



# Derivatives High/Low Report

High/Low for 23/05/2005

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
23/05/2005	GOVI 2005/08/04			jGovi	219.2320	218.5420	(0.315)	0.0000	0.0000	17
23/05/2005	GOVI 2005/08/04	224.00	Call	jGovi	28,602.0000	25,516.0000	(10.789)	0	0	0
23/05/2005	GOVI 2005/08/04	224.00	Put	jGovi	76,282.0000	80,096.0000	5.000	0	0	0
23/05/2005	GOVI 2005/11/03			jGovi	222.9800	222.2790	(0.314)	0.0000	0.0000	0
23/05/2005	GOVI 2005/11/03	228.00	Call	jGovi	20,066.0000	17,736.0000	(11.612)	0	0	0
23/05/2005	GOVI 2005/11/03	228.00	Put	jGovi	70,266.0000	74,946.0000	6.660	0	0	0
23/05/2005	J152 2006/02/28			jSwap	7.0836	7.1158	0.455	0.0000	0.0000	0
23/05/2005	J153 2010/08/31			jSwap	8.2118	8.3102	1.197	0.0000	0.0000	0
23/05/2005	J157 2015/09/15			jSwap	8.5019	8.6024	1.183	0.0000	0.0000	0
23/05/2005	J186 2026/12/21			jSwap	8.1493	8.2390	1.101	0.0000	0.0000	0
23/05/2005	J194 2008/02/28			jSwap	7.6473	7.7465	1.297	0.0000	0.0000	0
23/05/2005	J201 2014/12/22			jSwap	8.4661	8.5636	1.152	0.0000	0.0000	0
23/05/2005	J203 2017/09/15			jSwap	8.4708	8.5582	1.032	0.0000	0.0000	0
23/05/2005	J204 2018/12/21			jSwap	8.4179	8.5021	1.000	0.0000	0.0000	0
23/05/2005	JBAR 2005/03/16			jBar	6.9430	6.9430	-	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
23/05/2005	JFRA	2005/08/04			jFra	6.8350	6.8770	0.614	0.0000	0.0000	1,000
23/05/2005	JFRA	2005/08/04	7.25	Put	Option on jFra	1,108.0000	1,017.0000	(8.213)	0	0	0
23/05/2005	JFRA	2005/08/04	7.25	Call	Option on jFra	91.0000	103.0000	13.187	0	0	0
23/05/2005	JFRA	2005/11/03			jFra	6.7910	6.8580	0.987	0.0000	0.0000	1,000
23/05/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	399.0000	448.0000	12.281	0	0	0
23/05/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	1,524.0000	1,409.0000	(7.546)	0	0	0
23/05/2005	JFRA	2006/02/02			jFra	6.9690	7.0770	1.550	0.0000	0.0000	0
23/05/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	980.0000	1,103.0000	12.551	0	0	0
23/05/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,668.0000	1,527.0000	(8.453)	0	0	0
23/05/2005	JFRA	2006/05/04			jFra	7.2070	7.3060	1.374	0.0000	0.0000	0
23/05/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,846.0000	1,998.0000	8.234	0	0	0
23/05/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	1,339.0000	1,249.0000	(6.721)	0	0	0
23/05/2005	JFRA	2006/08/03			jFra	7.5090	7.6400	1.745	0.0000	0.0000	0
23/05/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	2,511.0000	2,737.0000	9.000	0	0	0
23/05/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	1,266.0000	1,171.0000	(7.504)	0	0	0
23/05/2005	JFRA	2006/11/02			jFra	7.8000	7.8900	1.154	0.0000	0.0000	750
23/05/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	3,142.0000	3,299.0000	4.997	0	0	0
23/05/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	1,185.0000	1,122.0000	(5.316)	0	0	0
23/05/2005	JFRA	2007/02/01			jFra	8.0500	8.1600	1.366	0.0000	0.0000	250
23/05/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	2,928.0000	3,126.0000	6.762	0	0	0
23/05/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,584.0000	1,513.0000	(4.482)	0	0	0
23/05/2005	JFRA	2007/05/03			jFra	8.3020	8.6010	3.602	0.0000	0.0000	0
23/05/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	3,670.0000	4,213.0000	14.796	0	0	0
23/05/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,712.0000	1,526.0000	(10.864)	0	0	0
23/05/2005	JFRA	2007/08/02			jFra	8.4800	8.8240	4.057	0.0000	0.0000	0
23/05/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	1,981.0000	1,774.0000	(10.449)	0	0	0
23/05/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	4,374.0000	5,005.0000	14.426	0	0	0

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23/05/2005	JFRA	2007/11/01			jFra	8.5980	8.8760	3.233	0.0000	0.0000	0
23/05/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	2,098.0000	1,947.0000	(7.197)	0	0	0
23/05/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	4,981.0000	5,554.0000	11.504	0	0	0
23/05/2005	JN02	2005/08/04			jNote	7.4100	7.5260	1.565	0.0000	0.0000	0
23/05/2005	JN02	2005/08/04	7.50	Put	Option on jNote	5,869.0000	4,736.0000	(19.305)	0	0	0
23/05/2005	JN02	2005/08/04	7.50	Call	Option on jNote	4,217.0000	5,214.0000	23.642	0	0	0
23/05/2005	JN02	2005/11/03			jNote	7.6130	7.7650	1.997	0.0000	0.0000	0
23/05/2005	JN02	2005/11/03	7.50	Put	Option on jNote	7,044.0000	5,922.0000	(15.928)	0	0	0
23/05/2005	JN02	2005/11/03	7.50	Call	Option on jNote	9,123.0000	10,792.0000	18.294	0	0	0
23/05/2005	JN05	2005/08/04			jNote	8.2080	8.3150	1.304	0.0000	0.0000	0
23/05/2005	JN05	2005/08/04	8.00	Put	Option on jNote	7,194.0000	5,568.0000	(22.602)	0	0	0
23/05/2005	JN05	2005/08/04	8.00	Call	Option on jNote	15,733.0000	18,463.0000	17.352	0	0	0
23/05/2005	JN05	2005/11/03			jNote	8.3280	8.4420	1.369	0.0000	0.0000	0
23/05/2005	JN05	2005/11/03	8.00	Put	Option on jNote	10,750.0000	9,129.0000	(15.079)	0	0	0
23/05/2005	JN05	2005/11/03	8.00	Call	Option on jNote	24,168.0000	27,155.0000	12.359	0	0	0
23/05/2005	JN10	2005/08/04			jNote	8.4770	8.5820	1.239	0.0000	0.0000	0
23/05/2005	JN10	2005/08/04	8.00	Call	Option on jNote	37,616.0000	42,964.0000	14.217	0	0	0
23/05/2005	JN10	2005/08/04	8.00	Put	Option on jNote	5,393.0000	3,842.0000	(28.760)	0	0	0
23/05/2005	JN10	2005/11/03			jNote	8.5370	8.6430	1.242	0.0000	0.0000	0
23/05/2005	JN10	2005/11/03	8.00	Call	Option on jNote	47,611.0000	52,552.0000	10.378	0	0	0
23/05/2005	JN10	2005/11/03	8.00	Put	Option on jNote	11,485.0000	9,516.0000	(17.144)	0	0	0
23/05/2005	JROD	2005/05/31			jRod	6.9910	6.9890	(0.029)	0.0000	0.0000	0
23/05/2005	JROD	2005/06/30			jRod	6.8940	6.8860	(0.116)	0.0000	0.0000	0
23/05/2005	JROD	2005/07/29			jRod	6.8910	6.8850	(0.087)	0.0000	0.0000	0

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23/05/2005	JROD	2005/08/31			jRod	6.9760	6.9730	(0.043)	0.0000	0.0000	0
23/05/2005	JROD	2005/09/30			jRod	6.9240	6.9230	(0.014)	0.0000	0.0000	0
23/05/2005	JROD	2005/10/31			jRod	6.9180	6.9160	(0.029)	0.0000	0.0000	0
23/05/2005	JROD	2005/11/30			jRod	6.9690	6.9660	(0.043)	0.0000	0.0000	0
23/05/2005	JROD	2005/12/30			jRod	6.9430	6.9400	(0.043)	0.0000	0.0000	0
23/05/2005	JROD	2006/01/31			jRod	6.9510	6.9480	(0.043)	0.0000	0.0000	0
23/05/2005	JROD	2006/02/28			jRod	6.9880	6.9860	(0.029)	0.0000	0.0000	0
23/05/2005	JROD	2006/03/31			jRod	6.9770	6.9760	(0.014)	0.0000	0.0000	0
23/05/2005	JROD	2006/04/28			jRod	6.9890	6.9870	(0.029)	0.0000	0.0000	0
23/05/2005	JROD	2006/05/31			jRod	7.0180	7.0170	(0.014)	0.0000	0.0000	0
23/05/2005	R152	2005/08/04			Bond Future	6.7420	6.7360	(0.089)	0.0000	0.0000	0
23/05/2005	R152	2005/08/04	7.75	Call	Option on Bond Future	5,583.0000	5,612.0000	0.519	0	0	0
23/05/2005	R152	2005/08/04	7.75	Put	Option on Bond Future	30.0000	25.0000	(16.667)	0	0	0
23/05/2005	R152	2005/11/03			Bond Future	6.6520	6.6400	(0.180)	0.0000	0.0000	0
23/05/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	1,264.0000	1,277.0000	1.028	0	0	0
23/05/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	958.0000	934.0000	(2.505)	0	0	0
23/05/2005	R153	2005/08/04			Bond Future	8.0090	8.0720	0.787	0.0000	0.0000	0
23/05/2005	R153	2005/08/04	7.75	Put	Option on Bond Future	19,026.0000	20,825.0000	9.455	0	0	0
23/05/2005	R153	2005/08/04	8.25	Call	Option on Bond Future	18,295.0000	16,324.0000	(10.773)	0	0	0
23/05/2005	R153	2005/08/04	9.25	Put	Option on Bond Future	342.0000	406.0000	18.713	0	0	0
23/05/2005	R153	2005/08/04	8.25	Put	Option on Bond Future	7,257.0000	8,184.0000	12.774	0	0	0
23/05/2005	R153	2005/08/04	7.75	Call	Option on Bond Future	7,018.0000	5,919.0000	(15.660)	0	0	0
23/05/2005	R153	2005/08/04	9.00	Put	Option on Bond Future	858.0000	1,009.0000	17.599	0	0	0

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23/05/2005	R153	2005/08/04	9.00	Call	Option on Bond Future	45,429.0000	42,682.0000	(6.047)	0	0	0
23/05/2005	R153	2005/08/04	8.75	Put	Option on Bond Future	1,934.0000	2,246.0000	16.132	0	0	0
23/05/2005	R153	2005/08/04	9.25	Call	Option on Bond Future	55,822.0000	52,988.0000	(5.077)	0	0	0
23/05/2005	R153	2005/08/04	8.75	Call	Option on Bond Future	35,463.0000	32,877.0000	(7.292)	0	0	0
23/05/2005	R153	2005/11/03			Bond Future	8.0860	8.1530	0.829	0.0000	0.0000	0
23/05/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	11,299.0000	10,217.0000	(9.576)	0	0	0
23/05/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	26,157.0000	28,010.0000	7.084	0	0	0
23/05/2005	R157	2005/08/04			Bond Future	8.4400	8.5070	0.794	0.0000	0.0000	1
23/05/2005	R157	2005/08/04	7.75	Call	Option on Bond Future	3,610.0000	2,722.0000	(24.598)	0	0	200
23/05/2005	R157	2005/08/04	8.75	Put	Option on Bond Future	12,863.0000	14,306.0000	11.218	0	0	400
23/05/2005	R157	2005/08/04	7.75	Put	Option on Bond Future	61,935.0000	66,532.0000	7.422	0	0	0
23/05/2005	R157	2005/08/04	9.25	Put	Option on Bond Future	4,550.0000	5,077.0000	11.582	0	0	100
23/05/2005	R157	2005/08/04	8.75	Call	Option on Bond Future	37,982.0000	33,940.0000	(10.642)	0	0	0
23/05/2005	R157	2005/08/04	8.00	Call	Option on Bond Future	8,036.0000	6,411.0000	(20.222)	0	0	0
23/05/2005	R157	2005/08/04	9.25	Call	Option on Bond Future	68,830.0000	63,872.0000	(7.203)	0	0	0
23/05/2005	R157	2005/08/04	8.00	Put	Option on Bond Future	44,834.0000	48,694.0000	8.610	0	0	0
23/05/2005	R157	2005/08/04	9.00	Put	Option on Bond Future	7,793.0000	8,673.0000	11.292	0	0	500
23/05/2005	R157	2005/08/04	8.25	Call	Option on Bond Future	15,211.0000	12,708.0000	(16.455)	0	0	0
23/05/2005	R157	2005/08/04	8.25	Put	Option on Bond Future	30,933.0000	33,915.0000	9.640	0	0	200
23/05/2005	R157	2005/08/04	9.00	Call	Option on Bond Future	52,697.0000	48,092.0000	(8.739)	0	0	0
23/05/2005	R157	2005/11/03			Bond Future	8.5040	8.5730	0.811	0.0000	0.0000	0
23/05/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	55,987.0000	59,780.0000	6.775	0	0	0
23/05/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	14,771.0000	13,054.0000	(11.624)	0	0	0
23/05/2005	R186	2005/08/04			Bond Future	7.8730	7.9390	0.838	0.0000	0.0000	0
23/05/2005	R186	2005/08/04	7.25	Call	Option on Bond Future	13,898.0000	11,432.0000	(17.744)	0	0	0
23/05/2005	R186	2005/08/04	7.25	Put	Option on Bond Future	94,717.0000	100,374.0000	5.973	0	0	0
23/05/2005	R186	2005/11/03			Bond Future	7.8970	7.9650	0.861	0.0000	0.0000	0
23/05/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	30,724.0000	27,555.0000	(10.314)	0	0	0
23/05/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	113,987.0000	119,109.0000	4.493	0	0	0
23/05/2005	R194	2005/08/04			Bond Future	7.6170	7.6820	0.853	0.0000	0.0000	0

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23/05/2005	R194	2005/08/04	7.50	Put	Option on Bond Future	8,113.0000	8,942.0000	10.218	0	0	0
23/05/2005	R194	2005/08/04	7.50	Call	Option on Bond Future	5,343.0000	4,637.0000	(13.214)	0	0	0
23/05/2005	R194	2005/11/03			Bond Future	7.7070	7.7800	0.947	0.0000	0.0000	0
23/05/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	11,860.0000	12,808.0000	7.993	0	0	0
23/05/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	7,408.0000	6,792.0000	(8.315)	0	0	0
23/05/2005	R201	2005/08/04			Bond Future	8.4760	8.5430	0.790	0.0000	0.0000	0
23/05/2005	R201	2005/08/04	8.00	Call	Option on Bond Future	5,226.0000	4,165.0000	(20.302)	0	0	0
23/05/2005	R201	2005/08/04	8.00	Put	Option on Bond Future	36,542.0000	39,789.0000	8.886	0	0	0
23/05/2005	R201	2005/11/03			Bond Future	8.5380	8.6070	0.808	0.0000	0.0000	0
23/05/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	45,455.0000	48,523.0000	6.750	0	0	0
23/05/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	10,793.0000	9,523.0000	(11.767)	0	0	0
23/05/2005	R203	2005/08/04			Bond Future	8.4680	8.5390	0.838	0.0000	0.0000	0
23/05/2005	R203	2005/08/04	8.00	Call	Option on Bond Future	7,195.0000	5,744.0000	(20.167)	0	0	0
23/05/2005	R203	2005/08/04	8.00	Put	Option on Bond Future	42,659.0000	46,442.0000	8.868	0	0	0
23/05/2005	R203	2005/11/03			Bond Future	8.5200	8.5940	0.869	0.0000	0.0000	0
23/05/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	53,466.0000	57,063.0000	6.728	0	0	0
23/05/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	14,639.0000	12,875.0000	(12.050)	0	0	0
23/05/2005	R204	2005/08/04			Bond Future	8.4620	8.5330	0.839	0.0000	0.0000	0
23/05/2005	R204	2005/08/04	8.25	Put	Option on Bond Future	30,985.0000	34,071.0000	9.960	0	0	0
23/05/2005	R204	2005/08/04	8.25	Call	Option on Bond Future	14,437.0000	12,067.0000	(16.416)	0	0	0
23/05/2005	R204	2005/11/03			Bond Future	8.5090	8.5830	0.870	0.0000	0.0000	0
23/05/2005	R204	2005/11/03	8.25	Call	Option on Bond Future	23,454.0000	20,999.0000	(10.467)	0	0	0
23/05/2005	R204	2005/11/03	8.25	Put	Option on Bond Future	43,418.0000	46,564.0000	7.246	0	0	0

**Grand Total:** **4,418**