



Derivatives High/Low Report

High/Low for 28/06/2005

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
28/06/2005	GOVI 2005/08/04			jGovi	224.2620	223.5910	(0.299)	0.0000	0.0000	17
28/06/2005	GOVI 2005/08/04	224.00	Put	jGovi	31,600.0000	34,496.0000	9.165	0	0	0
28/06/2005	GOVI 2005/08/04	224.00	Call	jGovi	34,220.0000	30,406.0000	(11.146)	0	0	0
28/06/2005	GOVI 2005/11/03			jGovi	228.0970	227.4210	(0.296)	0.0000	0.0000	0
28/06/2005	GOVI 2005/11/03	228.00	Put	jGovi	34,812.0000	38,076.0000	9.376	0	0	0
28/06/2005	GOVI 2005/11/03	228.00	Call	jGovi	35,782.0000	32,286.0000	(9.770)	0	0	0
28/06/2005	J152 2006/02/28			jSwap	7.0990	7.0990	-	0.0000	0.0000	0
28/06/2005	J153 2010/08/31			jSwap	7.5140	7.5680	0.719	0.0000	0.0000	0
28/06/2005	J157 2015/09/15			jSwap	7.9460	7.9940	0.604	0.0000	0.0000	0
28/06/2005	J186 2026/12/21			jSwap	7.4780	7.5380	0.802	0.0000	0.0000	0
28/06/2005	J194 2008/02/28			jSwap	7.2750	7.3210	0.632	0.0000	0.0000	0
28/06/2005	J201 2014/12/22			jSwap	7.9530	8.0150	0.780	0.0000	0.0000	0
28/06/2005	J203 2017/09/15			jSwap	7.9420	7.9980	0.705	0.0000	0.0000	0
28/06/2005	J204 2018/12/21			jSwap	7.9450	8.0020	0.717	0.0000	0.0000	0
28/06/2005	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
28/06/2005	JFRA	2005/08/04			jFra	6.9180	6.9210	0.043	0.0000	0.0000	0
28/06/2005	JFRA	2005/08/04	7.25	Call	Option on jFra	27.0000	26.0000	(3.704)	0	0	0
28/06/2005	JFRA	2005/08/04	7.25	Put	Option on jFra	841.0000	833.0000	(0.951)	0	0	0
28/06/2005	JFRA	2005/11/03			jFra	6.7180	6.7020	(0.238)	0.0000	0.0000	0
28/06/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	187.0000	178.0000	(4.813)	0	0	0
28/06/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	1,492.0000	1,521.0000	1.944	0	0	0
28/06/2005	JFRA	2006/02/02			jFra	6.7820	6.7730	(0.133)	0.0000	0.0000	0
28/06/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	598.0000	588.0000	(1.672)	0	0	0
28/06/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,745.0000	1,758.0000	0.745	0	0	0
28/06/2005	JFRA	2006/05/04			jFra	6.8960	6.8990	0.044	0.0000	0.0000	0
28/06/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,268.0000	1,270.0000	0.158	0	0	0
28/06/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	1,523.0000	1,517.0000	(0.394)	0	0	0
28/06/2005	JFRA	2006/08/03			jFra	7.1040	7.0970	(0.099)	0.0000	0.0000	0
28/06/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	1,784.0000	1,773.0000	(0.617)	0	0	0
28/06/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	1,529.0000	1,535.0000	0.392	0	0	0
28/06/2005	JFRA	2006/11/02			jFra	7.3410	7.3470	0.082	0.0000	0.0000	0
28/06/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	1,475.0000	1,467.0000	(0.542)	0	0	0
28/06/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,310.0000	2,317.0000	0.303	0	0	0
28/06/2005	JFRA	2007/02/01			jFra	7.5870	7.5710	(0.211)	0.0000	0.0000	500
28/06/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	2,121.0000	2,100.0000	(0.990)	0	0	0
28/06/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,909.0000	1,926.0000	0.891	0	0	0
28/06/2005	JFRA	2007/05/03			jFra	7.7760	7.7770	0.013	0.0000	0.0000	0
28/06/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,994.0000	1,991.0000	(0.150)	0	0	0
28/06/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	2,669.0000	2,669.0000	-	0	0	0
28/06/2005	JFRA	2007/08/02			jFra	7.9380	7.9900	0.655	0.0000	0.0000	0
28/06/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	2,247.0000	2,190.0000	(2.537)	0	0	0
28/06/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	3,318.0000	3,388.0000	2.110	0	0	0

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28/06/2005	JFRA	2007/11/01			jFra	8.0630	8.1240	0.757	0.0000	0.0000	0
28/06/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	2,485.0000	2,416.0000	(2.777)	0	0	0
28/06/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	3,965.0000	4,055.0000	2.270	0	0	0
28/06/2005	JN02	2005/08/04			jNote	7.1270	7.1220	(0.070)	0.0000	0.0000	0
28/06/2005	JN02	2005/08/04	7.50	Call	Option on jNote	894.0000	849.0000	(5.034)	0	0	0
28/06/2005	JN02	2005/08/04	7.50	Put	Option on jNote	7,790.0000	7,826.0000	0.462	0	0	0
28/06/2005	JN02	2005/11/03			jNote	7.2500	7.2510	0.014	0.0000	0.0000	0
28/06/2005	JN02	2005/11/03	7.50	Call	Option on jNote	4,571.0000	4,554.0000	(0.372)	0	0	0
28/06/2005	JN02	2005/11/03	7.50	Put	Option on jNote	9,188.0000	9,150.0000	(0.414)	0	0	0
28/06/2005	JN05	2005/08/04			jNote	7.7070	7.7280	0.272	0.0000	0.0000	0
28/06/2005	JN05	2005/08/04	8.00	Put	Option on jNote	15,098.0000	14,371.0000	(4.815)	0	0	0
28/06/2005	JN05	2005/08/04	8.00	Call	Option on jNote	2,948.0000	3,096.0000	5.020	0	0	0
28/06/2005	JN05	2005/11/03			jNote	7.7780	7.8000	0.283	0.0000	0.0000	0
28/06/2005	JN05	2005/11/03	8.00	Call	Option on jNote	10,162.0000	10,470.0000	3.031	0	0	0
28/06/2005	JN05	2005/11/03	8.00	Put	Option on jNote	19,348.0000	18,743.0000	(3.127)	0	0	0
28/06/2005	JN10	2005/08/04			jNote	7.9540	7.9830	0.365	0.0000	0.0000	0
28/06/2005	JN10	2005/08/04	8.00	Call	Option on jNote	10,436.0000	11,209.0000	7.407	0	0	0
28/06/2005	JN10	2005/08/04	8.00	Put	Option on jNote	13,614.0000	12,384.0000	(9.035)	0	0	0
28/06/2005	JN10	2005/11/03			jNote	7.9910	8.0230	0.400	0.0000	0.0000	0
28/06/2005	JN10	2005/11/03	8.00	Put	Option on jNote	23,013.0000	21,807.0000	(5.241)	0	0	0
28/06/2005	JN10	2005/11/03	8.00	Call	Option on jNote	22,392.0000	23,387.0000	4.444	0	0	0
28/06/2005	JROD	2005/06/30			jRod	6.7470	6.7470	-	0.0000	0.0000	0
28/06/2005	JROD	2005/07/29			jRod	6.7200	6.7160	(0.060)	0.0000	0.0000	0
28/06/2005	JROD	2005/08/31			jRod	6.8180	6.8140	(0.059)	0.0000	0.0000	0

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28/06/2005	JROD	2005/09/30			jRod	6.8530	6.8520	(0.015)	0.0000	0.0000	0
28/06/2005	JROD	2005/10/31			jRod	6.8260	6.8260	-	0.0000	0.0000	0
28/06/2005	JROD	2005/11/30			jRod	6.8280	6.8290	0.015	0.0000	0.0000	0
28/06/2005	JROD	2005/12/30			jRod	6.8300	6.8290	(0.015)	0.0000	0.0000	0
28/06/2005	JROD	2006/01/31			jRod	6.8150	6.8140	(0.015)	0.0000	0.0000	0
28/06/2005	JROD	2006/02/28			jRod	6.8370	6.8350	(0.029)	0.0000	0.0000	0
28/06/2005	JROD	2006/03/31			jRod	6.8590	6.8570	(0.029)	0.0000	0.0000	0
28/06/2005	JROD	2006/04/28			jRod	6.8670	6.8640	(0.044)	0.0000	0.0000	0
28/06/2005	JROD	2006/05/31			jRod	6.9030	6.8990	(0.058)	0.0000	0.0000	0
28/06/2005	R152	2005/08/04			Bond Future	7.0410	7.0620	0.298	0.0000	0.0000	0
28/06/2005	R152	2005/08/04	7.75	Call	Option on Bond Future	3,906.0000	3,790.0000	(2.970)	0	0	0
28/06/2005	R152	2005/08/04	7.75	Put	Option on Bond Future	5.0000	6.0000	20.000	0	0	0
28/06/2005	R152	2005/11/03			Bond Future	7.0610	7.0910	0.425	0.0000	0.0000	0
28/06/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	438.0000	406.0000	(7.306)	0	0	0
28/06/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	1,408.0000	1,469.0000	4.332	0	0	0
28/06/2005	R153	2005/08/04			Bond Future	7.5130	7.5750	0.825	0.0000	0.0000	1
28/06/2005	R153	2005/08/04	7.75	Put	Option on Bond Future	4,271.0000	5,117.0000	19.808	0	0	0
28/06/2005	R153	2005/08/04	7.75	Call	Option on Bond Future	15,393.0000	13,317.0000	(13.487)	0	0	0
28/06/2005	R153	2005/08/04	9.25	Put	Option on Bond Future	9.0000	11.0000	22.222	0	0	0
28/06/2005	R153	2005/08/04	8.75	Call	Option on Bond Future	56,764.0000	53,869.0000	(5.100)	0	0	0
28/06/2005	R153	2005/08/04	8.25	Put	Option on Bond Future	767.0000	952.0000	24.120	0	0	0
28/06/2005	R153	2005/08/04	8.75	Put	Option on Bond Future	105.0000	132.0000	25.714	0	0	0
28/06/2005	R153	2005/08/04	9.00	Put	Option on Bond Future	38.0000	48.0000	26.316	0	0	0
28/06/2005	R153	2005/08/04	9.00	Call	Option on Bond Future	67,739.0000	64,826.0000	(4.300)	0	0	0

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28/06/2005	R153	2005/08/04	9.25	Call	Option on Bond Future	78,619.0000	75,699.0000	(3.714)	0	0	0
28/06/2005	R153	2005/08/04	8.25	Call	Option on Bond Future	34,935.0000	32,198.0000	(7.835)	0	0	0
28/06/2005	R153	2005/11/03			Bond Future	7.5460	7.6110	0.861	0.0000	0.0000	0
28/06/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	19,824.0000	18,050.0000	(8.949)	0	0	0
28/06/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	10,688.0000	11,835.0000	10.732	0	0	0
28/06/2005	R153	2005/11/03	8.50	Call	Option on Bond Future	45,413.0000	42,922.0000	(5.485)	0	0	0
28/06/2005	R153	2005/11/03	8.00	Put	Option on Bond Future	7,294.0000	8,137.0000	11.557	0	0	0
28/06/2005	R153	2005/11/03	8.00	Call	Option on Bond Future	27,507.0000	25,430.0000	(7.551)	0	0	0
28/06/2005	R153	2005/11/03	8.50	Put	Option on Bond Future	3,430.0000	3,859.0000	12.507	0	0	0
28/06/2005	R157	2005/08/04			Bond Future	7.9360	7.9920	0.706	0.0000	0.0000	1
28/06/2005	R157	2005/08/04	9.00	Put	Option on Bond Future	356.0000	436.0000	22.472	0	0	500
28/06/2005	R157	2005/08/04	8.25	Put	Option on Bond Future	6,053.0000	7,154.0000	18.189	0	0	200
28/06/2005	R157	2005/08/04	9.25	Call	Option on Bond Future	106,670.0000	101,912.0000	(4.460)	0	0	0
28/06/2005	R157	2005/08/04	8.25	Call	Option on Bond Future	32,596.0000	28,911.0000	(11.305)	0	0	0
28/06/2005	R157	2005/08/04	8.75	Put	Option on Bond Future	998.0000	1,213.0000	21.543	0	0	400
28/06/2005	R157	2005/08/04	7.75	Put	Option on Bond Future	24,425.0000	27,523.0000	12.684	0	0	0
28/06/2005	R157	2005/08/04	8.75	Call	Option on Bond Future	68,382.0000	63,811.0000	(6.685)	0	0	0
28/06/2005	R157	2005/08/04	9.00	Call	Option on Bond Future	87,526.0000	82,820.0000	(5.377)	0	0	0
28/06/2005	R157	2005/08/04	7.75	Call	Option on Bond Future	8,366.0000	6,678.0000	(20.177)	0	0	200
28/06/2005	R157	2005/08/04	9.25	Put	Option on Bond Future	125.0000	153.0000	22.400	0	0	100
28/06/2005	R157	2005/08/04	8.00	Put	Option on Bond Future	12,913.0000	14,924.0000	15.573	0	0	0
28/06/2005	R157	2005/08/04	8.00	Call	Option on Bond Future	18,381.0000	15,606.0000	(15.097)	0	0	0
28/06/2005	R157	2005/11/03			Bond Future	7.9720	8.0290	0.715	0.0000	0.0000	0
28/06/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	26,556.0000	28,782.0000	8.382	0	0	0
28/06/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	28,897.0000	26,363.0000	(8.769)	0	0	0
28/06/2005	R186	2005/08/04			Bond Future	7.5360	7.5960	0.796	0.0000	0.0000	0
28/06/2005	R186	2005/08/04	7.25	Put	Option on Bond Future	45,118.0000	51,029.0000	13.101	0	0	0
28/06/2005	R186	2005/08/04	7.25	Call	Option on Bond Future	7,066.0000	5,202.0000	(26.380)	0	0	0
28/06/2005	R186	2005/11/03			Bond Future	7.5470	7.6090	0.822	0.0000	0.0000	0
28/06/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	61,669.0000	66,781.0000	8.289	0	0	0
28/06/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	22,439.0000	19,581.0000	(12.737)	0	0	0

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28/06/2005	R194	2005/08/04			Bond Future	7.2450	7.3020	0.787	0.0000	0.0000	0
28/06/2005	R194	2005/08/04	7.50	Call	Option on Bond Future	8,091.0000	7,100.0000	(12.248)	0	0	0
28/06/2005	R194	2005/08/04	7.50	Put	Option on Bond Future	2,021.0000	2,391.0000	18.308	0	0	0
28/06/2005	R194	2005/11/03			Bond Future	7.2700	7.3340	0.880	0.0000	0.0000	0
28/06/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	10,628.0000	9,780.0000	(7.979)	0	0	0
28/06/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	5,653.0000	6,193.0000	9.552	0	0	0
28/06/2005	R201	2005/08/04			Bond Future	7.9660	8.0320	0.829	0.0000	0.0000	0
28/06/2005	R201	2005/08/04	8.00	Put	Option on Bond Future	10,421.0000	12,455.0000	19.518	0	0	0
28/06/2005	R201	2005/08/04	8.00	Call	Option on Bond Future	12,706.0000	10,311.0000	(18.849)	0	0	0
28/06/2005	R201	2005/11/03			Bond Future	8.0010	8.0690	0.850	0.0000	0.0000	0
28/06/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	21,366.0000	19,083.0000	(10.685)	0	0	0
28/06/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	21,432.0000	23,614.0000	10.181	0	0	0
28/06/2005	R203	2005/08/04			Bond Future	7.9730	8.0340	0.765	0.0000	0.0000	0
28/06/2005	R203	2005/08/04	8.00	Put	Option on Bond Future	13,167.0000	15,329.0000	16.420	0	0	0
28/06/2005	R203	2005/08/04	8.00	Call	Option on Bond Future	15,265.0000	12,695.0000	(16.836)	0	0	0
28/06/2005	R203	2005/11/03			Bond Future	8.0030	8.0660	0.787	0.0000	0.0000	0
28/06/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	26,510.0000	28,829.0000	8.748	0	0	0
28/06/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	26,280.0000	23,787.0000	(9.486)	0	0	0
28/06/2005	R204	2005/08/04			Bond Future	7.9630	8.0230	0.753	0.0000	0.0000	0
28/06/2005	R204	2005/08/04	8.25	Put	Option on Bond Future	6,426.0000	7,653.0000	19.094	0	0	0
28/06/2005	R204	2005/08/04	8.25	Call	Option on Bond Future	29,457.0000	25,809.0000	(12.384)	0	0	0
28/06/2005	R204	2005/11/03			Bond Future	7.9890	8.0520	0.789	0.0000	0.0000	0
28/06/2005	R204	2005/11/03	8.25	Put	Option on Bond Future	19,238.0000	21,079.0000	9.570	0	0	0
28/06/2005	R204	2005/11/03	8.25	Call	Option on Bond Future	39,936.0000	36,727.0000	(8.035)	0	0	0

Grand Total: **1,919**