



Derivatives High/Low Report

High/Low for 26/09/2005

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
26/09/2005	GOVI 2005/11/03			jGovi	226.0760	225.6500	(0.188)	0.0000	0.0000	463
26/09/2005	GOVI 2005/11/03	228.00	Call	jGovi	11,659.0000	9,565.0000	(17.960)	0	0	0
26/09/2005	GOVI 2005/11/03	228.00	Put	jGovi	30,899.0000	33,065.0000	7.010	0	0	0
26/09/2005	GOVI 2006/02/02			jGovi	230.0650	229.6220	(0.193)	0.0000	0.0000	0
26/09/2005	GOVI 2006/02/02	230.00	Put	jGovi	27,269.0000	29,183.0000	7.019	0	0	0
26/09/2005	GOVI 2006/02/02	230.00	Call	jGovi	27,919.0000	25,403.0000	(9.012)	0	0	0
26/09/2005	GOVI 2006/05/04			jGovi	234.2420	233.7840	(0.196)	0.0000	0.0000	57
26/09/2005	GOVI 2006/05/04	230.00	Put	jGovi	18,864.0000	20,116.0000	6.637	0	0	0
26/09/2005	GOVI 2006/05/04	230.00	Call	jGovi	61,284.0000	57,956.0000	(5.430)	0	0	0
26/09/2005	GOVI 2006/08/03			jGovi	238.5500	238.0880	(0.194)	0.0000	0.0000	0
26/09/2005	GOVI 2006/08/03	230.00	Put	jGovi	13,357.0000	14,193.0000	6.259	0	0	0
26/09/2005	GOVI 2006/08/03	230.00	Call	jGovi	98,857.0000	95,073.0000	(3.828)	0	0	0
26/09/2005	GOVI 2006/11/02			jGovi	243.0020	242.5440	(0.188)	0.0000	0.0000	0
26/09/2005	GOVI 2006/11/02	230.00	Put	jGovi	9,530.0000	10,089.0000	5.866	0	0	0
26/09/2005	GOVI 2006/11/02	230.00	Call	jGovi	139,550.0000	135,529.0000	(2.881)	0	0	0
26/09/2005	J152 2006/02/28			jSwap	7.1130	7.1060	(0.098)	0.0000	0.0000	0
26/09/2005	J153 2010/08/31			jSwap	7.8120	7.8520	0.512	0.0000	0.0000	0
26/09/2005	J157 2015/09/15			jSwap	8.0790	8.1190	0.495	0.0000	0.0000	0

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26/09/2005	J186	2026/12/21			jSwap	7.6830	7.7240	0.534	0.0000	0.0000	0
26/09/2005	J194	2008/02/28			jSwap	7.5300	7.5600	0.398	0.0000	0.0000	0
26/09/2005	J201	2014/12/22			jSwap	8.0210	8.0600	0.486	0.0000	0.0000	0
26/09/2005	J203	2017/09/15			jSwap	8.0360	8.0710	0.436	0.0000	0.0000	0
26/09/2005	J204	2018/12/21			jSwap	8.0010	8.0300	0.362	0.0000	0.0000	0
26/09/2005	J207	2020/01/15			jSwap	7.9880	8.0160	0.351	0.0000	0.0000	0
26/09/2005	JBAR	2005/03/16			jBar	6.9680	6.9680	-	0.0000	0.0000	0
26/09/2005	JFRA	2005/11/03			jFra	6.9930	6.9910	(0.029)	0.0000	0.0000	0
26/09/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	129.0000	118.0000	(8.527)	0	0	0
26/09/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	759.0000	752.0000	(0.922)	0	0	0
26/09/2005	JFRA	2006/02/02			jFra	7.0030	7.0140	0.157	0.0000	0.0000	0
26/09/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	565.0000	566.0000	0.177	0	0	0
26/09/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,170.0000	1,144.0000	(2.222)	0	0	0
26/09/2005	JFRA	2006/05/04			jFra	7.1060	7.1130	0.099	0.0000	0.0000	0
26/09/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,313.0000	1,314.0000	0.076	0	0	0
26/09/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	1,053.0000	1,037.0000	(1.519)	0	0	0
26/09/2005	JFRA	2006/08/03			jFra	7.2590	7.2700	0.152	0.0000	0.0000	0
26/09/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	1,800.0000	1,809.0000	0.500	0	0	0
26/09/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	1,166.0000	1,147.0000	(1.630)	0	0	0
26/09/2005	JFRA	2006/11/02			jFra	7.4560	7.4740	0.241	0.0000	0.0000	0
26/09/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,305.0000	2,325.0000	0.868	0	0	0
26/09/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	1,189.0000	1,165.0000	(2.019)	0	0	0

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26/09/2005	JFRA	2007/02/01			jFra	7.6030	7.5920	(0.145)	0.0000	0.0000	500
26/09/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	1,984.0000	1,964.0000	(1.008)	0	0	0
26/09/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,732.0000	1,739.0000	0.404	0	0	0
26/09/2005	JFRA	2007/05/03			jFra	7.9060	7.9920	1.088	0.0000	0.0000	0
26/09/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,699.0000	1,605.0000	(5.533)	0	0	0
26/09/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	2,692.0000	2,808.0000	4.309	0	0	0
26/09/2005	JFRA	2007/08/02			jFra	7.9600	8.1220	2.035	0.0000	0.0000	0
26/09/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	2,063.0000	1,891.0000	(8.337)	0	0	0
26/09/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	3,188.0000	3,411.0000	6.995	0	0	0
26/09/2005	JFRA	2007/11/01			jFra	7.8620	8.0150	1.946	0.0000	0.0000	0
26/09/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	2,552.0000	2,369.0000	(7.171)	0	0	0
26/09/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	3,504.0000	3,723.0000	6.250	0	0	0
26/09/2005	JN02	2005/11/03			jNote	7.3960	7.4290	0.446	0.0000	0.0000	0
26/09/2005	JN02	2005/11/03	7.50	Call	Option on jNote	2,849.0000	2,976.0000	4.458	0	0	0
26/09/2005	JN02	2005/11/03	7.50	Put	Option on jNote	4,768.0000	4,279.0000	(10.256)	0	0	0
26/09/2005	JN02	2006/02/02			jNote	7.5080	7.5610	0.706	0.0000	0.0000	0
26/09/2005	JN02	2006/02/02	7.25	Call	Option on jNote	14,512.0000	14,933.0000	2.901	0	0	0
26/09/2005	JN02	2006/02/02	7.25	Put	Option on jNote	9,725.0000	9,162.0000	(5.789)	0	0	0
26/09/2005	JN05	2005/11/03			jNote	7.8750	7.9400	0.825	0.0000	0.0000	0
26/09/2005	JN05	2005/11/03	8.00	Put	Option on jNote	10,881.0000	9,029.0000	(17.020)	0	0	0
26/09/2005	JN05	2005/11/03	8.00	Call	Option on jNote	5,721.0000	6,555.0000	14.578	0	0	0
26/09/2005	JN05	2006/02/02			jNote	7.9520	8.0210	0.868	0.0000	0.0000	0
26/09/2005	JN05	2006/02/02	7.75	Call	Option on jNote	16,561.0000	18,189.0000	9.830	0	0	0
26/09/2005	JN05	2006/02/02	7.75	Put	Option on jNote	8,245.0000	7,050.0000	(14.494)	0	0	0
26/09/2005	JN10	2005/11/03			jNote	8.0580	8.1140	0.695	0.0000	0.0000	0
26/09/2005	JN10	2005/11/03	8.00	Put	Option on jNote	10,879.0000	8,762.0000	(19.460)	0	0	0
26/09/2005	JN10	2005/11/03	8.00	Call	Option on jNote	14,857.0000	16,563.0000	11.483	0	0	0

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26/09/2005	JN10	2006/02/02			jNote	8.0940	8.1520	0.717	0.0000	0.0000	0
26/09/2005	JN10	2006/02/02	8.00	Put	Option on jNote	9,015.0000	7,329.0000	(18.702)	0	0	0
26/09/2005	JN10	2006/02/02	8.00	Call	Option on jNote	15,446.0000	17,701.0000	14.599	0	0	0
26/09/2005	JROD	2005/09/30			jRod	6.5160	6.6630	2.256	0.0000	0.0000	0
26/09/2005	JROD	2005/10/31			jRod	6.5920	6.7300	2.093	0.0000	0.0000	0
26/09/2005	JROD	2005/11/30			jRod	6.6740	6.8160	2.128	0.0000	0.0000	0
26/09/2005	JROD	2005/12/30			jRod	6.7490	6.8180	1.022	0.0000	0.0000	0
26/09/2005	JROD	2006/01/31			jRod	6.8130	6.8770	0.939	0.0000	0.0000	0
26/09/2005	JROD	2006/02/28			jRod	6.8840	6.9490	0.944	0.0000	0.0000	0
26/09/2005	JROD	2006/03/31			jRod	6.8890	6.9330	0.639	0.0000	0.0000	0
26/09/2005	JROD	2006/04/28			jRod	6.9410	6.9870	0.663	0.0000	0.0000	0
26/09/2005	JROD	2006/05/31			jRod	7.0010	7.0460	0.643	0.0000	0.0000	0
26/09/2005	JROD	2006/06/30			jRod	6.9710	7.0060	0.502	0.0000	0.0000	0
26/09/2005	JROD	2006/07/31			jRod	7.0120	7.0460	0.485	0.0000	0.0000	0
26/09/2005	JROD	2006/08/31			jRod	7.0590	7.0940	0.496	0.0000	0.0000	0
26/09/2005	R152	2005/11/03			Bond Future	7.1260	7.1090	(0.239)	0.0000	0.0000	0
26/09/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	1,272.0000	1,217.0000	(4.324)	0	0	0
26/09/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	99.0000	97.0000	(2.020)	0	0	0
26/09/2005	R153	2005/11/03			Bond Future	7.8360	7.8500	0.179	7.8500	7.8700	263
26/09/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	5,967.0000	5,427.0000	(9.050)	0	0	0
26/09/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	9,793.0000	9,874.0000	0.827	0	0	0

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26/09/2005	R153	2005/11/03	8.50	Put	Option on Bond Future	990.0000	909.0000	(8.182)	0	0	0
26/09/2005	R153	2005/11/03	9.00	Put	Option on Bond Future	157.0000	129.0000	(17.834)	0	0	5
26/09/2005	R153	2005/11/03	9.00	Call	Option on Bond Future	50,446.0000	49,797.0000	(1.287)	0	0	0
26/09/2005	R153	2005/11/03	8.00	Call	Option on Bond Future	12,241.0000	11,560.0000	(5.563)	0	0	0
26/09/2005	R153	2005/11/03	8.50	Call	Option on Bond Future	30,012.0000	29,309.0000	(2.342)	0	0	0
26/09/2005	R153	2005/11/03	8.00	Put	Option on Bond Future	4,989.0000	4,929.0000	(1.203)	0	0	0
26/09/2005	R153	2006/02/02			Bond Future	7.8900	7.9350	0.570	0.0000	0.0000	0
26/09/2005	R153	2006/02/02	7.50	Put	Option on Bond Future	23,447.0000	24,624.0000	5.020	0	0	0
26/09/2005	R153	2006/02/02	7.50	Call	Option on Bond Future	6,873.0000	6,156.0000	(10.432)	0	0	0
26/09/2005	R157	2005/11/03			Bond Future	8.0800	8.1210	0.507	0.0000	0.0000	13
26/09/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	18,397.0000	19,847.0000	7.882	0	0	0
26/09/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	11,739.0000	9,795.0000	(16.560)	0	0	0
26/09/2005	R157	2006/02/02			Bond Future	8.1220	8.1220	-	0.0000	0.0000	1
26/09/2005	R157	2006/02/02	7.75	Put	Option on Bond Future	44,713.0000	44,439.0000	(0.613)	0	0	0
26/09/2005	R157	2006/02/02	7.75	Call	Option on Bond Future	14,147.0000	13,873.0000	(1.937)	0	0	0
26/09/2005	R157	2006/02/02	8.00	Put	Option on Bond Future	32,862.0000	32,550.0000	(0.949)	0	0	0
26/09/2005	R157	2006/02/02	8.00	Call	Option on Bond Future	22,940.0000	22,627.0000	(1.364)	0	0	0
26/09/2005	R186	2005/11/03			Bond Future	7.7480	7.7890	0.529	0.0000	0.0000	0
26/09/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	2,485.0000	1,704.0000	(31.429)	0	0	0
26/09/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	67,285.0000	71,626.0000	6.452	0	0	0
26/09/2005	R186	2006/02/02			Bond Future	7.7630	7.8050	0.541	0.0000	0.0000	0
26/09/2005	R186	2006/02/02	7.50	Put	Option on Bond Future	58,490.0000	61,334.0000	4.862	0	0	0
26/09/2005	R186	2006/02/02	7.50	Call	Option on Bond Future	25,164.0000	22,805.0000	(9.375)	0	0	0
26/09/2005	R194	2005/11/03			Bond Future	7.5620	7.5930	0.410	0.0000	0.0000	0
26/09/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	2,963.0000	2,547.0000	(14.040)	0	0	0
26/09/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	4,299.0000	4,551.0000	5.862	0	0	0
26/09/2005	R194	2006/02/02			Bond Future	7.6260	7.6640	0.498	0.0000	0.0000	0
26/09/2005	R194	2006/02/02	7.25	Call	Option on Bond Future	2,958.0000	2,676.0000	(9.533)	0	0	0
26/09/2005	R194	2006/02/02	7.25	Put	Option on Bond Future	10,235.0000	10,686.0000	4.406	0	0	0

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26/09/2005	R201	2005/11/03			Bond Future	8.0840	8.1240	0.495	0.0000	0.0000	0
26/09/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	14,430.0000	15,558.0000	7.817	0	0	0
26/09/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	8,917.0000	7,434.0000	(16.631)	0	0	0
26/09/2005	R201	2006/02/02			Bond Future	8.1210	8.1640	0.529	0.0000	0.0000	0
26/09/2005	R201	2006/02/02	7.75	Call	Option on Bond Future	10,941.0000	9,851.0000	(9.963)	0	0	0
26/09/2005	R201	2006/02/02	7.75	Put	Option on Bond Future	35,018.0000	36,673.0000	4.726	0	0	0
26/09/2005	R203	2005/11/03			Bond Future	8.0610	8.0960	0.434	0.0000	0.0000	0
26/09/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	17,297.0000	18,237.0000	5.434	0	0	0
26/09/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	12,636.0000	10,915.0000	(13.620)	0	0	0
26/09/2005	R203	2006/02/02			Bond Future	8.0940	8.1310	0.457	0.0000	0.0000	0
26/09/2005	R203	2006/02/02	8.00	Call	Option on Bond Future	23,752.0000	22,163.0000	(6.690)	0	0	0
26/09/2005	R203	2006/02/02	8.00	Put	Option on Bond Future	30,827.0000	32,006.0000	3.825	0	0	0
26/09/2005	R204	2005/11/03			Bond Future	8.0540	8.0840	0.372	0.0000	0.0000	0
26/09/2005	R204	2005/11/03	8.25	Put	Option on Bond Future	9,406.0000	9,689.0000	3.009	0	0	0
26/09/2005	R204	2005/11/03	8.25	Call	Option on Bond Future	24,894.0000	22,784.0000	(8.476)	0	0	0
26/09/2005	R204	2006/02/02			Bond Future	8.0820	8.1140	0.396	0.0000	0.0000	0
26/09/2005	R204	2006/02/02	8.00	Call	Option on Bond Future	25,209.0000	23,704.0000	(5.970)	0	0	0
26/09/2005	R204	2006/02/02	8.00	Put	Option on Bond Future	31,696.0000	32,708.0000	3.193	0	0	0
26/09/2005	R207	2005/11/03			Bond Future	8.0300	8.0580	0.349	0.0000	0.0000	0
26/09/2005	R207	2005/11/03	8.00	Call	Option on Bond Future	5,278.0000	4,118.0000	(21.978)	0	0	0
26/09/2005	R207	2005/11/03	8.00	Put	Option on Bond Future	7,682.0000	8,758.0000	14.007	0	0	0
26/09/2005	R207	2006/02/02			Bond Future	8.0540	8.0840	0.372	0.0000	0.0000	0
26/09/2005	R207	2006/02/02	8.00	Call	Option on Bond Future	9,264.0000	8,123.0000	(12.316)	0	0	0
26/09/2005	R207	2006/02/02	8.00	Put	Option on Bond Future	13,546.0000	14,772.0000	9.051	0	0	0

Grand Total: **1,302**