



# Derivatives High/Low Report

High/Low for 14/09/2005

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
14/09/2005	GOVI 2005/11/03			jGovi	225.7900	225.9000	0.049	0.0000	0.0000	463
14/09/2005	GOVI 2005/11/03	228.00	Call	jGovi	12,768.0000	12,954.0000	1.457	0	0	0
14/09/2005	GOVI 2005/11/03	228.00	Put	jGovi	34,868.0000	33,954.0000	(2.621)	0	0	0
14/09/2005	GOVI 2006/02/02			jGovi	229.8080	229.9170	0.047	0.0000	0.0000	0
14/09/2005	GOVI 2006/02/02	230.00	Put	jGovi	29,573.0000	28,926.0000	(2.188)	0	0	0
14/09/2005	GOVI 2006/02/02	230.00	Call	jGovi	27,653.0000	28,096.0000	1.602	0	0	0
14/09/2005	J152 2006/02/28			jSwap	18.2390	18.2390	-	0.0000	0.0000	0
14/09/2005	J153 2010/08/31			jSwap	9.1140	9.0910	(0.252)	0.0000	0.0000	0
14/09/2005	J157 2015/09/15			jSwap	8.0760	8.0650	(0.136)	0.0000	0.0000	0
14/09/2005	J186 2026/12/21			jSwap	7.7310	7.7320	0.013	0.0000	0.0000	0
14/09/2005	J194 2008/02/28			jSwap	9.8670	9.8540	(0.132)	0.0000	0.0000	0
14/09/2005	J201 2014/12/22			jSwap	8.0480	8.0470	(0.012)	0.0000	0.0000	0
14/09/2005	J203 2017/09/15			jSwap	8.0370	8.0260	(0.137)	0.0000	0.0000	0
14/09/2005	J204 2018/12/21			jSwap	8.0550	8.0440	(0.137)	0.0000	0.0000	0
14/09/2005	J207 2020/01/15			jSwap	8.6770	8.6660	(0.127)	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
14/09/2005	JBAR	2005/03/16			jBar	6.9860	6.9860	-	0.0000	0.0000	0
14/09/2005	JFRA	2005/11/03			jFra	6.9720	6.9730	0.014	0.0000	0.0000	0
14/09/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	149.0000	147.0000	(1.342)	0	0	0
14/09/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	831.0000	826.0000	(0.602)	0	0	0
14/09/2005	JFRA	2006/02/02			jFra	6.8880	6.8790	(0.131)	0.0000	0.0000	0
14/09/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	492.0000	481.0000	(2.236)	0	0	0
14/09/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,379.0000	1,391.0000	0.870	0	0	0
14/09/2005	JFRA	2006/05/04			jFra	6.9880	6.9660	(0.315)	0.0000	0.0000	0
14/09/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	1,220.0000	1,244.0000	1.967	0	0	0
14/09/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,190.0000	1,161.0000	(2.437)	0	0	0
14/09/2005	JFRA	2006/08/03			jFra	7.1550	7.1180	(0.517)	0.0000	0.0000	0
14/09/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	1,682.0000	1,631.0000	(3.032)	0	0	0
14/09/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	1,302.0000	1,342.0000	3.072	0	0	0
14/09/2005	JFRA	2006/11/02			jFra	7.3850	7.3490	(0.487)	0.0000	0.0000	0
14/09/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	1,279.0000	1,314.0000	2.737	0	0	0
14/09/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,222.0000	2,168.0000	(2.430)	0	0	0
14/09/2005	JFRA	2007/02/01			jFra	7.5570	7.5060	(0.675)	0.0000	0.0000	500
14/09/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	1,945.0000	1,880.0000	(3.342)	0	0	0
14/09/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,805.0000	1,865.0000	3.324	0	0	0
14/09/2005	JFRA	2007/05/03			jFra	7.8770	7.8540	(0.292)	0.0000	0.0000	0
14/09/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	2,669.0000	2,636.0000	(1.236)	0	0	0
14/09/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,748.0000	1,770.0000	1.259	0	0	0
14/09/2005	JFRA	2007/08/02			jFra	7.9420	7.9410	(0.013)	0.0000	0.0000	0
14/09/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	3,182.0000	3,178.0000	(0.126)	0	0	0
14/09/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	2,101.0000	2,100.0000	(0.048)	0	0	0
14/09/2005	JFRA	2007/11/01			jFra	8.0090	8.0210	0.150	0.0000	0.0000	0

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14/09/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	2,401.0000	2,385.0000	(0.666)	0	0	0
14/09/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	3,739.0000	3,755.0000	0.428	0	0	0
14/09/2005	JN02	2005/11/03			jNote	7.3300	7.3080	(0.300)	0.0000	0.0000	0
14/09/2005	JN02	2005/11/03	7.50	Put	Option on jNote	5,917.0000	6,134.0000	3.667	0	0	0
14/09/2005	JN02	2005/11/03	7.50	Call	Option on jNote	2,781.0000	2,591.0000	(6.832)	0	0	0
14/09/2005	JN02	2006/02/02			jNote	7.4620	7.4420	(0.268)	0.0000	0.0000	0
14/09/2005	JN02	2006/02/02	7.25	Call	Option on jNote	14,490.0000	14,237.0000	(1.746)	0	0	0
14/09/2005	JN02	2006/02/02	7.25	Put	Option on jNote	10,543.0000	10,676.0000	1.262	0	0	0
14/09/2005	JN05	2005/11/03			jNote	7.8950	7.8740	(0.266)	0.0000	0.0000	0
14/09/2005	JN05	2005/11/03	8.00	Put	Option on jNote	11,297.0000	11,722.0000	3.762	0	0	0
14/09/2005	JN05	2005/11/03	8.00	Call	Option on jNote	6,960.0000	6,517.0000	(6.365)	0	0	0
14/09/2005	JN05	2006/02/02			jNote	7.9800	7.9580	(0.276)	0.0000	0.0000	0
14/09/2005	JN05	2006/02/02	7.75	Call	Option on jNote	17,689.0000	17,098.0000	(3.341)	0	0	0
14/09/2005	JN05	2006/02/02	7.75	Put	Option on jNote	8,219.0000	8,530.0000	3.784	0	0	0
14/09/2005	JN10	2005/11/03			jNote	8.1100	8.0880	(0.271)	0.0000	0.0000	0
14/09/2005	JN10	2005/11/03	8.00	Call	Option on jNote	18,301.0000	17,310.0000	(5.415)	0	0	0
14/09/2005	JN10	2005/11/03	8.00	Put	Option on jNote	10,766.0000	11,275.0000	4.728	0	0	0
14/09/2005	JN10	2006/02/02			jNote	8.1480	8.1280	(0.245)	0.0000	0.0000	0
14/09/2005	JN10	2006/02/02	8.00	Put	Option on jNote	7,975.0000	8,457.0000	6.044	0	0	0
14/09/2005	JN10	2006/02/02	8.00	Call	Option on jNote	18,084.0000	17,210.0000	(4.833)	0	0	0
14/09/2005	JROD	2005/09/30			jRod	6.6800	6.6780	(0.030)	0.0000	0.0000	0
14/09/2005	JROD	2005/10/31			jRod	6.7720	6.7680	(0.059)	0.0000	0.0000	0
14/09/2005	JROD	2005/11/30			jRod	6.8680	6.8650	(0.044)	0.0000	0.0000	0
14/09/2005	JROD	2005/12/30			jRod	6.8490	6.8480	(0.015)	0.0000	0.0000	0

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14/09/2005	JROD	2006/01/31			jRod	6.9040	6.9020	(0.029)	0.0000	0.0000	0
14/09/2005	JROD	2006/02/28			jRod	6.9620	6.9600	(0.029)	0.0000	0.0000	0
14/09/2005	JROD	2006/03/31			jRod	6.9270	6.9250	(0.029)	0.0000	0.0000	0
14/09/2005	JROD	2006/04/28			jRod	6.9670	6.9650	(0.029)	0.0000	0.0000	0
14/09/2005	JROD	2006/05/31			jRod	7.0130	7.0120	(0.014)	0.0000	0.0000	0
14/09/2005	JROD	2006/06/30			jRod	6.9740	6.9730	(0.014)	0.0000	0.0000	0
14/09/2005	JROD	2006/07/31			jRod	7.0090	7.0070	(0.029)	0.0000	0.0000	0
14/09/2005	JROD	2006/08/31			jRod	7.0470	7.0460	(0.014)	0.0000	0.0000	0
14/09/2005	R152	2005/11/03			Bond Future	7.1870	7.1800	(0.097)	0.0000	0.0000	0
14/09/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	1,465.0000	1,443.0000	(1.502)	0	0	0
14/09/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	102.0000	103.0000	0.980	0	0	0
14/09/2005	R153	2005/11/03			Bond Future	7.7650	7.7950	0.386	7.8000	7.8000	387
14/09/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	8,903.0000	7,578.0000	(14.883)	0	0	0
14/09/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	9,571.0000	9,582.0000	0.115	0	0	0
14/09/2005	R153	2005/11/03	8.50	Put	Option on Bond Future	1,457.0000	1,216.0000	(16.541)	0	0	0
14/09/2005	R153	2005/11/03	8.50	Call	Option on Bond Future	33,636.0000	32,060.0000	(4.685)	0	0	0
14/09/2005	R153	2005/11/03	8.00	Put	Option on Bond Future	5,367.0000	5,141.0000	(4.211)	0	0	0
14/09/2005	R153	2005/11/03	9.00	Call	Option on Bond Future	53,804.0000	52,358.0000	(2.688)	0	0	0
14/09/2005	R153	2005/11/03	9.00	Put	Option on Bond Future	358.0000	247.0000	(31.006)	0	0	5
14/09/2005	R153	2005/11/03	8.00	Call	Option on Bond Future	15,776.0000	14,215.0000	(9.895)	0	0	0
14/09/2005	R153	2006/02/02			Bond Future	7.8820	7.8580	(0.304)	0.0000	0.0000	0
14/09/2005	R153	2006/02/02	7.50	Call	Option on Bond Future	8,142.0000	7,726.0000	(5.109)	0	0	0
14/09/2005	R153	2006/02/02	7.50	Put	Option on Bond Future	24,379.0000	22,951.0000	(5.858)	0	0	0
14/09/2005	R157	2005/11/03			Bond Future	8.1270	8.1150	(0.148)	0.0000	0.0000	3

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14/09/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	12,537.0000	12,025.0000	(4.084)	0	0	0
14/09/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	23,086.0000	21,582.0000	(6.515)	0	0	0
14/09/2005	R157	2006/02/02			Bond Future	8.1680	8.1560	(0.147)	0.0000	0.0000	0
14/09/2005	R157	2006/02/02	8.00	Call	Option on Bond Future	23,442.0000	22,627.0000	(3.477)	0	0	0
14/09/2005	R157	2006/02/02	8.00	Put	Option on Bond Future	37,080.0000	35,298.0000	(4.806)	0	0	0
14/09/2005	R157	2006/02/02	7.75	Put	Option on Bond Future	49,016.0000	47,361.0000	(3.376)	0	0	0
14/09/2005	R157	2006/02/02	7.75	Call	Option on Bond Future	14,734.0000	14,047.0000	(4.663)	0	0	0
14/09/2005	R186	2005/11/03			Bond Future	7.7960	7.7950	(0.013)	0.0000	0.0000	0
14/09/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	3,363.0000	2,814.0000	(16.325)	0	0	0
14/09/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	74,155.0000	73,482.0000	(0.908)	0	0	0
14/09/2005	R186	2006/02/02			Bond Future	7.8110	7.8100	(0.013)	0.0000	0.0000	0
14/09/2005	R186	2006/02/02	7.50	Put	Option on Bond Future	64,890.0000	63,375.0000	(2.335)	0	0	0
14/09/2005	R186	2006/02/02	7.50	Call	Option on Bond Future	25,621.0000	24,229.0000	(5.433)	0	0	0
14/09/2005	R194	2005/11/03			Bond Future	7.5170	7.5040	(0.173)	0.0000	0.0000	0
14/09/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	4,115.0000	3,926.0000	(4.593)	0	0	0
14/09/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	4,481.0000	4,012.0000	(10.466)	0	0	0
14/09/2005	R194	2006/02/02			Bond Future	7.5670	7.5530	(0.185)	0.0000	0.0000	0
14/09/2005	R194	2006/02/02	7.25	Call	Option on Bond Future	3,885.0000	3,606.0000	(7.181)	0	0	0
14/09/2005	R194	2006/02/02	7.25	Put	Option on Bond Future	10,025.0000	9,476.0000	(5.476)	0	0	0
14/09/2005	R201	2005/11/03			Bond Future	8.1090	8.1080	(0.012)	0.0000	0.0000	0
14/09/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	17,261.0000	16,504.0000	(4.386)	0	0	0
14/09/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	10,115.0000	9,424.0000	(6.831)	0	0	0
14/09/2005	R201	2006/02/02			Bond Future	8.1450	8.1440	(0.012)	0.0000	0.0000	0
14/09/2005	R201	2006/02/02	7.75	Call	Option on Bond Future	11,579.0000	11,082.0000	(4.292)	0	0	0
14/09/2005	R201	2006/02/02	7.75	Put	Option on Bond Future	37,189.0000	36,628.0000	(1.509)	0	0	0
14/09/2005	R203	2005/11/03			Bond Future	8.1120	8.1000	(0.148)	0.0000	0.0000	0
14/09/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	21,148.0000	20,470.0000	(3.206)	0	0	0
14/09/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	12,613.0000	12,844.0000	1.831	0	0	0

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14/09/2005	R203	2006/02/02			Bond Future	8.1440	8.1320	(0.147)	0.0000	0.0000	0
14/09/2005	R203	2006/02/02	8.00	Put	Option on Bond Future	33,838.0000	33,252.0000	(1.732)	0	0	0
14/09/2005	R203	2006/02/02	8.00	Call	Option on Bond Future	23,026.0000	23,335.0000	1.342	0	0	0
14/09/2005	R204	2005/11/03			Bond Future	8.1090	8.0980	(0.136)	0.0000	0.0000	0
14/09/2005	R204	2005/11/03	8.25	Call	Option on Bond Future	23,876.0000	24,241.0000	1.529	0	0	0
14/09/2005	R204	2005/11/03	8.25	Put	Option on Bond Future	12,768.0000	12,259.0000	(3.987)	0	0	0
14/09/2005	R204	2006/02/02			Bond Future	8.1370	8.1250	(0.147)	0.0000	0.0000	0
14/09/2005	R204	2006/02/02	8.00	Put	Option on Bond Future	35,044.0000	34,432.0000	(1.746)	0	0	0
14/09/2005	R204	2006/02/02	8.00	Call	Option on Bond Future	24,238.0000	24,566.0000	1.353	0	0	0
14/09/2005	R207	2005/11/03			Bond Future	8.0910	8.0790	(0.148)	0.0000	0.0000	0
14/09/2005	R207	2005/11/03	8.00	Put	Option on Bond Future	11,343.0000	10,662.0000	(6.004)	0	0	0
14/09/2005	R207	2005/11/03	8.00	Call	Option on Bond Future	4,077.0000	4,350.0000	6.696	0	0	0
14/09/2005	R207	2006/02/02			Bond Future	8.1160	8.1030	(0.160)	0.0000	0.0000	0
14/09/2005	R207	2006/02/02	8.00	Put	Option on Bond Future	16,815.0000	16,153.0000	(3.937)	0	0	0
14/09/2005	R207	2006/02/02	8.00	Call	Option on Bond Future	7,651.0000	8,009.0000	4.679	0	0	0

**Grand Total:** **1,358**