



Derivatives High/Low Report

High/Low for 25/04/2005

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
25/04/2005	GOVI 2005/05/05			jGovi	217.4350	215.9110	(0.701)	0.0000	0.0000	5
25/04/2005	GOVI 2005/05/05	220.00	Call	jGovi	10,248.0000	4,633.0000	(54.791)	0	0	0
25/04/2005	GOVI 2005/05/05	220.00	Put	jGovi	10,248.0000	45,523.0000	344.214	0	0	0
25/04/2005	GOVI 2005/08/04			jGovi	221.2170	219.6610	(0.703)	0.0000	0.0000	0
25/04/2005	GOVI 2005/08/04	224.00	Call	jGovi	20,860.0000	15,422.0000	(26.069)	0	0	0
25/04/2005	GOVI 2005/08/04	224.00	Put	jGovi	20,860.0000	58,812.0000	181.937	0	0	0
25/04/2005	GOVI 2005/11/03			jGovi	224.8860	223.3430	(0.686)	0.0000	0.0000	0
25/04/2005	GOVI 2005/11/03	228.00	Put	jGovi	30,855.0000	71,728.0000	132.468	0	0	0
25/04/2005	GOVI 2005/11/03	228.00	Call	jGovi	30,855.0000	25,158.0000	(18.464)	0	0	0
25/04/2005	J152 2006/02/28			jSwap	7.0658	7.0941	0.401	0.0000	0.0000	0
25/04/2005	J153 2010/08/31			jSwap	8.0637	8.1613	1.211	0.0000	0.0000	0
25/04/2005	J157 2015/09/15			jSwap	8.3916	8.4946	1.227	0.0000	0.0000	0
25/04/2005	J186 2026/12/21			jSwap	8.0004	8.1090	1.357	0.0000	0.0000	0
25/04/2005	J194 2008/02/28			jSwap	7.5836	7.6778	1.243	0.0000	0.0000	0
25/04/2005	J201 2014/12/22			jSwap	8.3514	8.4513	1.197	0.0000	0.0000	0
25/04/2005	J203 2017/09/15			jSwap	8.3476	8.4584	1.328	0.0000	0.0000	0

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25/04/2005	JBAR	2005/03/16			jBar	6.9610	6.9540	(0.101)	0.0000	0.0000	0
25/04/2005	JFRA	2005/05/05			jFra	6.9920	6.9790	(0.186)	0.0000	0.0000	0
25/04/2005	JFRA	2005/05/05	7.25	Call	Option on jFra	23.0000	10.0000	(56.522)	0	0	0
25/04/2005	JFRA	2005/05/05	7.25	Put	Option on jFra	23.0000	675.0000	2834.783	0	0	0
25/04/2005	JFRA	2005/08/04			jFra	6.7370	6.7860	0.727	0.0000	0.0000	0
25/04/2005	JFRA	2005/08/04	7.25	Put	Option on jFra	173.0000	1,327.0000	667.052	0	0	0
25/04/2005	JFRA	2005/08/04	7.25	Call	Option on jFra	173.0000	189.0000	9.249	0	0	0
25/04/2005	JFRA	2005/11/03			jFra	6.7990	6.8490	0.735	0.0000	0.0000	0
25/04/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	599.0000	632.0000	5.509	0	0	0
25/04/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	599.0000	1,615.0000	169.616	0	0	0
25/04/2005	JFRA	2006/02/02			jFra	6.9760	7.0780	1.462	0.0000	0.0000	0
25/04/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,169.0000	1,706.0000	45.937	0	0	0
25/04/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	1,169.0000	1,285.0000	9.923	0	0	0
25/04/2005	JFRA	2006/05/04			jFra	7.2300	7.3370	1.480	0.0000	0.0000	0
25/04/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	2,055.0000	2,211.0000	7.591	0	0	0
25/04/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	2,055.0000	1,386.0000	(32.555)	0	0	0
25/04/2005	JFRA	2006/08/03			jFra	7.4650	7.5880	1.648	0.0000	0.0000	0
25/04/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	2,590.0000	1,356.0000	(47.645)	0	0	0
25/04/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	2,590.0000	2,795.0000	7.915	0	0	0
25/04/2005	JFRA	2006/11/02			jFra	7.7210	7.8400	1.541	0.0000	0.0000	0
25/04/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	3,137.0000	3,349.0000	6.758	0	0	0
25/04/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	3,137.0000	1,295.0000	(58.719)	0	0	0
25/04/2005	JN02	2005/05/05			jNote	7.2210	7.3020	1.122	0.0000	0.0000	0
25/04/2005	JN02	2005/05/05	7.50	Put	Option on jNote	412.0000	4,177.0000	913.835	0	0	0
25/04/2005	JN02	2005/05/05	7.50	Call	Option on jNote	412.0000	525.0000	27.427	0	0	0

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25/04/2005	JN02	2005/08/04			jNote	7.3550	7.4560	1.373	0.0000	0.0000	0
25/04/2005	JN02	2005/08/04	7.50	Call	Option on jNote	5,111.0000	5,924.0000	15.907	0	0	0
25/04/2005	JN02	2005/08/04	7.50	Put	Option on jNote	5,111.0000	6,735.0000	31.775	0	0	0
25/04/2005	JN02	2005/11/03			jNote	7.5460	7.6600	1.511	0.0000	0.0000	0
25/04/2005	JN02	2005/11/03	7.50	Call	Option on jNote	9,751.0000	10,894.0000	11.722	0	0	0
25/04/2005	JN02	2005/11/03	7.50	Put	Option on jNote	9,751.0000	7,952.0000	(18.449)	0	0	0
25/04/2005	JN05	2005/05/05			jNote	7.9550	8.0550	1.257	0.0000	0.0000	0
25/04/2005	JN05	2005/05/05	8.00	Call	Option on jNote	3,820.0000	5,366.0000	40.471	0	0	0
25/04/2005	JN05	2005/05/05	8.00	Put	Option on jNote	3,820.0000	3,102.0000	(18.796)	0	0	0
25/04/2005	JN05	2005/08/04			jNote	8.0470	8.1540	1.330	0.0000	0.0000	0
25/04/2005	JN05	2005/08/04	8.00	Put	Option on jNote	14,663.0000	10,637.0000	(27.457)	0	0	0
25/04/2005	JN05	2005/08/04	8.00	Call	Option on jNote	14,663.0000	16,961.0000	15.672	0	0	0
25/04/2005	JN05	2005/11/03			jNote	8.1570	8.2680	1.361	0.0000	0.0000	0
25/04/2005	JN05	2005/11/03	8.00	Call	Option on jNote	22,453.0000	25,040.0000	11.522	0	0	0
25/04/2005	JN05	2005/11/03	8.00	Put	Option on jNote	22,453.0000	14,073.0000	(37.322)	0	0	0
25/04/2005	JN10	2005/05/05			jNote	8.3100	8.4120	1.227	0.0000	0.0000	0
25/04/2005	JN10	2005/05/05	8.00	Put	Option on jNote	22,192.0000	240.0000	(98.919)	0	0	0
25/04/2005	JN10	2005/05/05	8.00	Call	Option on jNote	22,192.0000	28,209.0000	27.113	0	0	0
25/04/2005	JN10	2005/08/04			jNote	8.3620	8.4680	1.268	0.0000	0.0000	0
25/04/2005	JN10	2005/08/04	8.00	Call	Option on jNote	35,419.0000	40,185.0000	13.456	0	0	0
25/04/2005	JN10	2005/08/04	8.00	Put	Option on jNote	35,419.0000	8,530.0000	(75.917)	0	0	0
25/04/2005	JN10	2005/11/03			jNote	8.4220	8.5320	1.306	0.0000	0.0000	0
25/04/2005	JN10	2005/11/03	8.00	Put	Option on jNote	45,725.0000	14,636.0000	(67.991)	0	0	0
25/04/2005	JN10	2005/11/03	8.00	Call	Option on jNote	45,725.0000	50,467.0000	10.371	0	0	0
25/04/2005	JROD	2005/04/29			jRod	7.1460	7.1450	(0.014)	0.0000	0.0000	0
25/04/2005	JROD	2005/05/31			jRod	7.0530	7.0490	(0.057)	0.0000	0.0000	0

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25/04/2005	JROD	2005/06/30			jRod	6.9810	6.9740	(0.100)	0.0000	0.0000	0
25/04/2005	JROD	2005/07/29			jRod	7.0600	7.0520	(0.113)	0.0000	0.0000	0
25/04/2005	JROD	2005/08/31			jRod	7.0070	6.9970	(0.143)	0.0000	0.0000	0
25/04/2005	JROD	2005/09/30			jRod	6.9360	6.9280	(0.115)	0.0000	0.0000	0
25/04/2005	JROD	2005/10/31			jRod	6.9820	6.9770	(0.072)	0.0000	0.0000	0
25/04/2005	JROD	2005/11/30			jRod	6.9410	6.9370	(0.058)	0.0000	0.0000	0
25/04/2005	JROD	2005/12/30			jRod	6.8970	6.8940	(0.043)	0.0000	0.0000	0
25/04/2005	JROD	2006/01/31			jRod	6.9490	6.9480	(0.014)	0.0000	0.0000	0
25/04/2005	JROD	2006/02/28			jRod	6.9240	6.9240	-	0.0000	0.0000	0
25/04/2005	JROD	2006/03/31			jRod	6.8920	6.8940	0.029	0.0000	0.0000	0
25/04/2005	R152	2005/05/05			Bond Future	6.6850	6.7670	1.227	0.0000	0.0000	0
25/04/2005	R152	2005/05/05	7.00	Call	Option on Bond Future	2,574.0000	1,940.0000	(24.631)	0	0	0
25/04/2005	R152	2005/05/05	7.00	Put	Option on Bond Future	2,574.0000	75.0000	(97.086)	0	0	0
25/04/2005	R152	2005/08/04			Bond Future	6.4920	6.6170	1.925	0.0000	0.0000	0
25/04/2005	R152	2005/08/04	7.75	Put	Option on Bond Future	7,003.0000	91.0000	(98.701)	0	0	0
25/04/2005	R152	2005/08/04	7.75	Call	Option on Bond Future	7,003.0000	6,337.0000	(9.510)	0	0	0
25/04/2005	R152	2005/11/03			Bond Future	6.3770	6.5400	2.556	0.0000	0.0000	0
25/04/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	1,999.0000	1,038.0000	(48.074)	0	0	0
25/04/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	1,999.0000	1,694.0000	(15.258)	0	0	0
25/04/2005	R153	2005/05/05			Bond Future	7.7660	7.9070	1.816	0.0000	0.0000	1
25/04/2005	R153	2005/05/05	7.75	Put	Option on Bond Future	4,948.0000	9,490.0000	91.795	0	0	0

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25/04/2005	R153	2005/05/05	7.75	Call	Option on Bond Future	4,948.0000	1,861.0000	(62.389)	0	0	0
25/04/2005	R153	2005/08/04			Bond Future	7.8110	7.9610	1.920	0.0000	0.0000	0
25/04/2005	R153	2005/08/04	7.75	Put	Option on Bond Future	13,653.0000	20,386.0000	49.315	0	0	0
25/04/2005	R153	2005/08/04	7.75	Call	Option on Bond Future	13,653.0000	10,592.0000	(22.420)	0	0	0
25/04/2005	R153	2005/11/03			Bond Future	7.8880	8.0440	1.978	0.0000	0.0000	0
25/04/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	17,320.0000	14,496.0000	(16.305)	0	0	0
25/04/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	17,320.0000	27,510.0000	58.834	0	0	0
25/04/2005	R157	2005/05/05			Bond Future	8.2520	8.3920	1.697	0.0000	0.0000	0
25/04/2005	R157	2005/05/05	8.00	Put	Option on Bond Future	2,069.0000	33,898.0000	1538.376	0	0	0
25/04/2005	R157	2005/05/05	8.00	Call	Option on Bond Future	2,069.0000	397.0000	(80.812)	0	0	0
25/04/2005	R157	2005/05/05	7.75	Call	Option on Bond Future	0.0000	19.0000	100.000	0	0	0
25/04/2005	R157	2005/05/05	7.75	Put	Option on Bond Future	0.0000	55,485.0000	100.000	0	0	0
25/04/2005	R157	2005/08/04			Bond Future	8.2990	8.4450	1.759	0.0000	0.0000	0
25/04/2005	R157	2005/08/04	9.00	Put	Option on Bond Future	9,141.0000	10,928.0000	19.549	0	0	0
25/04/2005	R157	2005/08/04	9.00	Call	Option on Bond Future	65,688.0000	55,421.0000	(15.630)	0	0	0
25/04/2005	R157	2005/08/04	8.75	Put	Option on Bond Future	13,804.0000	16,426.0000	18.994	0	0	0
25/04/2005	R157	2005/08/04	8.75	Call	Option on Bond Future	50,566.0000	41,134.0000	(18.653)	0	0	0
25/04/2005	R157	2005/08/04	8.25	Put	Option on Bond Future	29,054.0000	34,393.0000	18.376	0	0	200
25/04/2005	R157	2005/08/04	8.25	Call	Option on Bond Future	24,975.0000	18,260.0000	(26.887)	0	0	0
25/04/2005	R157	2005/08/04	9.25	Call	Option on Bond Future	81,868.0000	70,949.0000	(13.337)	0	0	0
25/04/2005	R157	2005/08/04	8.00	Call	Option on Bond Future	15,550.0000	10,602.0000	(31.820)	0	0	0
25/04/2005	R157	2005/08/04	8.00	Put	Option on Bond Future	40,705.0000	47,811.0000	17.457	0	0	0
25/04/2005	R157	2005/08/04	9.25	Put	Option on Bond Future	5,945.0000	7,080.0000	19.092	0	0	0
25/04/2005	R157	2005/08/04	7.75	Call	Option on Bond Future	8,732.0000	5,425.0000	(37.872)	0	0	0
25/04/2005	R157	2005/08/04	7.75	Put	Option on Bond Future	55,414.0000	64,161.0000	15.785	0	0	0
25/04/2005	R157	2005/11/03			Bond Future	8.3650	8.5140	1.781	0.0000	0.0000	0
25/04/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	22,345.0000	60,291.0000	169.819	0	0	0
25/04/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	22,345.0000	18,274.0000	(18.219)	0	0	0
25/04/2005	R186	2005/05/05			Bond Future	7.6580	7.7980	1.828	0.0000	0.0000	0
25/04/2005	R186	2005/05/05			Bond Future	7.6580	7.7980	1.828	0.0000	0.0000	0

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25/04/2005	R186	2005/05/05	7.25	Call	Option on Bond Future	2,729.0000	601.0000	(77.977)	0	0	0
25/04/2005	R186	2005/05/05	7.25	Call	Option on Bond Future	2,729.0000	601.0000	(77.977)	0	0	0
25/04/2005	R186	2005/05/05	7.25	Put	Option on Bond Future	2,729.0000	72,539.0000	2558.080	0	0	0
25/04/2005	R186	2005/05/05	7.25	Put	Option on Bond Future	2,729.0000	72,539.0000	2558.080	0	0	0
25/04/2005	R186	2005/08/04			Bond Future	7.6730	7.8180	1.890	0.0000	0.0000	0
25/04/2005	R186	2005/08/04	7.25	Call	Option on Bond Future	29,419.0000	23,011.0000	(21.782)	0	0	0
25/04/2005	R186	2005/08/04	7.25	Put	Option on Bond Future	29,419.0000	96,998.0000	229.712	0	0	0
25/04/2005	R186	2005/11/03			Bond Future	7.6980	7.8440	1.897	0.0000	0.0000	0
25/04/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	47,216.0000	116,814.0000	147.403	0	0	0
25/04/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	47,216.0000	40,072.0000	(15.130)	0	0	0
25/04/2005	R194	2005/05/05			Bond Future	7.3600	7.5070	1.997	0.0000	0.0000	0
25/04/2005	R194	2005/05/05	7.50	Call	Option on Bond Future	5,133.0000	2,554.0000	(50.244)	0	0	0
25/04/2005	R194	2005/05/05	7.50	Put	Option on Bond Future	5,133.0000	2,735.0000	(46.717)	0	0	0
25/04/2005	R194	2005/08/04			Bond Future	7.3900	7.5540	2.219	0.0000	0.0000	0
25/04/2005	R194	2005/08/04	7.50	Call	Option on Bond Future	9,626.0000	7,650.0000	(20.528)	0	0	0
25/04/2005	R194	2005/08/04	7.50	Put	Option on Bond Future	9,626.0000	8,930.0000	(7.230)	0	0	0
25/04/2005	R194	2005/11/03			Bond Future	7.4790	7.6530	2.327	0.0000	0.0000	0
25/04/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	10,998.0000	12,604.0000	14.603	0	0	0
25/04/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	10,998.0000	9,311.0000	(15.339)	0	0	0
25/04/2005	R201	2005/05/05			Bond Future	8.2520	8.3920	1.697	0.0000	0.0000	0
25/04/2005	R201	2005/05/05	8.00	Put	Option on Bond Future	1,583.0000	26,649.0000	1583.449	0	0	0
25/04/2005	R201	2005/05/05	8.00	Call	Option on Bond Future	1,583.0000	296.0000	(81.301)	0	0	0
25/04/2005	R201	2005/08/04			Bond Future	8.3000	8.4460	1.759	0.0000	0.0000	0
25/04/2005	R201	2005/08/04	8.00	Call	Option on Bond Future	11,702.0000	8,639.0000	(26.175)	0	0	0
25/04/2005	R201	2005/08/04	8.00	Put	Option on Bond Future	11,702.0000	38,017.0000	224.876	0	0	0
25/04/2005	R201	2005/11/03			Bond Future	8.3620	8.5110	1.782	0.0000	0.0000	0
25/04/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	17,430.0000	47,189.0000	170.734	0	0	0

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25/04/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	17,430.0000	14,230.0000	(18.359)	0	0	0
25/04/2005	R203	2005/05/05			Bond Future	8.2450	8.3850	1.698	0.0000	0.0000	0
25/04/2005	R203	2005/05/05	8.00	Put	Option on Bond Future	2,316.0000	30,168.0000	1202.591	0	0	0
25/04/2005	R203	2005/05/05	8.00	Call	Option on Bond Future	2,316.0000	512.0000	(77.893)	0	0	0
25/04/2005	R203	2005/08/04			Bond Future	8.2830	8.4280	1.751	0.0000	0.0000	0
25/04/2005	R203	2005/08/04	8.00	Call	Option on Bond Future	15,523.0000	11,690.0000	(24.692)	0	0	0
25/04/2005	R203	2005/08/04	8.00	Put	Option on Bond Future	15,523.0000	44,189.0000	184.668	0	0	0
25/04/2005	R203	2005/11/03			Bond Future	8.3360	8.4840	1.775	0.0000	0.0000	0
25/04/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	23,047.0000	19,022.0000	(17.464)	0	0	0
25/04/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	23,047.0000	55,225.0000	139.619	0	0	0
Grand Total:											206