



Derivatives High/Low Report

High/Low for 22/09/2005

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
22/09/2005	GOVI 2005/11/03			jGovi	226.2370	226.4410	0.090	0.0000	0.0000	463
22/09/2005	GOVI 2005/11/03	228.00	Call	jGovi	12,687.0000	13,228.0000	4.264	0	0	0
22/09/2005	GOVI 2005/11/03	228.00	Put	jGovi	30,317.0000	28,818.0000	(4.944)	0	0	0
22/09/2005	GOVI 2006/02/02			jGovi	230.2380	230.4380	0.087	0.0000	0.0000	0
22/09/2005	GOVI 2006/02/02	230.00	Put	jGovi	26,638.0000	25,584.0000	(3.957)	0	0	0
22/09/2005	GOVI 2006/02/02	230.00	Call	jGovi	29,018.0000	29,964.0000	3.260	0	0	0
22/09/2005	GOVI 2006/05/04			jGovi	234.4230	234.6140	0.081	0.0000	0.0000	57
22/09/2005	GOVI 2006/05/04	230.00	Put	jGovi	18,448.0000	17,797.0000	(3.529)	0	0	0
22/09/2005	GOVI 2006/05/04	230.00	Call	jGovi	62,678.0000	63,937.0000	2.009	0	0	0
22/09/2005	GOVI 2006/08/03			jGovi	238.7320	238.9170	0.077	0.0000	0.0000	0
22/09/2005	GOVI 2006/08/03	230.00	Put	jGovi	13,080.0000	12,656.0000	(3.242)	0	0	0
22/09/2005	GOVI 2006/08/03	230.00	Call	jGovi	100,400.0000	101,826.0000	1.420	0	0	0
22/09/2005	GOVI 2006/11/02			jGovi	243.1600	243.3570	0.081	0.0000	0.0000	0
22/09/2005	GOVI 2006/11/02	230.00	Put	jGovi	9,377.0000	9,070.0000	(3.274)	0	0	0
22/09/2005	GOVI 2006/11/02	230.00	Call	jGovi	140,977.0000	142,640.0000	1.180	0	0	0
22/09/2005	J152 2006/02/28			jSwap	7.1150	7.1160	0.014	0.0000	0.0000	0
22/09/2005	J153 2010/08/31			jSwap	7.8140	7.7850	(0.371)	0.0000	0.0000	0
22/09/2005	J157 2015/09/15			jSwap	8.0580	8.0460	(0.149)	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
22/09/2005	J186	2026/12/21			jSwap	7.6580	7.6540	(0.052)	0.0000	0.0000	0
22/09/2005	J194	2008/02/28			jSwap	7.5270	7.5040	(0.306)	0.0000	0.0000	0
22/09/2005	J201	2014/12/22			jSwap	8.0080	7.9890	(0.237)	0.0000	0.0000	0
22/09/2005	J203	2017/09/15			jSwap	8.0170	8.0020	(0.187)	0.0000	0.0000	0
22/09/2005	J204	2018/12/21			jSwap	7.9830	7.9730	(0.125)	0.0000	0.0000	0
22/09/2005	J207	2020/01/15			jSwap	7.9690	7.9640	(0.063)	0.0000	0.0000	0
22/09/2005	JBAR	2005/03/16			jBar	6.9680	6.9680	-	0.0000	0.0000	0
22/09/2005	JFRA	2005/11/03			jFra	6.9890	6.9980	0.129	0.0000	0.0000	0
22/09/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	773.0000	753.0000	(2.587)	0	0	0
22/09/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	134.0000	136.0000	1.493	0	0	0
22/09/2005	JFRA	2006/02/02			jFra	7.0030	7.0040	0.014	0.0000	0.0000	0
22/09/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,176.0000	1,172.0000	(0.340)	0	0	0
22/09/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	571.0000	569.0000	(0.350)	0	0	0
22/09/2005	JFRA	2006/05/04			jFra	7.0940	7.1030	0.127	0.0000	0.0000	0
22/09/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,303.0000	1,312.0000	0.691	0	0	0
22/09/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	1,072.0000	1,059.0000	(1.213)	0	0	0
22/09/2005	JFRA	2006/08/03			jFra	7.2480	7.2590	0.152	0.0000	0.0000	0
22/09/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	1,182.0000	1,168.0000	(1.184)	0	0	0
22/09/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	1,789.0000	1,802.0000	0.727	0	0	0
22/09/2005	JFRA	2006/11/02			jFra	7.4460	7.4510	0.067	0.0000	0.0000	0
22/09/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,294.0000	2,299.0000	0.218	0	0	0
22/09/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	1,202.0000	1,196.0000	(0.499)	0	0	0

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22/09/2005	JFRA	2007/02/01			jFra	7.6070	7.5970	(0.131)	0.0000	0.0000	500
22/09/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,731.0000	1,741.0000	0.578	0	0	0
22/09/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	1,993.0000	1,978.0000	(0.753)	0	0	0
22/09/2005	JFRA	2007/05/03			jFra	7.9190	7.9150	(0.051)	0.0000	0.0000	0
22/09/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,689.0000	1,691.0000	0.118	0	0	0
22/09/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	2,714.0000	2,706.0000	(0.295)	0	0	0
22/09/2005	JFRA	2007/08/02			jFra	7.9720	7.9750	0.038	0.0000	0.0000	0
22/09/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	3,208.0000	3,210.0000	0.062	0	0	0
22/09/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	2,054.0000	2,049.0000	(0.243)	0	0	0
22/09/2005	JFRA	2007/11/01			jFra	7.9610	7.9260	(0.440)	0.0000	0.0000	0
22/09/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	3,652.0000	3,599.0000	(1.451)	0	0	0
22/09/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	2,440.0000	2,479.0000	1.598	0	0	0
22/09/2005	JN02	2005/11/03			jNote	7.3950	7.3980	0.041	0.0000	0.0000	0
22/09/2005	JN02	2005/11/03	7.50	Call	Option on jNote	2,927.0000	2,907.0000	(0.683)	0	0	0
22/09/2005	JN02	2005/11/03	7.50	Put	Option on jNote	4,870.0000	4,792.0000	(1.602)	0	0	0
22/09/2005	JN02	2006/02/02			jNote	7.5200	7.5170	(0.040)	0.0000	0.0000	0
22/09/2005	JN02	2006/02/02	7.25	Call	Option on jNote	14,721.0000	14,652.0000	(0.469)	0	0	0
22/09/2005	JN02	2006/02/02	7.25	Put	Option on jNote	9,719.0000	9,694.0000	(0.257)	0	0	0
22/09/2005	JN05	2005/11/03			jNote	7.9120	7.8940	(0.228)	0.0000	0.0000	0
22/09/2005	JN05	2005/11/03	8.00	Call	Option on jNote	6,538.0000	6,132.0000	(6.210)	0	0	0
22/09/2005	JN05	2005/11/03	8.00	Put	Option on jNote	10,169.0000	10,507.0000	3.324	0	0	0
22/09/2005	JN05	2006/02/02			jNote	7.9950	7.9750	(0.250)	0.0000	0.0000	0
22/09/2005	JN05	2006/02/02	7.75	Call	Option on jNote	17,730.0000	17,179.0000	(3.108)	0	0	0
22/09/2005	JN05	2006/02/02	7.75	Put	Option on jNote	7,651.0000	7,920.0000	3.516	0	0	0
22/09/2005	JN10	2005/11/03			jNote	8.0660	8.0650	(0.012)	0.0000	0.0000	0
22/09/2005	JN10	2005/11/03	8.00	Call	Option on jNote	15,460.0000	15,271.0000	(1.223)	0	0	0
22/09/2005	JN10	2005/11/03	8.00	Put	Option on jNote	10,937.0000	10,816.0000	(1.106)	0	0	0

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22/09/2005	JN10	2006/02/02			jNote	8.1020	8.1010	(0.012)	0.0000	0.0000	0
22/09/2005	JN10	2006/02/02	8.00	Call	Option on jNote	15,849.0000	15,767.0000	(0.517)	0	0	0
22/09/2005	JN10	2006/02/02	8.00	Put	Option on jNote	8,877.0000	8,861.0000	(0.180)	0	0	0
22/09/2005	JROD	2005/09/30			jRod	6.6670	6.6660	(0.015)	0.0000	0.0000	0
22/09/2005	JROD	2005/10/31			jRod	6.7440	6.7380	(0.089)	0.0000	0.0000	0
22/09/2005	JROD	2005/11/30			jRod	6.8300	6.8250	(0.073)	0.0000	0.0000	0
22/09/2005	JROD	2005/12/30			jRod	6.8280	6.8260	(0.029)	0.0000	0.0000	0
22/09/2005	JROD	2006/01/31			jRod	6.8910	6.8890	(0.029)	0.0000	0.0000	0
22/09/2005	JROD	2006/02/28			jRod	6.9650	6.9630	(0.029)	0.0000	0.0000	0
22/09/2005	JROD	2006/03/31			jRod	6.9430	6.9410	(0.029)	0.0000	0.0000	0
22/09/2005	JROD	2006/04/28			jRod	6.9960	6.9940	(0.029)	0.0000	0.0000	0
22/09/2005	JROD	2006/05/31			jRod	7.0560	7.0530	(0.043)	0.0000	0.0000	0
22/09/2005	JROD	2006/06/30			jRod	7.0120	7.0110	(0.014)	0.0000	0.0000	0
22/09/2005	JROD	2006/07/31			jRod	7.0540	7.0520	(0.028)	0.0000	0.0000	0
22/09/2005	JROD	2006/08/31			jRod	7.1020	7.1010	(0.014)	0.0000	0.0000	0
22/09/2005	R152	2005/11/03			Bond Future	7.1530	7.1260	(0.377)	0.0000	0.0000	0
22/09/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	1,350.0000	1,275.0000	(5.556)	0	0	0
22/09/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	93.0000	103.0000	10.753	0	0	0
22/09/2005	R153	2005/11/03			Bond Future	7.8370	7.8060	(0.396)	0.0000	0.0000	263
22/09/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	6,131.0000	6,645.0000	8.384	0	0	0
22/09/2005	R153	2005/11/03	9.00	Put	Option on Bond Future	184.0000	146.0000	(20.652)	0	0	5

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22/09/2005	R153	2005/11/03	8.00	Put	Option on Bond Future	5,189.0000	4,619.0000	(10.985)	0	0	0
22/09/2005	R153	2005/11/03	8.00	Call	Option on Bond Future	12,397.0000	13,204.0000	6.510	0	0	0
22/09/2005	R153	2005/11/03	9.00	Call	Option on Bond Future	50,429.0000	51,768.0000	2.655	0	0	0
22/09/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	10,001.0000	9,137.0000	(8.639)	0	0	0
22/09/2005	R153	2005/11/03	8.50	Put	Option on Bond Future	1,086.0000	914.0000	(15.838)	0	0	0
22/09/2005	R153	2005/11/03	8.50	Call	Option on Bond Future	30,064.0000	31,268.0000	4.005	0	0	0
22/09/2005	R153	2006/02/02			Bond Future	7.8890	7.8570	(0.406)	0.0000	0.0000	0
22/09/2005	R153	2006/02/02	7.50	Put	Option on Bond Future	23,510.0000	22,555.0000	(4.062)	0	0	0
22/09/2005	R153	2006/02/02	7.50	Call	Option on Bond Future	6,978.0000	7,373.0000	5.661	0	0	0
22/09/2005	R157	2005/11/03			Bond Future	8.0610	8.0450	(0.198)	0.0000	0.0000	8
22/09/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	17,872.0000	16,976.0000	(5.013)	0	0	0
22/09/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	12,792.0000	13,226.0000	3.393	0	0	0
22/09/2005	R157	2006/02/02			Bond Future	8.1010	8.0850	(0.198)	0.0000	0.0000	0
22/09/2005	R157	2006/02/02	8.00	Put	Option on Bond Future	32,147.0000	31,351.0000	(2.476)	0	0	0
22/09/2005	R157	2006/02/02	7.75	Put	Option on Bond Future	43,770.0000	42,829.0000	(2.150)	0	0	0
22/09/2005	R157	2006/02/02	8.00	Call	Option on Bond Future	23,925.0000	24,427.0000	2.098	0	0	0
22/09/2005	R157	2006/02/02	7.75	Call	Option on Bond Future	14,904.0000	15,262.0000	2.402	0	0	0
22/09/2005	R186	2005/11/03			Bond Future	7.7230	7.7180	(0.065)	0.0000	0.0000	0
22/09/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	3,077.0000	3,032.0000	(1.462)	0	0	0
22/09/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	64,738.0000	64,065.0000	(1.040)	0	0	0
22/09/2005	R186	2006/02/02			Bond Future	7.7370	7.7330	(0.052)	0.0000	0.0000	0
22/09/2005	R186	2006/02/02	7.50	Put	Option on Bond Future	56,799.0000	56,356.0000	(0.780)	0	0	0
22/09/2005	R186	2006/02/02	7.50	Call	Option on Bond Future	26,709.0000	26,765.0000	0.210	0	0	0
22/09/2005	R194	2005/11/03			Bond Future	7.5570	7.5310	(0.344)	0.0000	0.0000	0
22/09/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	3,097.0000	3,312.0000	6.942	0	0	0
22/09/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	4,326.0000	3,981.0000	(7.975)	0	0	0
22/09/2005	R194	2006/02/02			Bond Future	7.6180	7.5910	(0.354)	0.0000	0.0000	0
22/09/2005	R194	2006/02/02	7.25	Call	Option on Bond Future	3,046.0000	3,195.0000	4.892	0	0	0
22/09/2005	R194	2006/02/02	7.25	Put	Option on Bond Future	10,169.0000	9,798.0000	(3.648)	0	0	0

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22/09/2005	R201	2005/11/03			Bond Future	8.0690	8.0480	(0.260)	0.0000	0.0000	0
22/09/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	9,618.0000	10,106.0000	5.074	0	0	0
22/09/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	14,149.0000	13,260.0000	(6.283)	0	0	0
22/09/2005	R201	2006/02/02			Bond Future	8.1050	8.0840	(0.259)	0.0000	0.0000	0
22/09/2005	R201	2006/02/02	7.75	Call	Option on Bond Future	11,426.0000	11,817.0000	3.422	0	0	0
22/09/2005	R201	2006/02/02	7.75	Put	Option on Bond Future	34,479.0000	33,525.0000	(2.767)	0	0	0
22/09/2005	R203	2005/11/03			Bond Future	8.0410	8.0260	(0.187)	0.0000	0.0000	0
22/09/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	16,839.0000	16,066.0000	(4.591)	0	0	0
22/09/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	13,703.0000	14,076.0000	2.722	0	0	0
22/09/2005	R203	2006/02/02			Bond Future	8.0730	8.0580	(0.186)	0.0000	0.0000	0
22/09/2005	R203	2006/02/02	8.00	Put	Option on Bond Future	30,207.0000	29,523.0000	(2.264)	0	0	0
22/09/2005	R203	2006/02/02	8.00	Call	Option on Bond Future	24,706.0000	25,150.0000	1.797	0	0	0
22/09/2005	R204	2005/11/03			Bond Future	8.0340	8.0240	(0.124)	0.0000	0.0000	0
22/09/2005	R204	2005/11/03	8.25	Call	Option on Bond Future	26,310.0000	26,675.0000	1.387	0	0	0
22/09/2005	R204	2005/11/03	8.25	Put	Option on Bond Future	9,223.0000	8,787.0000	(4.727)	0	0	0
22/09/2005	R204	2006/02/02			Bond Future	8.0610	8.0510	(0.124)	0.0000	0.0000	0
22/09/2005	R204	2006/02/02	8.00	Put	Option on Bond Future	31,052.0000	30,543.0000	(1.639)	0	0	0
22/09/2005	R204	2006/02/02	8.00	Call	Option on Bond Future	26,221.0000	26,501.0000	1.068	0	0	0
22/09/2005	R207	2005/11/03			Bond Future	8.0080	8.0030	(0.062)	0.0000	0.0000	0
22/09/2005	R207	2005/11/03	8.00	Put	Option on Bond Future	6,895.0000	6,614.0000	(4.075)	0	0	0
22/09/2005	R207	2005/11/03	8.00	Call	Option on Bond Future	6,253.0000	6,374.0000	1.935	0	0	0
22/09/2005	R207	2006/02/02			Bond Future	8.0320	8.0270	(0.062)	0.0000	0.0000	0
22/09/2005	R207	2006/02/02	8.00	Call	Option on Bond Future	10,147.0000	10,292.0000	1.429	0	0	0
22/09/2005	R207	2006/02/02	8.00	Put	Option on Bond Future	12,687.0000	12,436.0000	(1.978)	0	0	0

Grand Total: **1,296**