



Derivatives High/Low Report

High/Low for 23/09/2005

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
23/09/2005	GOVI 2005/11/03			jGovi	226.4410	226.0760	(0.161)	0.0000	0.0000	463
23/09/2005	GOVI 2005/11/03	228.00	Put	jGovi	28,818.0000	30,899.0000	7.221	0	0	0
23/09/2005	GOVI 2005/11/03	228.00	Call	jGovi	13,228.0000	11,659.0000	(11.861)	0	0	0
23/09/2005	GOVI 2006/02/02			jGovi	230.4380	230.0650	(0.162)	0.0000	0.0000	0
23/09/2005	GOVI 2006/02/02	230.00	Put	jGovi	25,584.0000	27,269.0000	6.586	0	0	0
23/09/2005	GOVI 2006/02/02	230.00	Call	jGovi	29,964.0000	27,919.0000	(6.825)	0	0	0
23/09/2005	GOVI 2006/05/04			jGovi	234.6140	234.2420	(0.159)	0.0000	0.0000	57
23/09/2005	GOVI 2006/05/04	230.00	Put	jGovi	17,797.0000	18,864.0000	5.995	0	0	0
23/09/2005	GOVI 2006/05/04	230.00	Call	jGovi	63,937.0000	61,284.0000	(4.149)	0	0	0
23/09/2005	GOVI 2006/08/03			jGovi	238.9170	238.5500	(0.154)	0.0000	0.0000	0
23/09/2005	GOVI 2006/08/03	230.00	Call	jGovi	101,826.0000	98,857.0000	(2.916)	0	0	0
23/09/2005	GOVI 2006/08/03	230.00	Put	jGovi	12,656.0000	13,357.0000	5.539	0	0	0
23/09/2005	GOVI 2006/11/02			jGovi	243.3570	243.0020	(0.146)	0.0000	0.0000	0
23/09/2005	GOVI 2006/11/02	230.00	Put	jGovi	9,070.0000	9,530.0000	5.072	0	0	0
23/09/2005	GOVI 2006/11/02	230.00	Call	jGovi	142,640.0000	139,550.0000	(2.166)	0	0	0
23/09/2005	J152 2006/02/28			jSwap	7.1160	7.1130	(0.042)	0.0000	0.0000	0
23/09/2005	J153 2010/08/31			jSwap	7.7850	7.8120	0.347	0.0000	0.0000	0
23/09/2005	J157 2015/09/15			jSwap	8.0460	8.0790	0.410	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
23/09/2005	J186	2026/12/21			jSwap	7.6540	7.6830	0.379	0.0000	0.0000	0
23/09/2005	J194	2008/02/28			jSwap	7.5040	7.5300	0.346	0.0000	0.0000	0
23/09/2005	J201	2014/12/22			jSwap	7.9890	8.0210	0.401	0.0000	0.0000	0
23/09/2005	J203	2017/09/15			jSwap	8.0020	8.0360	0.425	0.0000	0.0000	0
23/09/2005	J204	2018/12/21			jSwap	7.9730	8.0010	0.351	0.0000	0.0000	0
23/09/2005	J207	2020/01/15			jSwap	7.9640	7.9880	0.301	0.0000	0.0000	0
23/09/2005	JBAR	2005/03/16			jBar	6.9680	6.9680	-	0.0000	0.0000	0
23/09/2005	JFRA	2005/11/03			jFra	6.9980	6.9930	(0.071)	0.0000	0.0000	0
23/09/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	136.0000	129.0000	(5.147)	0	0	0
23/09/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	753.0000	759.0000	0.797	0	0	0
23/09/2005	JFRA	2006/02/02			jFra	7.0040	7.0030	(0.014)	0.0000	0.0000	0
23/09/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	569.0000	565.0000	(0.703)	0	0	0
23/09/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,172.0000	1,170.0000	(0.171)	0	0	0
23/09/2005	JFRA	2006/05/04			jFra	7.1030	7.1060	0.042	0.0000	0.0000	0
23/09/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	1,059.0000	1,053.0000	(0.567)	0	0	0
23/09/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,312.0000	1,313.0000	0.076	0	0	0
23/09/2005	JFRA	2006/08/03			jFra	7.2590	7.2590	-	0.0000	0.0000	0
23/09/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	1,802.0000	1,800.0000	(0.111)	0	0	0
23/09/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	1,168.0000	1,166.0000	(0.171)	0	0	0
23/09/2005	JFRA	2006/11/02			jFra	7.4510	7.4560	0.067	0.0000	0.0000	0
23/09/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	1,196.0000	1,189.0000	(0.585)	0	0	0
23/09/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,299.0000	2,305.0000	0.261	0	0	0

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23/09/2005	JFRA	2007/02/01			jFra	7.5970	7.6030	0.079	0.0000	0.0000	500
23/09/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,741.0000	1,732.0000	(0.517)	0	0	0
23/09/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	1,978.0000	1,984.0000	0.303	0	0	0
23/09/2005	JFRA	2007/05/03			jFra	7.9150	7.9060	(0.114)	0.0000	0.0000	0
23/09/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	2,706.0000	2,692.0000	(0.517)	0	0	0
23/09/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,691.0000	1,699.0000	0.473	0	0	0
23/09/2005	JFRA	2007/08/02			jFra	7.9750	7.9600	(0.188)	0.0000	0.0000	0
23/09/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	2,049.0000	2,063.0000	0.683	0	0	0
23/09/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	3,210.0000	3,188.0000	(0.685)	0	0	0
23/09/2005	JFRA	2007/11/01			jFra	7.9260	7.8620	(0.807)	0.0000	0.0000	0
23/09/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	2,479.0000	2,552.0000	2.945	0	0	0
23/09/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	3,599.0000	3,504.0000	(2.640)	0	0	0
23/09/2005	JN02	2005/11/03			jNote	7.3980	7.3960	(0.027)	0.0000	0.0000	0
23/09/2005	JN02	2005/11/03	7.50	Call	Option on jNote	2,907.0000	2,849.0000	(1.995)	0	0	0
23/09/2005	JN02	2005/11/03	7.50	Put	Option on jNote	4,792.0000	4,768.0000	(0.501)	0	0	0
23/09/2005	JN02	2006/02/02			jNote	7.5170	7.5080	(0.120)	0.0000	0.0000	0
23/09/2005	JN02	2006/02/02	7.25	Call	Option on jNote	14,652.0000	14,512.0000	(0.956)	0	0	0
23/09/2005	JN02	2006/02/02	7.25	Put	Option on jNote	9,694.0000	9,725.0000	0.320	0	0	0
23/09/2005	JN05	2005/11/03			jNote	7.8940	7.8750	(0.241)	0.0000	0.0000	0
23/09/2005	JN05	2005/11/03	8.00	Call	Option on jNote	6,132.0000	5,721.0000	(6.703)	0	0	0
23/09/2005	JN05	2005/11/03	8.00	Put	Option on jNote	10,507.0000	10,881.0000	3.560	0	0	0
23/09/2005	JN05	2006/02/02			jNote	7.9750	7.9520	(0.288)	0.0000	0.0000	0
23/09/2005	JN05	2006/02/02	7.75	Call	Option on jNote	17,179.0000	16,561.0000	(3.597)	0	0	0
23/09/2005	JN05	2006/02/02	7.75	Put	Option on jNote	7,920.0000	8,245.0000	4.104	0	0	0
23/09/2005	JN10	2005/11/03			jNote	8.0650	8.0580	(0.087)	0.0000	0.0000	0
23/09/2005	JN10	2005/11/03	8.00	Call	Option on jNote	15,271.0000	14,857.0000	(2.711)	0	0	0
23/09/2005	JN10	2005/11/03	8.00	Put	Option on jNote	10,816.0000	10,879.0000	0.582	0	0	0

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23/09/2005	JN10	2006/02/02			jNote	8.1010	8.0940	(0.086)	0.0000	0.0000	0
23/09/2005	JN10	2006/02/02	8.00	Call	Option on jNote	15,767.0000	15,446.0000	(2.036)	0	0	0
23/09/2005	JN10	2006/02/02	8.00	Put	Option on jNote	8,861.0000	9,015.0000	1.738	0	0	0
23/09/2005	JROD	2005/09/30			jRod	6.6660	6.5160	(2.250)	0.0000	0.0000	0
23/09/2005	JROD	2005/10/31			jRod	6.7380	6.5920	(2.167)	0.0000	0.0000	0
23/09/2005	JROD	2005/11/30			jRod	6.8250	6.6740	(2.212)	0.0000	0.0000	0
23/09/2005	JROD	2005/12/30			jRod	6.8260	6.7490	(1.128)	0.0000	0.0000	0
23/09/2005	JROD	2006/01/31			jRod	6.8890	6.8130	(1.103)	0.0000	0.0000	0
23/09/2005	JROD	2006/02/28			jRod	6.9630	6.8840	(1.135)	0.0000	0.0000	0
23/09/2005	JROD	2006/03/31			jRod	6.9410	6.8890	(0.749)	0.0000	0.0000	0
23/09/2005	JROD	2006/04/28			jRod	6.9940	6.9410	(0.758)	0.0000	0.0000	0
23/09/2005	JROD	2006/05/31			jRod	7.0530	7.0010	(0.737)	0.0000	0.0000	0
23/09/2005	JROD	2006/06/30			jRod	7.0110	6.9710	(0.571)	0.0000	0.0000	0
23/09/2005	JROD	2006/07/31			jRod	7.0520	7.0120	(0.567)	0.0000	0.0000	0
23/09/2005	JROD	2006/08/31			jRod	7.1010	7.0590	(0.591)	0.0000	0.0000	0
23/09/2005	R152	2005/11/03			Bond Future	7.1260	7.1260	-	0.0000	0.0000	0
23/09/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	103.0000	99.0000	(3.883)	0	0	0
23/09/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	1,275.0000	1,272.0000	(0.235)	0	0	0
23/09/2005	R153	2005/11/03			Bond Future	7.8060	7.8360	0.384	7.8300	7.8400	263
23/09/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	6,645.0000	5,967.0000	(10.203)	0	0	0
23/09/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	9,137.0000	9,793.0000	7.180	0	0	0

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23/09/2005	R153	2005/11/03	8.50	Put	Option on Bond Future	914.0000	990.0000	8.315	0	0	0
23/09/2005	R153	2005/11/03	9.00	Put	Option on Bond Future	146.0000	157.0000	7.534	0	0	5
23/09/2005	R153	2005/11/03	9.00	Call	Option on Bond Future	51,768.0000	50,446.0000	(2.554)	0	0	0
23/09/2005	R153	2005/11/03	8.00	Put	Option on Bond Future	4,619.0000	4,989.0000	8.010	0	0	0
23/09/2005	R153	2005/11/03	8.50	Call	Option on Bond Future	31,268.0000	30,012.0000	(4.017)	0	0	0
23/09/2005	R153	2005/11/03	8.00	Call	Option on Bond Future	13,204.0000	12,241.0000	(7.293)	0	0	0
23/09/2005	R153	2006/02/02			Bond Future	7.8570	7.8900	0.420	0.0000	0.0000	0
23/09/2005	R153	2006/02/02	7.50	Call	Option on Bond Future	7,373.0000	6,873.0000	(6.782)	0	0	0
23/09/2005	R153	2006/02/02	7.50	Put	Option on Bond Future	22,555.0000	23,447.0000	3.955	0	0	0
23/09/2005	R157	2005/11/03			Bond Future	8.0450	8.0800	0.435	8.0900	8.0900	13
23/09/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	16,976.0000	18,397.0000	8.371	0	0	0
23/09/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	13,226.0000	11,739.0000	(11.243)	0	0	0
23/09/2005	R157	2006/02/02			Bond Future	8.0850	8.1220	0.458	0.0000	0.0000	0
23/09/2005	R157	2006/02/02	8.00	Put	Option on Bond Future	31,351.0000	32,862.0000	4.820	0	0	0
23/09/2005	R157	2006/02/02	7.75	Put	Option on Bond Future	42,829.0000	44,713.0000	4.399	0	0	0
23/09/2005	R157	2006/02/02	7.75	Call	Option on Bond Future	15,262.0000	14,147.0000	(7.306)	0	0	0
23/09/2005	R157	2006/02/02	8.00	Call	Option on Bond Future	24,427.0000	22,940.0000	(6.088)	0	0	0
23/09/2005	R186	2005/11/03			Bond Future	7.7180	7.7480	0.389	0.0000	0.0000	0
23/09/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	3,032.0000	2,485.0000	(18.041)	0	0	0
23/09/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	64,065.0000	67,285.0000	5.026	0	0	0
23/09/2005	R186	2006/02/02			Bond Future	7.7330	7.7630	0.388	0.0000	0.0000	0
23/09/2005	R186	2006/02/02	7.50	Call	Option on Bond Future	26,765.0000	25,164.0000	(5.982)	0	0	0
23/09/2005	R186	2006/02/02	7.50	Put	Option on Bond Future	56,356.0000	58,490.0000	3.787	0	0	0
23/09/2005	R194	2005/11/03			Bond Future	7.5310	7.5620	0.412	0.0000	0.0000	0
23/09/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	3,312.0000	2,963.0000	(10.537)	0	0	0
23/09/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	3,981.0000	4,299.0000	7.988	0	0	0
23/09/2005	R194	2006/02/02			Bond Future	7.5910	7.6260	0.461	0.0000	0.0000	0
23/09/2005	R194	2006/02/02	7.25	Put	Option on Bond Future	9,798.0000	10,235.0000	4.460	0	0	0
23/09/2005	R194	2006/02/02	7.25	Call	Option on Bond Future	3,195.0000	2,958.0000	(7.418)	0	0	0

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23/09/2005	R201	2005/11/03			Bond Future	8.0480	8.0840	0.447	0.0000	0.0000	0
23/09/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	10,106.0000	8,917.0000	(11.765)	0	0	0
23/09/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	13,260.0000	14,430.0000	8.824	0	0	0
23/09/2005	R201	2006/02/02			Bond Future	8.0840	8.1210	0.458	0.0000	0.0000	0
23/09/2005	R201	2006/02/02	7.75	Call	Option on Bond Future	11,817.0000	10,941.0000	(7.413)	0	0	0
23/09/2005	R201	2006/02/02	7.75	Put	Option on Bond Future	33,525.0000	35,018.0000	4.453	0	0	0
23/09/2005	R203	2005/11/03			Bond Future	8.0260	8.0610	0.436	0.0000	0.0000	0
23/09/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	14,076.0000	12,636.0000	(10.230)	0	0	0
23/09/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	16,066.0000	17,297.0000	7.662	0	0	0
23/09/2005	R203	2006/02/02			Bond Future	8.0580	8.0940	0.447	0.0000	0.0000	0
23/09/2005	R203	2006/02/02	8.00	Call	Option on Bond Future	25,150.0000	23,752.0000	(5.559)	0	0	0
23/09/2005	R203	2006/02/02	8.00	Put	Option on Bond Future	29,523.0000	30,827.0000	4.417	0	0	0
23/09/2005	R204	2005/11/03			Bond Future	8.0240	8.0540	0.374	0.0000	0.0000	0
23/09/2005	R204	2005/11/03	8.25	Call	Option on Bond Future	26,675.0000	24,894.0000	(6.677)	0	0	0
23/09/2005	R204	2005/11/03	8.25	Put	Option on Bond Future	8,787.0000	9,406.0000	7.044	0	0	0
23/09/2005	R204	2006/02/02			Bond Future	8.0510	8.0820	0.385	0.0000	0.0000	0
23/09/2005	R204	2006/02/02	8.00	Put	Option on Bond Future	30,543.0000	31,696.0000	3.775	0	0	0
23/09/2005	R204	2006/02/02	8.00	Call	Option on Bond Future	26,501.0000	25,209.0000	(4.875)	0	0	0
23/09/2005	R207	2005/11/03			Bond Future	8.0030	8.0300	0.337	0.0000	0.0000	0
23/09/2005	R207	2005/11/03	8.00	Call	Option on Bond Future	6,374.0000	5,278.0000	(17.195)	0	0	0
23/09/2005	R207	2005/11/03	8.00	Put	Option on Bond Future	6,614.0000	7,682.0000	16.148	0	0	0
23/09/2005	R207	2006/02/02			Bond Future	8.0270	8.0540	0.336	0.0000	0.0000	0
23/09/2005	R207	2006/02/02	8.00	Put	Option on Bond Future	12,436.0000	13,546.0000	8.926	0	0	0
23/09/2005	R207	2006/02/02	8.00	Call	Option on Bond Future	10,292.0000	9,264.0000	(9.988)	0	0	0

Grand Total: **1,301**