



# Derivatives High/Low Report

High/Low for 25/05/2005

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
25/05/2005	GOVI 2005/08/04			jGovi	218.6580	219.4090	0.343	0.0000	0.0000	17
25/05/2005	GOVI 2005/08/04	224.00	Call	jGovi	25,282.0000	27,142.0000	7.357	0	0	0
25/05/2005	GOVI 2005/08/04	224.00	Put	jGovi	78,702.0000	73,052.0000	(7.179)	0	0	0
25/05/2005	GOVI 2005/11/03			jGovi	222.4010	223.1570	0.340	0.0000	0.0000	0
25/05/2005	GOVI 2005/11/03	228.00	Put	jGovi	73,719.0000	68,215.0000	(7.466)	0	0	0
25/05/2005	GOVI 2005/11/03	228.00	Call	jGovi	17,729.0000	19,785.0000	11.597	0	0	0
25/05/2005	J152 2006/02/28			jSwap	7.1016	7.0923	(0.131)	0.0000	0.0000	0
25/05/2005	J153 2010/08/31			jSwap	8.2815	8.2279	(0.647)	0.0000	0.0000	0
25/05/2005	J157 2015/09/15			jSwap	8.5734	8.5253	(0.561)	0.0000	0.0000	0
25/05/2005	J186 2026/12/21			jSwap	8.2226	8.1707	(0.631)	0.0000	0.0000	0
25/05/2005	J194 2008/02/28			jSwap	7.7108	7.6692	(0.540)	0.0000	0.0000	0
25/05/2005	J201 2014/12/22			jSwap	8.5312	8.4835	(0.559)	0.0000	0.0000	0
25/05/2005	J203 2017/09/15			jSwap	8.5435	8.4887	(0.641)	0.0000	0.0000	0
25/05/2005	J204 2018/12/21			jSwap	8.4782	8.4280	(0.593)	0.0000	0.0000	0
25/05/2005	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
25/05/2005	JFRA	2005/08/04			jFra	6.8590	6.8550	(0.058)	0.0000	0.0000	1,000
25/05/2005	JFRA	2005/08/04	7.25	Call	Option on jFra	91.0000	86.0000	(5.495)	0	0	0
25/05/2005	JFRA	2005/08/04	7.25	Put	Option on jFra	1,050.0000	1,054.0000	0.381	0	0	0
25/05/2005	JFRA	2005/11/03			jFra	6.8310	6.8100	(0.307)	0.0000	0.0000	1,000
25/05/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	418.0000	395.0000	(5.502)	0	0	0
25/05/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	1,445.0000	1,474.0000	2.007	0	0	0
25/05/2005	JFRA	2006/02/02			jFra	7.0420	7.0020	(0.568)	0.0000	0.0000	0
25/05/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,562.0000	1,609.0000	3.009	0	0	0
25/05/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	1,053.0000	1,001.0000	(4.938)	0	0	0
25/05/2005	JFRA	2006/05/04			jFra	7.3040	7.2640	(0.548)	0.0000	0.0000	0
25/05/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,978.0000	1,912.0000	(3.337)	0	0	0
25/05/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	1,234.0000	1,266.0000	2.593	0	0	0
25/05/2005	JFRA	2006/08/03			jFra	7.5830	7.5310	(0.686)	0.0000	0.0000	0
25/05/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	1,204.0000	1,243.0000	3.239	0	0	0
25/05/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	2,631.0000	2,542.0000	(3.383)	0	0	0
25/05/2005	JFRA	2006/11/02			jFra	7.8200	7.8200	-	0.0000	0.0000	750
25/05/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	3,171.0000	3,165.0000	(0.189)	0	0	0
25/05/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	1,166.0000	1,160.0000	(0.515)	0	0	0
25/05/2005	JFRA	2007/02/01			jFra	8.0900	8.0900	-	0.0000	0.0000	250
25/05/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	2,985.0000	2,973.0000	(0.402)	0	0	0
25/05/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,543.0000	1,532.0000	(0.713)	0	0	0
25/05/2005	JFRA	2007/05/03			jFra	8.3830	8.2390	(1.718)	0.0000	0.0000	0
25/05/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,683.0000	1,794.0000	6.595	0	0	0
25/05/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	3,840.0000	3,600.0000	(6.250)	0	0	0
25/05/2005	JFRA	2007/08/02			jFra	8.5960	8.4220	(2.024)	0.0000	0.0000	0
25/05/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	1,913.0000	2,037.0000	6.482	0	0	0
25/05/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	4,588.0000	4,288.0000	(6.539)	0	0	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
25/05/2005	JFRA	2007/11/01			jFra	8.7100	8.5320	(2.044)	0.0000	0.0000	0
25/05/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	2,056.0000	2,189.0000	6.469	0	0	0
25/05/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	5,229.0000	4,898.0000	(6.330)	0	0	0
25/05/2005	JN02	2005/08/04			jNote	7.4660	7.4300	(0.482)	0.0000	0.0000	0
25/05/2005	JN02	2005/08/04	7.50	Put	Option on jNote	5,201.0000	5,496.0000	5.672	0	0	0
25/05/2005	JN02	2005/08/04	7.50	Call	Option on jNote	4,577.0000	4,197.0000	(8.302)	0	0	0
25/05/2005	JN02	2005/11/03			jNote	7.6800	7.6230	(0.742)	0.0000	0.0000	0
25/05/2005	JN02	2005/11/03	7.50	Put	Option on jNote	6,468.0000	6,860.0000	6.061	0	0	0
25/05/2005	JN02	2005/11/03	7.50	Call	Option on jNote	9,777.0000	9,123.0000	(6.689)	0	0	0
25/05/2005	JN05	2005/08/04			jNote	8.2840	8.2250	(0.712)	0.0000	0.0000	0
25/05/2005	JN05	2005/08/04	8.00	Put	Option on jNote	5,823.0000	6,549.0000	12.468	0	0	0
25/05/2005	JN05	2005/08/04	8.00	Call	Option on jNote	17,464.0000	15,785.0000	(9.614)	0	0	0
25/05/2005	JN05	2005/11/03			jNote	8.4070	8.3470	(0.714)	0.0000	0.0000	0
25/05/2005	JN05	2005/11/03	8.00	Put	Option on jNote	9,430.0000	10,187.0000	8.028	0	0	0
25/05/2005	JN05	2005/11/03	8.00	Call	Option on jNote	26,050.0000	24,379.0000	(6.415)	0	0	0
25/05/2005	JN10	2005/08/04			jNote	8.5510	8.5000	(0.596)	0.0000	0.0000	0
25/05/2005	JN10	2005/08/04	8.00	Call	Option on jNote	41,159.0000	38,349.0000	(6.827)	0	0	0
25/05/2005	JN10	2005/08/04	8.00	Put	Option on jNote	4,054.0000	4,600.0000	13.468	0	0	0
25/05/2005	JN10	2005/11/03			jNote	8.6140	8.5610	(0.615)	0.0000	0.0000	0
25/05/2005	JN10	2005/11/03	8.00	Call	Option on jNote	50,945.0000	48,288.0000	(5.215)	0	0	0
25/05/2005	JN10	2005/11/03	8.00	Put	Option on jNote	9,775.0000	10,580.0000	8.235	0	0	0
25/05/2005	JROD	2005/05/31			jRod	6.9890	6.9880	(0.014)	0.0000	0.0000	0
25/05/2005	JROD	2005/06/30			jRod	6.8840	6.8780	(0.087)	0.0000	0.0000	0
25/05/2005	JROD	2005/07/29			jRod	6.8800	6.8770	(0.044)	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
25/05/2005	JROD	2005/08/31			jRod	6.9700	6.9710	0.014	0.0000	0.0000	0
25/05/2005	JROD	2005/09/30			jRod	6.9190	6.9220	0.043	0.0000	0.0000	0
25/05/2005	JROD	2005/10/31			jRod	6.9130	6.9140	0.014	0.0000	0.0000	0
25/05/2005	JROD	2005/11/30			jRod	6.9660	6.9650	(0.014)	0.0000	0.0000	0
25/05/2005	JROD	2005/12/30			jRod	6.9400	6.9380	(0.029)	0.0000	0.0000	0
25/05/2005	JROD	2006/01/31			jRod	6.9480	6.9450	(0.043)	0.0000	0.0000	0
25/05/2005	JROD	2006/02/28			jRod	6.9860	6.9840	(0.029)	0.0000	0.0000	0
25/05/2005	JROD	2006/03/31			jRod	6.9750	6.9740	(0.014)	0.0000	0.0000	0
25/05/2005	JROD	2006/04/28			jRod	6.9850	6.9850	-	0.0000	0.0000	0
25/05/2005	JROD	2006/05/31			jRod	7.0140	7.0150	0.014	0.0000	0.0000	0
25/05/2005	R152	2005/08/04			Bond Future	6.7510	6.6990	(0.770)	0.0000	0.0000	0
25/05/2005	R152	2005/08/04	7.75	Put	Option on Bond Future	25.0000	17.0000	(32.000)	0	0	0
25/05/2005	R152	2005/08/04	7.75	Call	Option on Bond Future	5,529.0000	5,809.0000	5.064	0	0	0
25/05/2005	R152	2005/11/03			Bond Future	6.6620	6.5810	(1.216)	0.0000	0.0000	0
25/05/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	959.0000	831.0000	(13.347)	0	0	0
25/05/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	1,234.0000	1,358.0000	10.049	0	0	0
25/05/2005	R153	2005/08/04			Bond Future	8.0610	7.9850	(0.943)	0.0000	0.0000	0
25/05/2005	R153	2005/08/04	7.75	Put	Option on Bond Future	20,341.0000	17,862.0000	(12.187)	0	0	0
25/05/2005	R153	2005/08/04	7.75	Call	Option on Bond Future	5,940.0000	6,960.0000	17.172	0	0	0
25/05/2005	R153	2005/08/04	8.75	Put	Option on Bond Future	2,087.0000	1,562.0000	(25.156)	0	0	0
25/05/2005	R153	2005/08/04	8.25	Call	Option on Bond Future	16,487.0000	18,578.0000	12.683	0	0	0
25/05/2005	R153	2005/08/04	8.25	Put	Option on Bond Future	7,842.0000	6,434.0000	(17.955)	0	0	0
25/05/2005	R153	2005/08/04	8.75	Call	Option on Bond Future	33,223.0000	36,197.0000	8.952	0	0	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
25/05/2005	R153	2005/08/04	9.00	Call	Option on Bond Future	43,097.0000	46,329.0000	7.499	0	0	0
25/05/2005	R153	2005/08/04	9.00	Put	Option on Bond Future	919.0000	652.0000	(29.053)	0	0	0
25/05/2005	R153	2005/08/04	9.25	Call	Option on Bond Future	53,449.0000	56,828.0000	6.322	0	0	0
25/05/2005	R153	2005/08/04	9.25	Put	Option on Bond Future	361.0000	241.0000	(33.241)	0	0	0
25/05/2005	R153	2005/11/03			Bond Future	8.1400	8.0600	(0.983)	0.0000	0.0000	0
25/05/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	27,465.0000	25,080.0000	(8.684)	0	0	0
25/05/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	10,241.0000	11,364.0000	10.966	0	0	0
25/05/2005	R157	2005/08/04			Bond Future	8.4960	8.4220	(0.871)	0.0000	0.0000	1
25/05/2005	R157	2005/08/04	7.75	Call	Option on Bond Future	2,757.0000	3,513.0000	27.421	0	0	200
25/05/2005	R157	2005/08/04	7.75	Put	Option on Bond Future	65,668.0000	60,360.0000	(8.083)	0	0	0
25/05/2005	R157	2005/08/04	8.75	Call	Option on Bond Future	34,374.0000	38,219.0000	11.186	0	0	0
25/05/2005	R157	2005/08/04	9.25	Call	Option on Bond Future	64,533.0000	69,635.0000	7.906	0	0	0
25/05/2005	R157	2005/08/04	9.00	Put	Option on Bond Future	8,331.0000	6,821.0000	(18.125)	0	0	500
25/05/2005	R157	2005/08/04	8.00	Put	Option on Bond Future	47,886.0000	43,257.0000	(9.667)	0	0	0
25/05/2005	R157	2005/08/04	8.00	Call	Option on Bond Future	6,502.0000	7,937.0000	22.070	0	0	0
25/05/2005	R157	2005/08/04	9.00	Call	Option on Bond Future	48,649.0000	53,203.0000	9.361	0	0	0
25/05/2005	R157	2005/08/04	9.25	Put	Option on Bond Future	4,839.0000	3,877.0000	(19.880)	0	0	100
25/05/2005	R157	2005/08/04	8.75	Put	Option on Bond Future	13,841.0000	11,622.0000	(16.032)	0	0	400
25/05/2005	R157	2005/08/04	8.25	Put	Option on Bond Future	33,199.0000	29,449.0000	(11.296)	0	0	200
25/05/2005	R157	2005/08/04	8.25	Call	Option on Bond Future	12,891.0000	15,205.0000	17.951	0	0	0
25/05/2005	R157	2005/11/03			Bond Future	8.5620	8.4850	(0.899)	0.0000	0.0000	0
25/05/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	58,916.0000	54,333.0000	(7.779)	0	0	0
25/05/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	13,066.0000	14,640.0000	12.047	0	0	0
25/05/2005	R186	2005/08/04			Bond Future	7.9290	7.8670	(0.782)	0.0000	0.0000	0
25/05/2005	R186	2005/08/04	7.25	Call	Option on Bond Future	11,276.0000	12,566.0000	11.440	0	0	0
25/05/2005	R186	2005/08/04	7.25	Put	Option on Bond Future	98,994.0000	92,642.0000	(6.417)	0	0	0
25/05/2005	R186	2005/11/03			Bond Future	7.9540	7.8910	(0.792)	0.0000	0.0000	0
25/05/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	27,354.0000	29,293.0000	7.089	0	0	0
25/05/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	117,572.0000	111,820.0000	(4.892)	0	0	0
25/05/2005	R194	2005/08/04			Bond Future	7.6710	7.5920	(1.030)	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
25/05/2005	R194	2005/08/04	7.50	Put	Option on Bond Future	8,726.0000	7,555.0000	(13.420)	0	0	0
25/05/2005	R194	2005/08/04	7.50	Call	Option on Bond Future	4,681.0000	5,376.0000	14.847	0	0	0
25/05/2005	R194	2005/11/03			Bond Future	7.7670	7.6800	(1.120)	0.0000	0.0000	0
25/05/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	12,574.0000	11,383.0000	(9.472)	0	0	0
25/05/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	6,835.0000	7,510.0000	9.876	0	0	0
25/05/2005	R201	2005/08/04			Bond Future	8.5320	8.4630	(0.809)	0.0000	0.0000	0
25/05/2005	R201	2005/08/04	8.00	Put	Option on Bond Future	39,080.0000	35,418.0000	(9.371)	0	0	0
25/05/2005	R201	2005/08/04	8.00	Call	Option on Bond Future	4,162.0000	4,942.0000	18.741	0	0	0
25/05/2005	R201	2005/11/03			Bond Future	8.5960	8.5240	(0.838)	0.0000	0.0000	0
25/05/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	47,828.0000	44,384.0000	(7.201)	0	0	0
25/05/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	9,518.0000	10,604.0000	11.410	0	0	0
25/05/2005	R203	2005/08/04			Bond Future	8.5290	8.4600	(0.809)	0.0000	0.0000	0
25/05/2005	R203	2005/08/04	8.00	Call	Option on Bond Future	5,699.0000	6,667.0000	16.985	0	0	0
25/05/2005	R203	2005/08/04	8.00	Put	Option on Bond Future	45,662.0000	41,539.0000	(9.029)	0	0	0
25/05/2005	R203	2005/11/03			Bond Future	8.5820	8.5120	(0.816)	0.0000	0.0000	0
25/05/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	12,870.0000	14,164.0000	10.054	0	0	0
25/05/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	56,191.0000	52,408.0000	(6.732)	0	0	0
25/05/2005	R204	2005/08/04			Bond Future	8.5170	8.4440	(0.857)	0.0000	0.0000	0
25/05/2005	R204	2005/08/04	8.25	Put	Option on Bond Future	32,978.0000	29,193.0000	(11.477)	0	0	0
25/05/2005	R204	2005/08/04	8.25	Call	Option on Bond Future	12,200.0000	14,035.0000	15.041	0	0	0
25/05/2005	R204	2005/11/03			Bond Future	8.5670	8.4910	(0.887)	0.0000	0.0000	0
25/05/2005	R204	2005/11/03	8.25	Put	Option on Bond Future	45,462.0000	41,767.0000	(8.128)	0	0	0
25/05/2005	R204	2005/11/03	8.25	Call	Option on Bond Future	21,104.0000	23,172.0000	9.799	0	0	0

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