/2005	JROD	2006/08/31			jRod	7.0450	7.0070	(0.539)	0.0000	0.0000	0
16/09/2005	R152	2005/11/03			Bond Future	7.1750	7.1790	0.056	0.0000	0.0000	0
16/09/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	1,427.0000	1,434.0000	0.491	0	0	0
16/09/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	102.0000	97.0000	(4.902)	0	0	0
16/09/2005	R153	2005/11/03			Bond Future	7.9030	7.9500	0.595	7.9300	7.9300	263
16/09/2005	R153	2005/11/03	8.00	Call	Option on Bond Future	11,155.0000	9,898.0000	(11.268)	0	0	0
16/09/2005	R153	2005/11/03	8.00	Put	Option on Bond Future	6,872.0000	7,693.0000	11.947	0	0	0

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16/09/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	5,474.0000	4,650.0000	(15.053)	0	0	0
16/09/2005	R153	2005/11/03	9.00	Put	Option on Bond Future	368.0000	422.0000	14.674	0	0	5
16/09/2005	R153	2005/11/03	9.00	Call	Option on Bond Future	47,687.0000	45,664.0000	(4.242)	0	0	0
16/09/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	12,269.0000	13,522.0000	10.213	0	0	0
16/09/2005	R153	2005/11/03	8.50	Put	Option on Bond Future	1,740.0000	1,988.0000	14.253	0	0	0
16/09/2005	R153	2005/11/03	8.50	Call	Option on Bond Future	27,792.0000	25,963.0000	(6.581)	0	0	0
16/09/2005	R153	2006/02/02			Bond Future	7.9410	7.9620	0.264	0.0000	0.0000	0
16/09/2005	R153	2006/02/02	7.50	Put	Option on Bond Future	25,285.0000	25,862.0000	2.282	0	0	0
16/09/2005	R153	2006/02/02	7.50	Call	Option on Bond Future	6,565.0000	6,260.0000	(4.646)	0	0	0
16/09/2005	R157	2005/11/03			Bond Future	8.1760	8.1700	(0.073)	0.0000	0.0000	3
16/09/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	24,498.0000	24,030.0000	(1.910)	0	0	0
16/09/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	9,909.0000	9,934.0000	0.252	0	0	0
16/09/2005	R157	2006/02/02			Bond Future	8.2200	8.2140	(0.073)	0.0000	0.0000	0
16/09/2005	R157	2006/02/02	7.75	Put	Option on Bond Future	50,832.0000	50,409.0000	(0.832)	0	0	0
16/09/2005	R157	2006/02/02	7.75	Call	Option on Bond Future	12,366.0000	12,425.0000	0.477	0	0	0
16/09/2005	R157	2006/02/02	8.00	Call	Option on Bond Future	20,338.0000	20,438.0000	0.492	0	0	0
16/09/2005	R157	2006/02/02	8.00	Put	Option on Bond Future	38,160.0000	37,778.0000	(1.001)	0	0	0
16/09/2005	R186	2005/11/03			Bond Future	7.8560	7.8460	(0.127)	0.0000	0.0000	0
16/09/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	2,002.0000	2,020.0000	0.899	0	0	0
16/09/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	80,225.0000	79,009.0000	(1.516)	0	0	0
16/09/2005	R186	2006/02/02			Bond Future	7.8730	7.8620	(0.140)	0.0000	0.0000	0
16/09/2005	R186	2006/02/02	7.50	Put	Option on Bond Future	68,262.0000	67,242.0000	(1.494)	0	0	0
16/09/2005	R186	2006/02/02	7.50	Call	Option on Bond Future	21,379.0000	21,704.0000	1.520	0	0	0
16/09/2005	R194	2005/11/03			Bond Future	7.5780	7.6090	0.409	0.0000	0.0000	0
16/09/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	4,824.0000	5,171.0000	7.193	0	0	0
16/09/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	3,143.0000	2,823.0000	(10.181)	0	0	0
16/09/2005	R194	2006/02/02			Bond Future	7.6380	7.6730	0.458	0.0000	0.0000	0
16/09/2005	R194	2006/02/02	7.25	Call	Option on Bond Future	3,041.0000	2,816.0000	(7.399)	0	0	0
16/09/2005	R194	2006/02/02	7.25	Put	Option on Bond Future	10,550.0000	10,999.0000	4.256	0	0	0

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16/09/2005	R201	2005/11/03			Bond Future	8.1690	8.1730	0.049	0.0000	0.0000	0
16/09/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	18,795.0000	18,840.0000	0.239	0	0	0
16/09/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	7,743.0000	7,528.0000	(2.777)	0	0	0
16/09/2005	R201	2006/02/02			Bond Future	8.2080	8.2120	0.049	0.0000	0.0000	0
16/09/2005	R201	2006/02/02	7.75	Call	Option on Bond Future	9,741.0000	9,600.0000	(1.447)	0	0	0
16/09/2005	R201	2006/02/02	7.75	Put	Option on Bond Future	39,362.0000	39,475.0000	0.287	0	0	0
16/09/2005	R203	2005/11/03			Bond Future	8.1610	8.1550	(0.074)	0.0000	0.0000	0
16/09/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	23,026.0000	22,591.0000	(1.889)	0	0	0
16/09/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	10,786.0000	10,804.0000	0.167	0	0	0
16/09/2005	R203	2006/02/02			Bond Future	8.1950	8.1900	(0.061)	0.0000	0.0000	0
16/09/2005	R203	2006/02/02	8.00	Put	Option on Bond Future	35,762.0000	35,453.0000	(0.864)	0	0	0
16/09/2005	R203	2006/02/02	8.00	Call	Option on Bond Future	21,157.0000	21,219.0000	0.293	0	0	0
16/09/2005	R204	2005/11/03			Bond Future	8.1580	8.1480	(0.123)	0.0000	0.0000	0
16/09/2005	R204	2005/11/03	8.25	Call	Option on Bond Future	21,240.0000	21,521.0000	1.323	0	0	0
16/09/2005	R204	2005/11/03	8.25	Put	Option on Bond Future	14,012.0000	13,503.0000	(3.633)	0	0	0
16/09/2005	R204	2006/02/02			Bond Future	8.1880	8.1770	(0.134)	0.0000	0.0000	0
16/09/2005	R204	2006/02/02	8.00	Call	Option on Bond Future	22,262.0000	22,534.0000	1.222	0	0	0
16/09/2005	R204	2006/02/02	8.00	Put	Option on Bond Future	37,051.0000	36,465.0000	(1.582)	0	0	0
16/09/2005	R207	2005/11/03			Bond Future	8.1400	8.1240	(0.197)	0.0000	0.0000	0
16/09/2005	R207	2005/11/03	8.00	Call	Option on Bond Future	2,772.0000	3,061.0000	10.426	0	0	0
16/09/2005	R207	2005/11/03	8.00	Put	Option on Bond Future	13,918.0000	12,943.0000	(7.005)	0	0	0
16/09/2005	R207	2006/02/02			Bond Future	8.1670	8.1500	(0.208)	0.0000	0.0000	0
16/09/2005	R207	2006/02/02	8.00	Put	Option on Bond Future	19,306.0000	18,391.0000	(4.739)	0	0	0
16/09/2005	R207	2006/02/02	8.00	Call	Option on Bond Future	6,152.0000	6,564.0000	6.697	0	0	0

**Grand Total:** **1,348**