



Derivatives High/Low Report

High/Low for 19/05/2005

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
19/05/2005	GOVI 2005/08/04			jGovi	219.0400	219.5880	0.250	0.0000	0.0000	17
19/05/2005	GOVI 2005/08/04	224.00	Call	jGovi	29,208.0000	30,198.0000	3.389	0	0	0
19/05/2005	GOVI 2005/08/04	224.00	Put	jGovi	78,808.0000	74,318.0000	(5.697)	0	0	0
19/05/2005	GOVI 2005/11/03			jGovi	222.7790	223.3260	0.246	0.0000	0.0000	0
19/05/2005	GOVI 2005/11/03	228.00	Put	jGovi	72,323.0000	68,194.0000	(5.709)	0	0	0
19/05/2005	GOVI 2005/11/03	228.00	Call	jGovi	20,113.0000	21,454.0000	6.667	0	0	0
19/05/2005	J152 2006/02/28			jSwap	7.1001	7.0818	(0.257)	0.0000	0.0000	0
19/05/2005	J153 2010/08/31			jSwap	8.2611	8.2044	(0.686)	0.0000	0.0000	0
19/05/2005	J157 2015/09/15			jSwap	8.5519	8.4908	(0.715)	0.0000	0.0000	0
19/05/2005	J186 2026/12/21			jSwap	8.1810	8.1248	(0.686)	0.0000	0.0000	0
19/05/2005	J194 2008/02/28			jSwap	7.6906	7.6459	(0.580)	0.0000	0.0000	0
19/05/2005	J201 2014/12/22			jSwap	8.5147	8.4528	(0.727)	0.0000	0.0000	0
19/05/2005	J203 2017/09/15			jSwap	8.5102	8.4564	(0.633)	0.0000	0.0000	0
19/05/2005	J204 2018/12/21			jSwap	8.4515	8.3911	(0.715)	0.0000	0.0000	0
19/05/2005	JBAR 2005/03/16			jBar	6.9430	6.9430	-	0.0000	0.0000	0

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19/05/2005	JFRA	2005/08/04			jFra	6.8590	6.8340	(0.364)	0.0000	0.0000	1,000
19/05/2005	JFRA	2005/08/04	7.25	Put	Option on jFra	1,070.0000	1,115.0000	4.206	0	0	0
19/05/2005	JFRA	2005/08/04	7.25	Call	Option on jFra	112.0000	95.0000	(15.179)	0	0	0
19/05/2005	JFRA	2005/11/03			jFra	6.8230	6.7850	(0.557)	0.0000	0.0000	1,000
19/05/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	1,489.0000	1,544.0000	3.694	0	0	0
19/05/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	442.0000	404.0000	(8.597)	0	0	0
19/05/2005	JFRA	2006/02/02			jFra	7.0200	6.9790	(0.584)	0.0000	0.0000	0
19/05/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,621.0000	1,666.0000	2.776	0	0	0
19/05/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	1,058.0000	1,002.0000	(5.293)	0	0	0
19/05/2005	JFRA	2006/05/04			jFra	7.2960	7.2090	(1.192)	0.0000	0.0000	0
19/05/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	2,003.0000	1,862.0000	(7.039)	0	0	0
19/05/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	1,279.0000	1,351.0000	5.629	0	0	0
19/05/2005	JFRA	2006/08/03			jFra	7.5640	7.5010	(0.833)	0.0000	0.0000	0
19/05/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	2,623.0000	2,510.0000	(4.308)	0	0	0
19/05/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	1,243.0000	1,284.0000	3.298	0	0	0
19/05/2005	JFRA	2006/11/02			jFra	7.8400	7.8000	(0.510)	0.0000	0.0000	750
19/05/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	3,227.0000	3,148.0000	(2.448)	0	0	0
19/05/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	1,173.0000	1,192.0000	1.620	0	0	0
19/05/2005	JFRA	2007/02/01			jFra	8.1000	8.0500	(0.617)	0.0000	0.0000	250
19/05/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	3,025.0000	2,930.0000	(3.140)	0	0	0
19/05/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,559.0000	1,586.0000	1.732	0	0	0
19/05/2005	JFRA	2007/05/03			jFra	8.2970	8.2600	(0.446)	0.0000	0.0000	0
19/05/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,773.0000	1,769.0000	(0.226)	0	0	0
19/05/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	3,720.0000	3,626.0000	(2.527)	0	0	0
19/05/2005	JFRA	2007/08/02			jFra	8.4740	8.4300	(0.519)	0.0000	0.0000	0
19/05/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	4,413.0000	4,294.0000	(2.697)	0	0	0
19/05/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	2,035.0000	2,023.0000	(0.590)	0	0	0

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19/05/2005	JFRA	2007/11/01			jFra	8.6230	8.5640	(0.684)	0.0000	0.0000	0
19/05/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	5,066.0000	4,931.0000	(2.665)	0	0	0
19/05/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	2,119.0000	2,139.0000	0.944	0	0	0
19/05/2005	JN02	2005/08/04			jNote	7.4530	7.4050	(0.644)	0.0000	0.0000	0
19/05/2005	JN02	2005/08/04	7.50	Put	Option on jNote	5,595.0000	5,989.0000	7.042	0	0	0
19/05/2005	JN02	2005/08/04	7.50	Call	Option on jNote	4,720.0000	4,241.0000	(10.148)	0	0	0
19/05/2005	JN02	2005/11/03			jNote	7.6520	7.6020	(0.653)	0.0000	0.0000	0
19/05/2005	JN02	2005/11/03	7.50	Call	Option on jNote	9,687.0000	9,085.0000	(6.215)	0	0	0
19/05/2005	JN02	2005/11/03	7.50	Put	Option on jNote	6,892.0000	7,208.0000	4.585	0	0	0
19/05/2005	JN05	2005/08/04			jNote	8.2620	8.2000	(0.750)	0.0000	0.0000	0
19/05/2005	JN05	2005/08/04	8.00	Put	Option on jNote	6,656.0000	7,435.0000	11.704	0	0	0
19/05/2005	JN05	2005/08/04	8.00	Call	Option on jNote	17,402.0000	15,648.0000	(10.079)	0	0	0
19/05/2005	JN05	2005/11/03			jNote	8.3810	8.3180	(0.752)	0.0000	0.0000	0
19/05/2005	JN05	2005/11/03	8.00	Call	Option on jNote	25,820.0000	24,032.0000	(6.925)	0	0	0
19/05/2005	JN05	2005/11/03	8.00	Put	Option on jNote	10,252.0000	11,019.0000	7.481	0	0	0
19/05/2005	JN10	2005/08/04			jNote	8.5290	8.4650	(0.750)	0.0000	0.0000	0
19/05/2005	JN10	2005/08/04	8.00	Call	Option on jNote	40,603.0000	37,143.0000	(8.522)	0	0	0
19/05/2005	JN10	2005/08/04	8.00	Put	Option on jNote	4,949.0000	5,714.0000	15.458	0	0	0
19/05/2005	JN10	2005/11/03			jNote	8.5880	8.5250	(0.734)	0.0000	0.0000	0
19/05/2005	JN10	2005/11/03	8.00	Put	Option on jNote	10,908.0000	11,897.0000	9.067	0	0	0
19/05/2005	JN10	2005/11/03	8.00	Call	Option on jNote	50,372.0000	47,235.0000	(6.228)	0	0	0
19/05/2005	JROD	2005/05/31			jRod	6.9940	6.9930	(0.014)	0.0000	0.0000	0
19/05/2005	JROD	2005/06/30			jRod	6.8970	6.8960	(0.014)	0.0000	0.0000	0
19/05/2005	JROD	2005/07/29			jRod	6.8960	6.8950	(0.015)	0.0000	0.0000	0

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19/05/2005	JROD	2005/08/31			jRod	6.9780	6.9770	(0.014)	0.0000	0.0000	0
19/05/2005	JROD	2005/09/30			jRod	6.9220	6.9210	(0.014)	0.0000	0.0000	0
19/05/2005	JROD	2005/10/31			jRod	6.9070	6.9090	0.029	0.0000	0.0000	0
19/05/2005	JROD	2005/11/30			jRod	6.9550	6.9590	0.058	0.0000	0.0000	0
19/05/2005	JROD	2005/12/30			jRod	6.9240	6.9310	0.101	0.0000	0.0000	0
19/05/2005	JROD	2006/01/31			jRod	6.9290	6.9410	0.173	0.0000	0.0000	0
19/05/2005	JROD	2006/02/28			jRod	6.9710	6.9830	0.172	0.0000	0.0000	0
19/05/2005	JROD	2006/03/31			jRod	6.9590	6.9750	0.230	0.0000	0.0000	0
19/05/2005	JROD	2006/04/28			jRod	6.9670	6.9890	0.316	0.0000	0.0000	0
19/05/2005	JROD	2006/05/31			jRod	6.9980	7.0210	0.329	0.0000	0.0000	0
19/05/2005	R152	2005/08/04			Bond Future	6.7190	6.6840	(0.521)	0.0000	0.0000	0
19/05/2005	R152	2005/08/04	7.75	Put	Option on Bond Future	33.0000	24.0000	(27.273)	0	0	0
19/05/2005	R152	2005/08/04	7.75	Call	Option on Bond Future	5,714.0000	5,900.0000	3.255	0	0	0
19/05/2005	R152	2005/11/03			Bond Future	6.6220	6.5750	(0.710)	0.0000	0.0000	0
19/05/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	939.0000	861.0000	(8.307)	0	0	0
19/05/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	1,339.0000	1,408.0000	5.153	0	0	0
19/05/2005	R153	2005/08/04			Bond Future	8.0160	7.9670	(0.611)	0.0000	0.0000	0
19/05/2005	R153	2005/08/04	8.75	Put	Option on Bond Future	2,127.0000	1,744.0000	(18.007)	0	0	0
19/05/2005	R153	2005/08/04	9.00	Call	Option on Bond Future	45,221.0000	47,274.0000	4.540	0	0	0
19/05/2005	R153	2005/08/04	9.00	Put	Option on Bond Future	972.0000	767.0000	(21.091)	0	0	0
19/05/2005	R153	2005/08/04	8.75	Call	Option on Bond Future	35,334.0000	37,210.0000	5.309	0	0	0
19/05/2005	R153	2005/08/04	7.75	Call	Option on Bond Future	7,168.0000	7,806.0000	8.901	0	0	0
19/05/2005	R153	2005/08/04	7.75	Put	Option on Bond Future	19,499.0000	17,877.0000	(8.318)	0	0	0

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19/05/2005	R153	2005/08/04	9.25	Call	Option on Bond Future	55,559.0000	57,720.0000	3.890	0	0	0
19/05/2005	R153	2005/08/04	8.25	Call	Option on Bond Future	18,351.0000	19,655.0000	7.106	0	0	0
19/05/2005	R153	2005/08/04	9.25	Put	Option on Bond Future	401.0000	303.0000	(24.439)	0	0	0
19/05/2005	R153	2005/08/04	8.25	Put	Option on Bond Future	7,636.0000	6,680.0000	(12.520)	0	0	0
19/05/2005	R153	2005/11/03			Bond Future	8.0930	8.0430	(0.618)	0.0000	0.0000	0
19/05/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	11,450.0000	12,078.0000	5.485	0	0	0
19/05/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	26,615.0000	25,048.0000	(5.888)	0	0	0
19/05/2005	R157	2005/08/04			Bond Future	8.4670	8.4150	(0.614)	0.0000	0.0000	1
19/05/2005	R157	2005/08/04	9.00	Call	Option on Bond Future	51,202.0000	54,425.0000	6.295	0	0	0
19/05/2005	R157	2005/08/04	8.75	Put	Option on Bond Future	13,858.0000	12,344.0000	(10.925)	0	0	400
19/05/2005	R157	2005/08/04	9.00	Put	Option on Bond Future	8,512.0000	7,467.0000	(12.277)	0	0	500
19/05/2005	R157	2005/08/04	9.25	Call	Option on Bond Future	67,111.0000	70,692.0000	5.336	0	0	0
19/05/2005	R157	2005/08/04	9.25	Put	Option on Bond Future	5,045.0000	4,358.0000	(13.617)	0	0	100
19/05/2005	R157	2005/08/04	7.75	Call	Option on Bond Future	3,457.0000	3,984.0000	15.244	0	0	200
19/05/2005	R157	2005/08/04	8.25	Call	Option on Bond Future	14,567.0000	16,181.0000	11.080	0	0	0
19/05/2005	R157	2005/08/04	8.25	Put	Option on Bond Future	32,512.0000	29,849.0000	(8.191)	0	0	200
19/05/2005	R157	2005/08/04	7.75	Put	Option on Bond Future	63,996.0000	60,255.0000	(5.846)	0	0	0
19/05/2005	R157	2005/08/04	8.75	Call	Option on Bond Future	36,763.0000	39,517.0000	7.491	0	0	0
19/05/2005	R157	2005/08/04	8.00	Put	Option on Bond Future	46,697.0000	43,432.0000	(6.992)	0	0	0
19/05/2005	R157	2005/08/04	8.00	Call	Option on Bond Future	7,685.0000	8,688.0000	13.051	0	0	0
19/05/2005	R157	2005/11/03			Bond Future	8.5320	8.4790	(0.621)	0.0000	0.0000	0
19/05/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	14,550.0000	15,569.0000	7.003	0	0	0
19/05/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	58,006.0000	54,781.0000	(5.560)	0	0	0
19/05/2005	R186	2005/08/04			Bond Future	7.8890	7.8420	(0.596)	0.0000	0.0000	0
19/05/2005	R186	2005/08/04	7.25	Call	Option on Bond Future	14,367.0000	15,208.0000	5.854	0	0	0
19/05/2005	R186	2005/08/04	7.25	Put	Option on Bond Future	97,162.0000	92,183.0000	(5.124)	0	0	0
19/05/2005	R186	2005/11/03			Bond Future	7.9140	7.8670	(0.594)	0.0000	0.0000	0
19/05/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	31,248.0000	32,353.0000	3.536	0	0	0
19/05/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	116,592.0000	111,931.0000	(3.998)	0	0	0
19/05/2005	R194	2005/08/04			Bond Future	7.6290	7.5730	(0.734)	0.0000	0.0000	0

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19/05/2005	R194	2005/08/04	7.50	Call	Option on Bond Future	5,385.0000	5,856.0000	8.747	0	0	0
19/05/2005	R194	2005/08/04	7.50	Put	Option on Bond Future	8,439.0000	7,585.0000	(10.120)	0	0	0
19/05/2005	R194	2005/11/03			Bond Future	7.7220	7.6620	(0.777)	0.0000	0.0000	0
19/05/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	12,214.0000	11,348.0000	(7.090)	0	0	0
19/05/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	7,440.0000	7,862.0000	5.672	0	0	0
19/05/2005	R201	2005/08/04			Bond Future	8.5040	8.4460	(0.682)	0.0000	0.0000	0
19/05/2005	R201	2005/08/04	8.00	Put	Option on Bond Future	38,235.0000	35,183.0000	(7.982)	0	0	0
19/05/2005	R201	2005/08/04	8.00	Call	Option on Bond Future	5,116.0000	5,805.0000	13.468	0	0	0
19/05/2005	R201	2005/11/03			Bond Future	8.5660	8.5070	(0.689)	0.0000	0.0000	0
19/05/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	47,035.0000	44,204.0000	(6.019)	0	0	0
19/05/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	10,610.0000	11,498.0000	8.369	0	0	0
19/05/2005	R203	2005/08/04			Bond Future	8.4940	8.4370	(0.671)	0.0000	0.0000	0
19/05/2005	R203	2005/08/04	8.00	Put	Option on Bond Future	44,530.0000	41,122.0000	(7.653)	0	0	0
19/05/2005	R203	2005/08/04	8.00	Call	Option on Bond Future	7,145.0000	7,955.0000	11.337	0	0	0
19/05/2005	R203	2005/11/03			Bond Future	8.5480	8.4890	(0.690)	0.0000	0.0000	0
19/05/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	55,362.0000	52,131.0000	(5.836)	0	0	0
19/05/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	14,502.0000	15,563.0000	7.316	0	0	0
19/05/2005	R204	2005/08/04			Bond Future	8.4880	8.4310	(0.672)	0.0000	0.0000	0
19/05/2005	R204	2005/08/04	8.25	Put	Option on Bond Future	32,797.0000	29,784.0000	(9.187)	0	0	0
19/05/2005	R204	2005/08/04	8.25	Call	Option on Bond Future	14,246.0000	15,631.0000	9.722	0	0	0
19/05/2005	R204	2005/11/03			Bond Future	8.5370	8.4790	(0.679)	0.0000	0.0000	0
19/05/2005	R204	2005/11/03	8.25	Put	Option on Bond Future	45,331.0000	42,346.0000	(6.585)	0	0	0
19/05/2005	R204	2005/11/03	8.25	Call	Option on Bond Future	23,242.0000	24,666.0000	6.127	0	0	0

Grand Total: **4,418**