



Derivatives High/Low Report

High/Low for 17/06/2005

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
17/06/2005	GOVI 2005/08/04			jGovi	220.1210	223.2840	1.437	0.0000	0.0000	17
17/06/2005	GOVI 2005/08/04	224.00	Put	jGovi	61,342.0000	41,511.0000	(32.329)	0	0	0
17/06/2005	GOVI 2005/08/04	224.00	Call	jGovi	22,552.0000	34,351.0000	52.319	0	0	0
17/06/2005	GOVI 2005/11/03			jGovi	223.9020	227.1240	1.439	0.0000	0.0000	0
17/06/2005	GOVI 2005/11/03	228.00	Call	jGovi	20,727.0000	33,198.0000	60.168	0	0	0
17/06/2005	GOVI 2005/11/03	228.00	Put	jGovi	61,707.0000	41,958.0000	(32.004)	0	0	0
17/06/2005	J152 2006/02/28			jSwap	7.0958	7.0839	(0.167)	0.0000	0.0000	0
17/06/2005	J153 2010/08/31			jSwap	7.9136	7.8218	(1.159)	0.0000	0.0000	0
17/06/2005	J157 2015/09/15			jSwap	8.1702	8.0718	(1.204)	0.0000	0.0000	0
17/06/2005	J186 2026/12/21			jSwap	8.0761	7.9816	(1.169)	0.0000	0.0000	0
17/06/2005	J194 2008/02/28			jSwap	7.5058	7.4333	(0.967)	0.0000	0.0000	0
17/06/2005	J201 2014/12/22			jSwap	8.4786	8.3735	(1.240)	0.0000	0.0000	0
17/06/2005	J203 2017/09/15			jSwap	8.1412	8.0483	(1.141)	0.0000	0.0000	0
17/06/2005	J204 2018/12/21			jSwap	8.3711	8.2710	(1.196)	0.0000	0.0000	0
17/06/2005	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
17/06/2005	JFRA	2005/08/04			jFra	6.9100	6.9080	(0.029)	0.0000	0.0000	0
17/06/2005	JFRA	2005/08/04	7.25	Call	Option on jFra	48.0000	42.0000	(12.500)	0	0	0
17/06/2005	JFRA	2005/08/04	7.25	Put	Option on jFra	881.0000	881.0000	-	0	0	0
17/06/2005	JFRA	2005/11/03			jFra	6.8090	6.7770	(0.470)	0.0000	0.0000	0
17/06/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	288.0000	258.0000	(10.417)	0	0	0
17/06/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	1,369.0000	1,417.0000	3.506	0	0	0
17/06/2005	JFRA	2006/02/02			jFra	6.9080	6.8620	(0.666)	0.0000	0.0000	0
17/06/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,616.0000	1,670.0000	3.342	0	0	0
17/06/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	778.0000	719.0000	(7.584)	0	0	0
17/06/2005	JFRA	2006/05/04			jFra	7.0840	7.0130	(1.002)	0.0000	0.0000	0
17/06/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,569.0000	1,464.0000	(6.692)	0	0	0
17/06/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	1,363.0000	1,432.0000	5.062	0	0	0
17/06/2005	JFRA	2006/08/03			jFra	7.3120	7.2420	(0.957)	0.0000	0.0000	0
17/06/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	1,373.0000	1,432.0000	4.297	0	0	0
17/06/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	2,137.0000	2,024.0000	(5.288)	0	0	0
17/06/2005	JFRA	2006/11/02			jFra	7.5670	7.4760	(1.203)	0.0000	0.0000	0
17/06/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	1,322.0000	1,393.0000	5.371	0	0	0
17/06/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,709.0000	2,558.0000	(5.574)	0	0	0
17/06/2005	JFRA	2007/02/01			jFra	7.7920	7.7310	(0.783)	0.0000	0.0000	500
17/06/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	2,476.0000	2,376.0000	(4.039)	0	0	0
17/06/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,762.0000	1,811.0000	2.781	0	0	0
17/06/2005	JFRA	2007/05/03			jFra	7.9790	7.8280	(1.892)	0.0000	0.0000	0
17/06/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,925.0000	2,045.0000	6.234	0	0	0
17/06/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	3,097.0000	2,848.0000	(8.040)	0	0	0
17/06/2005	JFRA	2007/08/02			jFra	8.1220	7.9910	(1.613)	0.0000	0.0000	0
17/06/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	3,739.0000	3,506.0000	(6.232)	0	0	0
17/06/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	2,218.0000	2,306.0000	3.968	0	0	0

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17/06/2005	JFRA	2007/11/01			jFra	8.1920	8.0240	(2.051)	0.0000	0.0000	0
17/06/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	4,302.0000	3,997.0000	(7.090)	0	0	0
17/06/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	2,485.0000	2,620.0000	5.433	0	0	0
17/06/2005	JN02	2005/08/04			jNote	7.2790	7.2150	(0.879)	0.0000	0.0000	0
17/06/2005	JN02	2005/08/04	7.50	Put	Option on jNote	6,248.0000	6,957.0000	11.348	0	0	0
17/06/2005	JN02	2005/08/04	7.50	Call	Option on jNote	2,163.0000	1,692.0000	(21.775)	0	0	0
17/06/2005	JN02	2005/11/03			jNote	7.4270	7.3470	(1.077)	0.0000	0.0000	0
17/06/2005	JN02	2005/11/03	7.50	Put	Option on jNote	7,876.0000	8,563.0000	8.723	0	0	0
17/06/2005	JN02	2005/11/03	7.50	Call	Option on jNote	6,531.0000	5,742.0000	(12.081)	0	0	0
17/06/2005	JN05	2005/08/04			jNote	7.8900	7.7910	(1.255)	0.0000	0.0000	0
17/06/2005	JN05	2005/08/04	8.00	Put	Option on jNote	11,343.0000	13,652.0000	20.356	0	0	0
17/06/2005	JN05	2005/08/04	8.00	Call	Option on jNote	6,799.0000	5,001.0000	(26.445)	0	0	0
17/06/2005	JN05	2005/11/03			jNote	7.9760	7.8720	(1.304)	0.0000	0.0000	0
17/06/2005	JN05	2005/11/03	8.00	Put	Option on jNote	15,900.0000	17,979.0000	13.075	0	0	0
17/06/2005	JN05	2005/11/03	8.00	Call	Option on jNote	14,910.0000	12,693.0000	(14.869)	0	0	0
17/06/2005	JN10	2005/08/04			jNote	8.1290	8.0230	(1.304)	0.0000	0.0000	0
17/06/2005	JN10	2005/08/04	8.00	Call	Option on jNote	18,869.0000	14,487.0000	(23.223)	0	0	0
17/06/2005	JN10	2005/08/04	8.00	Put	Option on jNote	10,031.0000	12,906.0000	28.661	0	0	0
17/06/2005	JN10	2005/11/03			jNote	8.1730	8.0630	(1.346)	0.0000	0.0000	0
17/06/2005	JN10	2005/11/03	8.00	Call	Option on jNote	30,581.0000	26,181.0000	(14.388)	0	0	0
17/06/2005	JN10	2005/11/03	8.00	Put	Option on jNote	18,766.0000	21,859.0000	16.482	0	0	0
17/06/2005	JROD	2005/06/30			jRod	6.8340	6.8300	(0.059)	0.0000	0.0000	0
17/06/2005	JROD	2005/07/29			jRod	6.8300	6.8220	(0.117)	0.0000	0.0000	0
17/06/2005	JROD	2005/08/31			jRod	6.9210	6.9150	(0.087)	0.0000	0.0000	0

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17/06/2005	JROD	2005/09/30			jRod	6.9000	6.8980	(0.029)	0.0000	0.0000	0
17/06/2005	JROD	2005/10/31			jRod	6.8770	6.8750	(0.029)	0.0000	0.0000	0
17/06/2005	JROD	2005/11/30			jRod	6.8920	6.8870	(0.073)	0.0000	0.0000	0
17/06/2005	JROD	2005/12/30			jRod	6.8820	6.8780	(0.058)	0.0000	0.0000	0
17/06/2005	JROD	2006/01/31			jRod	6.8760	6.8690	(0.102)	0.0000	0.0000	0
17/06/2005	JROD	2006/02/28			jRod	6.9030	6.8950	(0.116)	0.0000	0.0000	0
17/06/2005	JROD	2006/03/31			jRod	6.9080	6.9030	(0.072)	0.0000	0.0000	0
17/06/2005	JROD	2006/04/28			jRod	6.9140	6.9090	(0.072)	0.0000	0.0000	0
17/06/2005	JROD	2006/05/31			jRod	6.9460	6.9410	(0.072)	0.0000	0.0000	0
17/06/2005	R152	2005/08/04			Bond Future	6.7230	6.6890	(0.506)	0.0000	0.0000	0
17/06/2005	R152	2005/08/04	7.75	Put	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
17/06/2005	R152	2005/08/04	7.75	Call	Option on Bond Future	5,661.0000	5,848.0000	3.303	0	0	0
17/06/2005	R152	2005/11/03			Bond Future	6.5930	6.5230	(1.062)	0.0000	0.0000	0
17/06/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	693.0000	587.0000	(15.296)	0	0	0
17/06/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	1,183.0000	1,297.0000	9.637	0	0	0
17/06/2005	R153	2005/08/04			Bond Future	7.7120	7.6030	(1.413)	0.0000	0.0000	1
17/06/2005	R153	2005/08/04	7.75	Put	Option on Bond Future	8,921.0000	6,439.0000	(27.822)	0	0	0
17/06/2005	R153	2005/08/04	7.75	Call	Option on Bond Future	10,695.0000	13,322.0000	24.563	0	0	0
17/06/2005	R153	2005/08/04	8.25	Call	Option on Bond Future	26,763.0000	31,072.0000	16.101	0	0	0
17/06/2005	R153	2005/08/04	9.00	Put	Option on Bond Future	59.0000	22.0000	(62.712)	0	0	0
17/06/2005	R153	2005/08/04	9.00	Call	Option on Bond Future	58,412.0000	63,485.0000	8.685	0	0	0
17/06/2005	R153	2005/08/04	8.75	Put	Option on Bond Future	225.0000	100.0000	(55.556)	0	0	0
17/06/2005	R153	2005/08/04	8.75	Call	Option on Bond Future	47,536.0000	52,520.0000	10.485	0	0	0
17/06/2005	R153	2005/08/04	8.25	Put	Option on Bond Future	1,943.0000	1,142.0000	(41.225)	0	0	0

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17/06/2005	R153	2005/08/04	9.25	Call	Option on Bond Future	69,275.0000	74,375.0000	7.362	0	0	0
17/06/2005	R153	2005/08/04	9.25	Put	Option on Bond Future	13.0000	4.0000	(69.231)	0	0	0
17/06/2005	R153	2005/11/03			Bond Future	7.7660	7.6500	(1.494)	0.0000	0.0000	0
17/06/2005	R153	2005/11/03	8.00	Put	Option on Bond Future	11,622.0000	9,418.0000	(18.964)	0	0	0
17/06/2005	R153	2005/11/03	8.00	Call	Option on Bond Future	21,987.0000	24,963.0000	13.535	0	0	0
17/06/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	16,002.0000	18,408.0000	15.036	0	0	0
17/06/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	16,715.0000	13,941.0000	(16.596)	0	0	0
17/06/2005	R153	2005/11/03	8.50	Put	Option on Bond Future	4,910.0000	3,718.0000	(24.277)	0	0	0
17/06/2005	R153	2005/11/03	8.50	Call	Option on Bond Future	37,044.0000	41,033.0000	10.768	0	0	0
17/06/2005	R157	2005/08/04			Bond Future	8.1230	8.0100	(1.391)	0.0000	0.0000	1
17/06/2005	R157	2005/08/04	9.25	Call	Option on Bond Future	91,718.0000	100,856.0000	9.963	0	0	0
17/06/2005	R157	2005/08/04	8.75	Put	Option on Bond Future	4,338.0000	2,871.0000	(33.817)	0	0	400
17/06/2005	R157	2005/08/04	8.75	Call	Option on Bond Future	55,830.0000	63,936.0000	14.519	0	0	0
17/06/2005	R157	2005/08/04	9.00	Put	Option on Bond Future	2,193.0000	1,369.0000	(37.574)	0	0	500
17/06/2005	R157	2005/08/04	9.00	Call	Option on Bond Future	73,471.0000	82,219.0000	11.907	0	0	0
17/06/2005	R157	2005/08/04	9.25	Put	Option on Bond Future	1,065.0000	630.0000	(40.845)	0	0	100
17/06/2005	R157	2005/08/04	7.75	Put	Option on Bond Future	38,623.0000	31,438.0000	(18.603)	0	0	0
17/06/2005	R157	2005/08/04	7.75	Call	Option on Bond Future	6,671.0000	9,059.0000	35.797	0	0	200
17/06/2005	R157	2005/08/04	8.00	Put	Option on Bond Future	24,603.0000	19,045.0000	(22.591)	0	0	0
17/06/2005	R157	2005/08/04	8.00	Call	Option on Bond Future	14,178.0000	18,193.0000	28.319	0	0	0
17/06/2005	R157	2005/08/04	8.25	Put	Option on Bond Future	14,641.0000	10,793.0000	(26.282)	0	0	200
17/06/2005	R157	2005/08/04	8.25	Call	Option on Bond Future	25,292.0000	31,017.0000	22.636	0	0	0
17/06/2005	R157	2005/11/03			Bond Future	8.1710	8.0540	(1.432)	0.0000	0.0000	0
17/06/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	36,935.0000	31,203.0000	(15.519)	0	0	0
17/06/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	22,757.0000	26,705.0000	17.349	0	0	0
17/06/2005	R186	2005/08/04			Bond Future	7.7290	7.6130	(1.501)	0.0000	0.0000	0
17/06/2005	R186	2005/08/04	7.25	Call	Option on Bond Future	12,056.0000	15,277.0000	26.717	0	0	0
17/06/2005	R186	2005/08/04	7.25	Put	Option on Bond Future	74,866.0000	63,294.0000	(15.457)	0	0	0
17/06/2005	R186	2005/11/03			Bond Future	7.7490	7.6290	(1.549)	0.0000	0.0000	0
17/06/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	97,155.0000	86,779.0000	(10.680)	0	0	0
17/06/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	32,230.0000	37,024.0000	14.874	0	0	0

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17/06/2005	R194	2005/08/04			Bond Future	7.3990	7.2990	(1.352)	0.0000	0.0000	0
17/06/2005	R194	2005/08/04	7.50	Call	Option on Bond Future	6,473.0000	7,766.0000	19.975	0	0	0
17/06/2005	R194	2005/08/04	7.50	Put	Option on Bond Future	4,074.0000	2,985.0000	(26.730)	0	0	0
17/06/2005	R194	2005/11/03			Bond Future	7.4580	7.3450	(1.515)	0.0000	0.0000	0
17/06/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	8,029.0000	6,745.0000	(15.992)	0	0	0
17/06/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	8,935.0000	10,095.0000	12.983	0	0	0
17/06/2005	R201	2005/08/04			Bond Future	8.1680	8.0610	(1.310)	0.0000	0.0000	0
17/06/2005	R201	2005/08/04	8.00	Call	Option on Bond Future	8,689.0000	11,254.0000	29.520	0	0	0
17/06/2005	R201	2005/08/04	8.00	Put	Option on Bond Future	19,884.0000	15,337.0000	(22.868)	0	0	0
17/06/2005	R201	2005/11/03			Bond Future	8.2160	8.1040	(1.363)	0.0000	0.0000	0
17/06/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	30,683.0000	26,217.0000	(14.555)	0	0	0
17/06/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	16,584.0000	19,398.0000	16.968	0	0	0
17/06/2005	R203	2005/08/04			Bond Future	8.1690	8.0620	(1.310)	0.0000	0.0000	0
17/06/2005	R203	2005/08/04	8.00	Put	Option on Bond Future	24,013.0000	18,791.0000	(21.747)	0	0	0
17/06/2005	R203	2005/08/04	8.00	Call	Option on Bond Future	11,010.0000	13,994.0000	27.103	0	0	0
17/06/2005	R203	2005/11/03			Bond Future	8.2100	8.0990	(1.352)	0.0000	0.0000	0
17/06/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	21,064.0000	24,353.0000	15.614	0	0	0
17/06/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	36,989.0000	31,903.0000	(13.750)	0	0	0
17/06/2005	R204	2005/08/04			Bond Future	8.1580	8.0510	(1.312)	0.0000	0.0000	0
17/06/2005	R204	2005/08/04	8.25	Put	Option on Bond Future	14,538.0000	10,693.0000	(26.448)	0	0	0
17/06/2005	R204	2005/08/04	8.25	Call	Option on Bond Future	21,841.0000	26,584.0000	21.716	0	0	0
17/06/2005	R204	2005/11/03			Bond Future	8.1950	8.0850	(1.342)	0.0000	0.0000	0
17/06/2005	R204	2005/11/03	8.25	Put	Option on Bond Future	28,309.0000	23,984.0000	(15.278)	0	0	0
17/06/2005	R204	2005/11/03	8.25	Call	Option on Bond Future	32,622.0000	37,000.0000	13.420	0	0	0

Grand Total:

1,919