

Derivatives High/Low Report

High/Low for 24/05/2005

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
24/05/2005	GOVI 2005/08/04			jGovi	218.5420	218.6580	0.053	0.0000	0.0000	17
24/05/2005	GOVI 2005/08/04	224.00	Put	jGovi	80,096.0000	78,702.0000	(1.740)	0	0	0
24/05/2005	GOVI 2005/08/04	224.00	Call	jGovi	25,516.0000	25,282.0000	(0.917)	0	0	0
24/05/2005	GOVI 2005/11/03			jGovi	222.2790	222.4010	0.055	0.0000	0.0000	0
24/05/2005	GOVI 2005/11/03	228.00	Put	jGovi	74,946.0000	73,719.0000	(1.637)	0	0	0
24/05/2005	GOVI 2005/11/03	228.00	Call	jGovi	17,736.0000	17,729.0000	(0.039)	0	0	0
24/05/2005	J152 2006/02/28			jSwap	7.1158	7.1016	(0.201)	0.0000	0.0000	0
24/05/2005	J153 2010/08/31			jSwap	8.3102	8.2815	(0.344)	0.0000	0.0000	0
24/05/2005	J157 2015/09/15			jSwap	8.6024	8.5734	(0.337)	0.0000	0.0000	0
24/05/2005	J186 2026/12/21			jSwap	8.2390	8.2226	(0.200)	0.0000	0.0000	0
24/05/2005	J194 2008/02/28			jSwap	7.7465	7.7108	(0.460)	0.0000	0.0000	0
24/05/2005	J201 2014/12/22			jSwap	8.5636	8.5312	(0.379)	0.0000	0.0000	0
24/05/2005	J203 2017/09/15			jSwap	8.5582	8.5435	(0.172)	0.0000	0.0000	0
24/05/2005	J204 2018/12/21			jSwap	8.5021	8.4782	(0.281)	0.0000	0.0000	0
24/05/2005	JBAR 2005/03/16			jBar	6.9430	6.9430	-	0.0000	0.0000	0

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24/05/2005	JFRA	2005/08/04			jFra	6.8770	6.8590	(0.262)	0.0000	0.0000	1,000
24/05/2005	JFRA	2005/08/04	7.25	Put	Option on jFra	1,017.0000	1,050.0000	3.245	0	0	0
24/05/2005	JFRA	2005/08/04	7.25	Call	Option on jFra	103.0000	91.0000	(11.650)	0	0	0
24/05/2005	JFRA	2005/11/03			jFra	6.8580	6.8310	(0.394)	0.0000	0.0000	1,000
24/05/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	448.0000	418.0000	(6.696)	0	0	0
24/05/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	1,409.0000	1,445.0000	2.555	0	0	0
24/05/2005	JFRA	2006/02/02			jFra	7.0770	7.0420	(0.495)	0.0000	0.0000	0
24/05/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	1,103.0000	1,053.0000	(4.533)	0	0	0
24/05/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,527.0000	1,562.0000	2.292	0	0	0
24/05/2005	JFRA	2006/05/04			jFra	7.3060	7.3040	(0.027)	0.0000	0.0000	0
24/05/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	1,249.0000	1,234.0000	(1.201)	0	0	0
24/05/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,998.0000	1,978.0000	(1.001)	0	0	0
24/05/2005	JFRA	2006/08/03			jFra	7.6400	7.5830	(0.746)	0.0000	0.0000	0
24/05/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	1,171.0000	1,204.0000	2.818	0	0	0
24/05/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	2,737.0000	2,631.0000	(3.873)	0	0	0
24/05/2005	JFRA	2006/11/02			jFra	7.8900	7.8200	(0.887)	0.0000	0.0000	750
24/05/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	1,122.0000	1,166.0000	3.922	0	0	0
24/05/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	3,299.0000	3,171.0000	(3.880)	0	0	0
24/05/2005	JFRA	2007/02/01			jFra	8.1600	8.0900	(0.858)	0.0000	0.0000	250
24/05/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,513.0000	1,543.0000	1.983	0	0	0
24/05/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	3,126.0000	2,985.0000	(4.511)	0	0	0
24/05/2005	JFRA	2007/05/03			jFra	8.6010	8.3830	(2.535)	0.0000	0.0000	0
24/05/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,526.0000	1,683.0000	10.288	0	0	0
24/05/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	4,213.0000	3,840.0000	(8.854)	0	0	0
24/05/2005	JFRA	2007/08/02			jFra	8.8240	8.5960	(2.584)	0.0000	0.0000	0
24/05/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	5,005.0000	4,588.0000	(8.332)	0	0	0
24/05/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	1,774.0000	1,913.0000	7.835	0	0	0

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24/05/2005	JFRA	2007/11/01			jFra	8.8760	8.7100	(1.870)	0.0000	0.0000	0
24/05/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	1,947.0000	2,056.0000	5.598	0	0	0
24/05/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	5,554.0000	5,229.0000	(5.852)	0	0	0
24/05/2005	JN02	2005/08/04			jNote	7.5260	7.4660	(0.797)	0.0000	0.0000	0
24/05/2005	JN02	2005/08/04	7.50	Put	Option on jNote	4,736.0000	5,201.0000	9.818	0	0	0
24/05/2005	JN02	2005/08/04	7.50	Call	Option on jNote	5,214.0000	4,577.0000	(12.217)	0	0	0
24/05/2005	JN02	2005/11/03			jNote	7.7650	7.6800	(1.095)	0.0000	0.0000	0
24/05/2005	JN02	2005/11/03	7.50	Call	Option on jNote	10,792.0000	9,777.0000	(9.405)	0	0	0
24/05/2005	JN02	2005/11/03	7.50	Put	Option on jNote	5,922.0000	6,468.0000	9.220	0	0	0
24/05/2005	JN05	2005/08/04			jNote	8.3150	8.2840	(0.373)	0.0000	0.0000	0
24/05/2005	JN05	2005/08/04	8.00	Put	Option on jNote	5,568.0000	5,823.0000	4.580	0	0	0
24/05/2005	JN05	2005/08/04	8.00	Call	Option on jNote	18,463.0000	17,464.0000	(5.411)	0	0	0
24/05/2005	JN05	2005/11/03			jNote	8.4420	8.4070	(0.415)	0.0000	0.0000	0
24/05/2005	JN05	2005/11/03	8.00	Put	Option on jNote	9,129.0000	9,430.0000	3.297	0	0	0
24/05/2005	JN05	2005/11/03	8.00	Call	Option on jNote	27,155.0000	26,050.0000	(4.069)	0	0	0
24/05/2005	JN10	2005/08/04			jNote	8.5820	8.5510	(0.361)	0.0000	0.0000	0
24/05/2005	JN10	2005/08/04	8.00	Call	Option on jNote	42,964.0000	41,159.0000	(4.201)	0	0	0
24/05/2005	JN10	2005/08/04	8.00	Put	Option on jNote	3,842.0000	4,054.0000	5.518	0	0	0
24/05/2005	JN10	2005/11/03			jNote	8.6430	8.6140	(0.336)	0.0000	0.0000	0
24/05/2005	JN10	2005/11/03	8.00	Put	Option on jNote	9,516.0000	9,775.0000	2.722	0	0	0
24/05/2005	JN10	2005/11/03	8.00	Call	Option on jNote	52,552.0000	50,945.0000	(3.058)	0	0	0
24/05/2005	JROD	2005/05/31			jRod	6.9890	6.9890	-	0.0000	0.0000	0
24/05/2005	JROD	2005/06/30			jRod	6.8860	6.8840	(0.029)	0.0000	0.0000	0
24/05/2005	JROD	2005/07/29			jRod	6.8850	6.8800	(0.073)	0.0000	0.0000	0

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24/05/2005	JROD	2005/08/31			jRod	6.9730	6.9700	(0.043)	0.0000	0.0000	0
24/05/2005	JROD	2005/09/30			jRod	6.9230	6.9190	(0.058)	0.0000	0.0000	0
24/05/2005	JROD	2005/10/31			jRod	6.9160	6.9130	(0.043)	0.0000	0.0000	0
24/05/2005	JROD	2005/11/30			jRod	6.9660	6.9660	-	0.0000	0.0000	0
24/05/2005	JROD	2005/12/30			jRod	6.9400	6.9400	-	0.0000	0.0000	0
24/05/2005	JROD	2006/01/31			jRod	6.9480	6.9480	-	0.0000	0.0000	0
24/05/2005	JROD	2006/02/28			jRod	6.9860	6.9860	-	0.0000	0.0000	0
24/05/2005	JROD	2006/03/31			jRod	6.9760	6.9750	(0.014)	0.0000	0.0000	0
24/05/2005	JROD	2006/04/28			jRod	6.9870	6.9850	(0.029)	0.0000	0.0000	0
24/05/2005	JROD	2006/05/31			jRod	7.0170	7.0140	(0.043)	0.0000	0.0000	0
24/05/2005	R152	2005/08/04			Bond Future	6.7360	6.7510	0.223	0.0000	0.0000	0
24/05/2005	R152	2005/08/04	7.75	Call	Option on Bond Future	5,612.0000	5,529.0000	(1.479)	0	0	0
24/05/2005	R152	2005/08/04	7.75	Put	Option on Bond Future	25.0000	25.0000	-	0	0	0
24/05/2005	R152	2005/11/03			Bond Future	6.6400	6.6620	0.331	0.0000	0.0000	0
24/05/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	934.0000	959.0000	2.677	0	0	0
24/05/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	1,277.0000	1,234.0000	(3.367)	0	0	0
24/05/2005	R153	2005/08/04			Bond Future	8.0720	8.0610	(0.136)	0.0000	0.0000	0
24/05/2005	R153	2005/08/04	8.75	Call	Option on Bond Future	32,877.0000	33,223.0000	1.052	0	0	0
24/05/2005	R153	2005/08/04	9.00	Put	Option on Bond Future	1,009.0000	919.0000	(8.920)	0	0	0
24/05/2005	R153	2005/08/04	8.75	Put	Option on Bond Future	2,246.0000	2,087.0000	(7.079)	0	0	0
24/05/2005	R153	2005/08/04	9.00	Call	Option on Bond Future	42,682.0000	43,097.0000	0.972	0	0	0
24/05/2005	R153	2005/08/04	7.75	Call	Option on Bond Future	5,919.0000	5,940.0000	0.355	0	0	0
24/05/2005	R153	2005/08/04	7.75	Put	Option on Bond Future	20,825.0000	20,341.0000	(2.324)	0	0	0

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24/05/2005	R153	2005/08/04	9.25	Put	Option on Bond Future	406.0000	361.0000	(11.084)	0	0	0
24/05/2005	R153	2005/08/04	9.25	Call	Option on Bond Future	52,988.0000	53,449.0000	0.870	0	0	0
24/05/2005	R153	2005/08/04	8.25	Put	Option on Bond Future	8,184.0000	7,842.0000	(4.179)	0	0	0
24/05/2005	R153	2005/08/04	8.25	Call	Option on Bond Future	16,324.0000	16,487.0000	0.999	0	0	0
24/05/2005	R153	2005/11/03			Bond Future	8.1530	8.1400	(0.159)	0.0000	0.0000	0
24/05/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	28,010.0000	27,465.0000	(1.946)	0	0	0
24/05/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	10,217.0000	10,241.0000	0.235	0	0	0
24/05/2005	R157	2005/08/04			Bond Future	8.5070	8.4960	(0.129)	0.0000	0.0000	1
24/05/2005	R157	2005/08/04	7.75	Call	Option on Bond Future	2,722.0000	2,757.0000	1.286	0	0	200
24/05/2005	R157	2005/08/04	9.25	Call	Option on Bond Future	63,872.0000	64,533.0000	1.035	0	0	0
24/05/2005	R157	2005/08/04	8.25	Put	Option on Bond Future	33,915.0000	33,199.0000	(2.111)	0	0	200
24/05/2005	R157	2005/08/04	8.25	Call	Option on Bond Future	12,708.0000	12,891.0000	1.440	0	0	0
24/05/2005	R157	2005/08/04	8.75	Put	Option on Bond Future	14,306.0000	13,841.0000	(3.250)	0	0	400
24/05/2005	R157	2005/08/04	8.75	Call	Option on Bond Future	33,940.0000	34,374.0000	1.279	0	0	0
24/05/2005	R157	2005/08/04	8.00	Call	Option on Bond Future	6,411.0000	6,502.0000	1.419	0	0	0
24/05/2005	R157	2005/08/04	8.00	Put	Option on Bond Future	48,694.0000	47,886.0000	(1.659)	0	0	0
24/05/2005	R157	2005/08/04	7.75	Put	Option on Bond Future	66,532.0000	65,668.0000	(1.299)	0	0	0
24/05/2005	R157	2005/08/04	9.00	Call	Option on Bond Future	48,092.0000	48,649.0000	1.158	0	0	0
24/05/2005	R157	2005/08/04	9.00	Put	Option on Bond Future	8,673.0000	8,331.0000	(3.943)	0	0	500
24/05/2005	R157	2005/08/04	9.25	Put	Option on Bond Future	5,077.0000	4,839.0000	(4.688)	0	0	100
24/05/2005	R157	2005/11/03			Bond Future	8.5730	8.5620	(0.128)	0.0000	0.0000	0
24/05/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	13,054.0000	13,066.0000	0.092	0	0	0
24/05/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	59,780.0000	58,916.0000	(1.445)	0	0	0
24/05/2005	R186	2005/08/04			Bond Future	7.9390	7.9290	(0.126)	0.0000	0.0000	0
24/05/2005	R186	2005/08/04	7.25	Put	Option on Bond Future	100,374.0000	98,994.0000	(1.375)	0	0	0
24/05/2005	R186	2005/08/04	7.25	Call	Option on Bond Future	11,432.0000	11,276.0000	(1.365)	0	0	0
24/05/2005	R186	2005/11/03			Bond Future	7.9650	7.9540	(0.138)	0.0000	0.0000	0
24/05/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	27,555.0000	27,354.0000	(0.729)	0	0	0
24/05/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	119,109.0000	117,572.0000	(1.290)	0	0	0
24/05/2005	R194	2005/08/04			Bond Future	7.6820	7.6710	(0.143)	0.0000	0.0000	0

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24/05/2005	R194	2005/08/04	7.50	Put	Option on Bond Future	8,942.0000	8,726.0000	(2.416)	0	0	0
24/05/2005	R194	2005/08/04	7.50	Call	Option on Bond Future	4,637.0000	4,681.0000	0.949	0	0	0
24/05/2005	R194	2005/11/03			Bond Future	7.7800	7.7670	(0.167)	0.0000	0.0000	0
24/05/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	12,808.0000	12,574.0000	(1.827)	0	0	0
24/05/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	6,792.0000	6,835.0000	0.633	0	0	0
24/05/2005	R201	2005/08/04			Bond Future	8.5430	8.5320	(0.129)	0.0000	0.0000	0
24/05/2005	R201	2005/08/04	8.00	Call	Option on Bond Future	4,165.0000	4,162.0000	(0.072)	0	0	0
24/05/2005	R201	2005/08/04	8.00	Put	Option on Bond Future	39,789.0000	39,080.0000	(1.782)	0	0	0
24/05/2005	R201	2005/11/03			Bond Future	8.6070	8.5960	(0.128)	0.0000	0.0000	0
24/05/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	9,523.0000	9,518.0000	(0.053)	0	0	0
24/05/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	48,523.0000	47,828.0000	(1.432)	0	0	0
24/05/2005	R203	2005/08/04			Bond Future	8.5390	8.5290	(0.117)	0.0000	0.0000	0
24/05/2005	R203	2005/08/04	8.00	Put	Option on Bond Future	46,442.0000	45,662.0000	(1.680)	0	0	0
24/05/2005	R203	2005/08/04	8.00	Call	Option on Bond Future	5,744.0000	5,699.0000	(0.783)	0	0	0
24/05/2005	R203	2005/11/03			Bond Future	8.5940	8.5820	(0.140)	0.0000	0.0000	0
24/05/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	57,063.0000	56,191.0000	(1.528)	0	0	0
24/05/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	12,875.0000	12,870.0000	(0.039)	0	0	0
24/05/2005	R204	2005/08/04			Bond Future	8.5330	8.5170	(0.188)	0.0000	0.0000	0
24/05/2005	R204	2005/08/04	8.25	Put	Option on Bond Future	34,071.0000	32,978.0000	(3.208)	0	0	0
24/05/2005	R204	2005/08/04	8.25	Call	Option on Bond Future	12,067.0000	12,200.0000	1.102	0	0	0
24/05/2005	R204	2005/11/03			Bond Future	8.5830	8.5670	(0.186)	0.0000	0.0000	0
24/05/2005	R204	2005/11/03	8.25	Put	Option on Bond Future	46,564.0000	45,462.0000	(2.367)	0	0	0
24/05/2005	R204	2005/11/03	8.25	Call	Option on Bond Future	20,999.0000	21,104.0000	0.500	0	0	0

Grand Total: **4,418**