



Derivatives High/Low Report

High/Low for 27/06/2005

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
27/06/2005	GOVI 2005/08/04			jGovi	223.9080	224.2620	0.158	0.0000	0.0000	17
27/06/2005	GOVI 2005/08/04	224.00	Put	jGovi	34,603.0000	31,600.0000	(8.678)	0	0	0
27/06/2005	GOVI 2005/08/04	224.00	Call	jGovi	33,683.0000	34,220.0000	1.594	0	0	0
27/06/2005	GOVI 2005/11/03			jGovi	227.7650	228.0970	0.146	0.0000	0.0000	0
27/06/2005	GOVI 2005/11/03	228.00	Put	jGovi	36,864.0000	34,812.0000	(5.566)	0	0	0
27/06/2005	GOVI 2005/11/03	228.00	Call	jGovi	34,514.0000	35,782.0000	3.674	0	0	0
27/06/2005	J152 2006/02/28			jSwap	7.0744	7.0990	0.348	0.0000	0.0000	0
27/06/2005	J153 2010/08/31			jSwap	7.7674	7.5140	(3.263)	0.0000	0.0000	0
27/06/2005	J157 2015/09/15			jSwap	7.9993	7.9460	(0.666)	0.0000	0.0000	0
27/06/2005	J186 2026/12/21			jSwap	7.6907	7.4780	(2.766)	0.0000	0.0000	0
27/06/2005	J194 2008/02/28			jSwap	7.3834	7.2750	(1.469)	0.0000	0.0000	0
27/06/2005	J201 2014/12/22			jSwap	8.0052	7.9530	(0.652)	0.0000	0.0000	0
27/06/2005	J203 2017/09/15			jSwap	7.9877	7.9420	(0.572)	0.0000	0.0000	0
27/06/2005	J204 2018/12/21			jSwap	7.9690	7.9450	(0.301)	0.0000	0.0000	0
27/06/2005	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
27/06/2005	JFRA	2005/08/04			jFra	6.9190	6.9180	(0.014)	0.0000	0.0000	0
27/06/2005	JFRA	2005/08/04	7.25	Call	Option on jFra	31.0000	27.0000	(12.903)	0	0	0
27/06/2005	JFRA	2005/08/04	7.25	Put	Option on jFra	843.0000	841.0000	(0.237)	0	0	0
27/06/2005	JFRA	2005/11/03			jFra	6.7460	6.7180	(0.415)	0.0000	0.0000	0
27/06/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	207.0000	187.0000	(9.662)	0	0	0
27/06/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	1,443.0000	1,492.0000	3.396	0	0	0
27/06/2005	JFRA	2006/02/02			jFra	6.8060	6.7820	(0.353)	0.0000	0.0000	0
27/06/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,713.0000	1,745.0000	1.868	0	0	0
27/06/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	624.0000	598.0000	(4.167)	0	0	0
27/06/2005	JFRA	2006/05/04			jFra	6.9220	6.8960	(0.376)	0.0000	0.0000	0
27/06/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,305.0000	1,268.0000	(2.835)	0	0	0
27/06/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	1,496.0000	1,523.0000	1.805	0	0	0
27/06/2005	JFRA	2006/08/03			jFra	7.1350	7.1040	(0.434)	0.0000	0.0000	0
27/06/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	1,830.0000	1,784.0000	(2.514)	0	0	0
27/06/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	1,500.0000	1,529.0000	1.933	0	0	0
27/06/2005	JFRA	2006/11/02			jFra	7.3690	7.3410	(0.380)	0.0000	0.0000	0
27/06/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,355.0000	2,310.0000	(1.911)	0	0	0
27/06/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	1,452.0000	1,475.0000	1.584	0	0	0
27/06/2005	JFRA	2007/02/01			jFra	7.6020	7.5870	(0.197)	0.0000	0.0000	500
27/06/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	2,146.0000	2,121.0000	(1.165)	0	0	0
27/06/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,896.0000	1,909.0000	0.686	0	0	0
27/06/2005	JFRA	2007/05/03			jFra	7.7880	7.7760	(0.154)	0.0000	0.0000	0
27/06/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,986.0000	1,994.0000	0.403	0	0	0
27/06/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	2,690.0000	2,669.0000	(0.781)	0	0	0
27/06/2005	JFRA	2007/08/02			jFra	7.9410	7.9380	(0.038)	0.0000	0.0000	0
27/06/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	3,328.0000	3,318.0000	(0.300)	0	0	0
27/06/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	2,249.0000	2,247.0000	(0.089)	0	0	0

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27/06/2005	JFRA	2007/11/01			jFra	8.0120	8.0630	0.637	0.0000	0.0000	0
27/06/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	2,548.0000	2,485.0000	(2.473)	0	0	0
27/06/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	3,894.0000	3,965.0000	1.823	0	0	0
27/06/2005	JN02	2005/08/04			jNote	7.1470	7.1270	(0.280)	0.0000	0.0000	0
27/06/2005	JN02	2005/08/04	7.50	Put	Option on jNote	7,578.0000	7,790.0000	2.798	0	0	0
27/06/2005	JN02	2005/08/04	7.50	Call	Option on jNote	1,064.0000	894.0000	(15.977)	0	0	0
27/06/2005	JN02	2005/11/03			jNote	7.2710	7.2500	(0.289)	0.0000	0.0000	0
27/06/2005	JN02	2005/11/03	7.50	Call	Option on jNote	4,798.0000	4,571.0000	(4.731)	0	0	0
27/06/2005	JN02	2005/11/03	7.50	Put	Option on jNote	9,024.0000	9,188.0000	1.817	0	0	0
27/06/2005	JN05	2005/08/04			jNote	7.7330	7.7070	(0.336)	0.0000	0.0000	0
27/06/2005	JN05	2005/08/04	8.00	Call	Option on jNote	3,482.0000	2,948.0000	(15.336)	0	0	0
27/06/2005	JN05	2005/08/04	8.00	Put	Option on jNote	14,548.0000	15,098.0000	3.781	0	0	0
27/06/2005	JN05	2005/11/03			jNote	7.8050	7.7780	(0.346)	0.0000	0.0000	0
27/06/2005	JN05	2005/11/03	8.00	Call	Option on jNote	10,769.0000	10,162.0000	(5.637)	0	0	0
27/06/2005	JN05	2005/11/03	8.00	Put	Option on jNote	18,834.0000	19,348.0000	2.729	0	0	0
27/06/2005	JN10	2005/08/04			jNote	7.9550	7.9540	(0.013)	0.0000	0.0000	0
27/06/2005	JN10	2005/08/04	8.00	Put	Option on jNote	14,036.0000	13,614.0000	(3.007)	0	0	0
27/06/2005	JN10	2005/08/04	8.00	Call	Option on jNote	10,928.0000	10,436.0000	(4.502)	0	0	0
27/06/2005	JN10	2005/11/03			jNote	7.9950	7.9910	(0.050)	0.0000	0.0000	0
27/06/2005	JN10	2005/11/03	8.00	Put	Option on jNote	23,134.0000	23,013.0000	(0.523)	0	0	0
27/06/2005	JN10	2005/11/03	8.00	Call	Option on jNote	22,788.0000	22,392.0000	(1.738)	0	0	0
27/06/2005	JROD	2005/06/30			jRod	6.8240	6.7470	(1.128)	0.0000	0.0000	0
27/06/2005	JROD	2005/07/29			jRod	6.8020	6.7200	(1.206)	0.0000	0.0000	0
27/06/2005	JROD	2005/08/31			jRod	6.8990	6.8180	(1.174)	0.0000	0.0000	0

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27/06/2005	JROD	2005/09/30			jRod	6.8930	6.8530	(0.580)	0.0000	0.0000	0
27/06/2005	JROD	2005/10/31			jRod	6.8640	6.8260	(0.554)	0.0000	0.0000	0
27/06/2005	JROD	2005/11/30			jRod	6.8670	6.8280	(0.568)	0.0000	0.0000	0
27/06/2005	JROD	2005/12/30			jRod	6.8550	6.8300	(0.365)	0.0000	0.0000	0
27/06/2005	JROD	2006/01/31			jRod	6.8400	6.8150	(0.365)	0.0000	0.0000	0
27/06/2005	JROD	2006/02/28			jRod	6.8620	6.8370	(0.364)	0.0000	0.0000	0
27/06/2005	JROD	2006/03/31			jRod	6.8780	6.8590	(0.276)	0.0000	0.0000	0
27/06/2005	JROD	2006/04/28			jRod	6.8870	6.8670	(0.290)	0.0000	0.0000	0
27/06/2005	JROD	2006/05/31			jRod	6.9220	6.9030	(0.274)	0.0000	0.0000	0
27/06/2005	R152	2005/08/04			Bond Future	6.6990	7.0410	5.105	0.0000	0.0000	0
27/06/2005	R152	2005/08/04	7.75	Call	Option on Bond Future	5,792.0000	3,906.0000	(32.562)	0	0	0
27/06/2005	R152	2005/08/04	7.75	Put	Option on Bond Future	0.0000	5.0000	100.000	0	0	0
27/06/2005	R152	2005/11/03			Bond Future	6.5310	7.0610	8.115	0.0000	0.0000	0
27/06/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	1,231.0000	438.0000	(64.419)	0	0	0
27/06/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	546.0000	1,408.0000	157.875	0	0	0
27/06/2005	R153	2005/08/04			Bond Future	7.5440	7.5130	(0.411)	0.0000	0.0000	1
27/06/2005	R153	2005/08/04	9.00	Put	Option on Bond Future	4.0000	38.0000	850.000	0	0	0
27/06/2005	R153	2005/08/04	8.25	Call	Option on Bond Future	33,274.0000	34,935.0000	4.992	0	0	0
27/06/2005	R153	2005/08/04	8.25	Put	Option on Bond Future	568.0000	767.0000	35.035	0	0	0
27/06/2005	R153	2005/08/04	8.75	Call	Option on Bond Future	55,225.0000	56,764.0000	2.787	0	0	0
27/06/2005	R153	2005/08/04	9.00	Call	Option on Bond Future	66,243.0000	67,739.0000	2.258	0	0	0
27/06/2005	R153	2005/08/04	8.75	Put	Option on Bond Future	29.0000	105.0000	262.069	0	0	0
27/06/2005	R153	2005/08/04	9.25	Put	Option on Bond Future	1.0000	9.0000	800.000	0	0	0
27/06/2005	R153	2005/08/04	9.25	Call	Option on Bond Future	77,148.0000	78,619.0000	1.907	0	0	0

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27/06/2005	R153	2005/08/04	7.75	Put	Option on Bond Future	4,575.0000	4,271.0000	(6.645)	0	0	0
27/06/2005	R153	2005/08/04	7.75	Call	Option on Bond Future	14,235.0000	15,393.0000	8.135	0	0	0
27/06/2005	R153	2005/11/03			Bond Future	7.5860	7.5460	(0.527)	0.0000	0.0000	0
27/06/2005	R153	2005/11/03	8.00	Put	Option on Bond Future	7,737.0000	7,294.0000	(5.726)	0	0	0
27/06/2005	R153	2005/11/03	8.50	Call	Option on Bond Future	42,967.0000	45,413.0000	5.693	0	0	0
27/06/2005	R153	2005/11/03	8.50	Put	Option on Bond Future	2,782.0000	3,430.0000	23.293	0	0	0
27/06/2005	R153	2005/11/03	8.00	Call	Option on Bond Future	26,152.0000	27,507.0000	5.181	0	0	0
27/06/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	11,883.0000	10,688.0000	(10.056)	0	0	0
27/06/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	19,221.0000	19,824.0000	3.137	0	0	0
27/06/2005	R157	2005/08/04			Bond Future	7.9560	7.9360	(0.251)	0.0000	0.0000	1
27/06/2005	R157	2005/08/04	9.25	Call	Option on Bond Future	105,137.0000	106,670.0000	1.458	0	0	0
27/06/2005	R157	2005/08/04	9.00	Put	Option on Bond Future	748.0000	356.0000	(52.406)	0	0	500
27/06/2005	R157	2005/08/04	9.25	Put	Option on Bond Future	304.0000	125.0000	(58.882)	0	0	100
27/06/2005	R157	2005/08/04	7.75	Call	Option on Bond Future	9,320.0000	8,366.0000	(10.236)	0	0	200
27/06/2005	R157	2005/08/04	8.25	Call	Option on Bond Future	32,894.0000	32,596.0000	(0.906)	0	0	0
27/06/2005	R157	2005/08/04	8.75	Put	Option on Bond Future	1,761.0000	998.0000	(43.328)	0	0	400
27/06/2005	R157	2005/08/04	8.00	Call	Option on Bond Future	19,176.0000	18,381.0000	(4.146)	0	0	0
27/06/2005	R157	2005/08/04	8.00	Put	Option on Bond Future	15,420.0000	12,913.0000	(16.258)	0	0	0
27/06/2005	R157	2005/08/04	8.25	Put	Option on Bond Future	8,063.0000	6,053.0000	(24.929)	0	0	200
27/06/2005	R157	2005/08/04	7.75	Put	Option on Bond Future	27,092.0000	24,425.0000	(9.844)	0	0	0
27/06/2005	R157	2005/08/04	8.75	Call	Option on Bond Future	67,433.0000	68,382.0000	1.407	0	0	0
27/06/2005	R157	2005/08/04	9.00	Call	Option on Bond Future	86,205.0000	87,526.0000	1.532	0	0	0
27/06/2005	R157	2005/11/03			Bond Future	7.9970	7.9720	(0.313)	0.0000	0.0000	0
27/06/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	27,749.0000	28,897.0000	4.137	0	0	0
27/06/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	27,498.0000	26,556.0000	(3.426)	0	0	0
27/06/2005	R186	2005/08/04			Bond Future	7.5610	7.5360	(0.331)	0.0000	0.0000	0
27/06/2005	R186	2005/08/04	7.25	Call	Option on Bond Future	14,443.0000	7,066.0000	(51.077)	0	0	0
27/06/2005	R186	2005/08/04	7.25	Put	Option on Bond Future	55,743.0000	45,118.0000	(19.061)	0	0	0
27/06/2005	R186	2005/11/03			Bond Future	7.5760	7.5470	(0.383)	0.0000	0.0000	0
27/06/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	80,011.0000	61,669.0000	(22.924)	0	0	0
27/06/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	37,044.0000	22,439.0000	(39.426)	0	0	0

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27/06/2005	R194	2005/08/04			Bond Future	7.2600	7.2450	(0.207)	0.0000	0.0000	0
27/06/2005	R194	2005/08/04	7.50	Call	Option on Bond Future	7,932.0000	8,091.0000	2.005	0	0	0
27/06/2005	R194	2005/08/04	7.50	Put	Option on Bond Future	2,221.0000	2,021.0000	(9.005)	0	0	0
27/06/2005	R194	2005/11/03			Bond Future	7.3000	7.2700	(0.411)	0.0000	0.0000	0
27/06/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	5,939.0000	5,653.0000	(4.816)	0	0	0
27/06/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	10,264.0000	10,628.0000	3.546	0	0	0
27/06/2005	R201	2005/08/04			Bond Future	7.9870	7.9660	(0.263)	0.0000	0.0000	0
27/06/2005	R201	2005/08/04	8.00	Call	Option on Bond Future	12,407.0000	12,706.0000	2.410	0	0	0
27/06/2005	R201	2005/08/04	8.00	Put	Option on Bond Future	11,534.0000	10,421.0000	(9.650)	0	0	0
27/06/2005	R201	2005/11/03			Bond Future	8.0260	8.0010	(0.311)	0.0000	0.0000	0
27/06/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	22,496.0000	21,432.0000	(4.730)	0	0	0
27/06/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	20,785.0000	21,366.0000	2.795	0	0	0
27/06/2005	R203	2005/08/04			Bond Future	7.9990	7.9730	(0.325)	0.0000	0.0000	0
27/06/2005	R203	2005/08/04	8.00	Call	Option on Bond Future	14,766.0000	15,265.0000	3.379	0	0	0
27/06/2005	R203	2005/08/04	8.00	Put	Option on Bond Future	14,688.0000	13,167.0000	(10.355)	0	0	0
27/06/2005	R203	2005/11/03			Bond Future	8.0330	8.0030	(0.373)	0.0000	0.0000	0
27/06/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	25,427.0000	26,280.0000	3.355	0	0	0
27/06/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	27,952.0000	26,510.0000	(5.159)	0	0	0
27/06/2005	R204	2005/08/04			Bond Future	7.9880	7.9630	(0.313)	0.0000	0.0000	0
27/06/2005	R204	2005/08/04	8.25	Call	Option on Bond Future	28,494.0000	29,457.0000	3.380	0	0	0
27/06/2005	R204	2005/08/04	8.25	Put	Option on Bond Future	7,498.0000	6,426.0000	(14.297)	0	0	0
27/06/2005	R204	2005/11/03			Bond Future	8.0190	7.9890	(0.374)	0.0000	0.0000	0
27/06/2005	R204	2005/11/03	8.25	Put	Option on Bond Future	20,468.0000	19,238.0000	(6.009)	0	0	0
27/06/2005	R204	2005/11/03	8.25	Call	Option on Bond Future	38,756.0000	39,936.0000	3.045	0	0	0

Grand Total:

1,919