



Derivatives High/Low Report

High/Low for 26/05/2005

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
26/05/2005	GOVI 2005/08/04			jGovi	219.4090	218.9850	(0.193)	0.0000	0.0000	17
26/05/2005	GOVI 2005/08/04	224.00	Call	jGovi	27,142.0000	25,398.0000	(6.425)	0	0	0
26/05/2005	GOVI 2005/08/04	224.00	Put	jGovi	73,052.0000	75,548.0000	3.417	0	0	0
26/05/2005	GOVI 2005/11/03			jGovi	223.1570	222.7330	(0.190)	0.0000	0.0000	0
26/05/2005	GOVI 2005/11/03	228.00	Put	jGovi	68,215.0000	70,893.0000	3.926	0	0	0
26/05/2005	GOVI 2005/11/03	228.00	Call	jGovi	19,785.0000	18,223.0000	(7.895)	0	0	0
26/05/2005	J152 2006/02/28			jSwap	7.0923	7.0920	(0.004)	0.0000	0.0000	0
26/05/2005	J153 2010/08/31			jSwap	8.2279	8.2263	(0.019)	0.0000	0.0000	0
26/05/2005	J157 2015/09/15			jSwap	8.5253	8.5324	0.083	0.0000	0.0000	0
26/05/2005	J186 2026/12/21			jSwap	8.1707	8.1960	0.309	0.0000	0.0000	0
26/05/2005	J194 2008/02/28			jSwap	7.6692	7.6635	(0.073)	0.0000	0.0000	0
26/05/2005	J201 2014/12/22			jSwap	8.4835	8.4895	0.072	0.0000	0.0000	0
26/05/2005	J203 2017/09/15			jSwap	8.4887	8.5031	0.169	0.0000	0.0000	0
26/05/2005	J204 2018/12/21			jSwap	8.4280	8.4387	0.127	0.0000	0.0000	0
26/05/2005	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
26/05/2005	JFRA	2005/08/04			jFra	6.8550	6.8570	0.029	0.0000	0.0000	1,000
26/05/2005	JFRA	2005/08/04	7.25	Put	Option on jFra	1,054.0000	1,046.0000	(0.759)	0	0	0
26/05/2005	JFRA	2005/08/04	7.25	Call	Option on jFra	86.0000	83.0000	(3.488)	0	0	0
26/05/2005	JFRA	2005/11/03			jFra	6.8100	6.8070	(0.044)	0.0000	0.0000	1,000
26/05/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	1,474.0000	1,470.0000	(0.271)	0	0	0
26/05/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	395.0000	384.0000	(2.785)	0	0	0
26/05/2005	JFRA	2006/02/02			jFra	7.0020	7.0110	0.129	0.0000	0.0000	0
26/05/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	1,001.0000	999.0000	(0.200)	0	0	0
26/05/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,609.0000	1,584.0000	(1.554)	0	0	0
26/05/2005	JFRA	2006/05/04			jFra	7.2640	7.2600	(0.055)	0.0000	0.0000	0
26/05/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,912.0000	1,897.0000	(0.785)	0	0	0
26/05/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	1,266.0000	1,260.0000	(0.474)	0	0	0
26/05/2005	JFRA	2006/08/03			jFra	7.5310	7.5310	-	0.0000	0.0000	0
26/05/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	1,243.0000	1,233.0000	(0.805)	0	0	0
26/05/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	2,542.0000	2,532.0000	(0.393)	0	0	0
26/05/2005	JFRA	2006/11/02			jFra	7.8200	7.8300	0.128	0.0000	0.0000	750
26/05/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	1,160.0000	1,136.0000	(2.069)	0	0	0
26/05/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	3,165.0000	3,166.0000	0.032	0	0	0
26/05/2005	JFRA	2007/02/01			jFra	8.0900	8.1000	0.124	0.0000	0.0000	250
26/05/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,532.0000	1,510.0000	(1.436)	0	0	0
26/05/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	2,973.0000	2,976.0000	0.101	0	0	0
26/05/2005	JFRA	2007/05/03			jFra	8.2390	8.2310	(0.097)	0.0000	0.0000	0
26/05/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	3,600.0000	3,554.0000	(1.278)	0	0	0
26/05/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,794.0000	1,768.0000	(1.449)	0	0	0
26/05/2005	JFRA	2007/08/02			jFra	8.4220	8.4070	(0.178)	0.0000	0.0000	0
26/05/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	4,288.0000	4,236.0000	(1.213)	0	0	0
26/05/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	2,037.0000	2,021.0000	(0.785)	0	0	0

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26/05/2005	JFRA	2007/11/01			jFra	8.5320	8.5180	(0.164)	0.0000	0.0000	0
26/05/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	4,898.0000	4,849.0000	(1.000)	0	0	0
26/05/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	2,189.0000	2,178.0000	(0.503)	0	0	0
26/05/2005	JN02	2005/08/04			jNote	7.4300	7.4310	0.013	0.0000	0.0000	0
26/05/2005	JN02	2005/08/04	7.50	Call	Option on jNote	4,197.0000	4,152.0000	(1.072)	0	0	0
26/05/2005	JN02	2005/08/04	7.50	Put	Option on jNote	5,496.0000	5,415.0000	(1.474)	0	0	0
26/05/2005	JN02	2005/11/03			jNote	7.6230	7.6230	-	0.0000	0.0000	0
26/05/2005	JN02	2005/11/03	7.50	Call	Option on jNote	9,123.0000	9,054.0000	(0.756)	0	0	0
26/05/2005	JN02	2005/11/03	7.50	Put	Option on jNote	6,860.0000	6,791.0000	(1.006)	0	0	0
26/05/2005	JN05	2005/08/04			jNote	8.2250	8.2230	(0.024)	0.0000	0.0000	0
26/05/2005	JN05	2005/08/04	8.00	Put	Option on jNote	6,549.0000	6,446.0000	(1.573)	0	0	0
26/05/2005	JN05	2005/08/04	8.00	Call	Option on jNote	15,785.0000	15,600.0000	(1.172)	0	0	0
26/05/2005	JN05	2005/11/03			jNote	8.3470	8.3450	(0.024)	0.0000	0.0000	0
26/05/2005	JN05	2005/11/03	8.00	Put	Option on jNote	10,187.0000	10,080.0000	(1.050)	0	0	0
26/05/2005	JN05	2005/11/03	8.00	Call	Option on jNote	24,379.0000	24,191.0000	(0.771)	0	0	0
26/05/2005	JN10	2005/08/04			jNote	8.5000	8.5080	0.094	0.0000	0.0000	0
26/05/2005	JN10	2005/08/04	8.00	Put	Option on jNote	4,600.0000	4,339.0000	(5.674)	0	0	0
26/05/2005	JN10	2005/08/04	8.00	Call	Option on jNote	38,349.0000	38,622.0000	0.712	0	0	0
26/05/2005	JN10	2005/11/03			jNote	8.5610	8.5690	0.093	0.0000	0.0000	0
26/05/2005	JN10	2005/11/03	8.00	Call	Option on jNote	48,288.0000	48,497.0000	0.433	0	0	0
26/05/2005	JN10	2005/11/03	8.00	Put	Option on jNote	10,580.0000	10,257.0000	(3.053)	0	0	0
26/05/2005	JROD	2005/05/31			jRod	6.9880	6.9880	-	0.0000	0.0000	0
26/05/2005	JROD	2005/06/30			jRod	6.8780	6.8770	(0.015)	0.0000	0.0000	0
26/05/2005	JROD	2005/07/29			jRod	6.8770	6.8760	(0.015)	0.0000	0.0000	0

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26/05/2005	JROD	2005/08/31			jRod	6.9710	6.9700	(0.014)	0.0000	0.0000	0
26/05/2005	JROD	2005/09/30			jRod	6.9220	6.9200	(0.029)	0.0000	0.0000	0
26/05/2005	JROD	2005/10/31			jRod	6.9140	6.9110	(0.043)	0.0000	0.0000	0
26/05/2005	JROD	2005/11/30			jRod	6.9650	6.9630	(0.029)	0.0000	0.0000	0
26/05/2005	JROD	2005/12/30			jRod	6.9380	6.9360	(0.029)	0.0000	0.0000	0
26/05/2005	JROD	2006/01/31			jRod	6.9450	6.9430	(0.029)	0.0000	0.0000	0
26/05/2005	JROD	2006/02/28			jRod	6.9840	6.9820	(0.029)	0.0000	0.0000	0
26/05/2005	JROD	2006/03/31			jRod	6.9740	6.9720	(0.029)	0.0000	0.0000	0
26/05/2005	JROD	2006/04/28			jRod	6.9850	6.9830	(0.029)	0.0000	0.0000	0
26/05/2005	JROD	2006/05/31			jRod	7.0150	7.0140	(0.014)	0.0000	0.0000	0
26/05/2005	R152	2005/08/04			Bond Future	6.6990	6.7220	0.343	0.0000	0.0000	0
26/05/2005	R152	2005/08/04	7.75	Call	Option on Bond Future	5,809.0000	5,682.0000	(2.186)	0	0	0
26/05/2005	R152	2005/08/04	7.75	Put	Option on Bond Future	17.0000	17.0000	-	0	0	0
26/05/2005	R152	2005/11/03			Bond Future	6.5810	6.6110	0.456	0.0000	0.0000	0
26/05/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	831.0000	859.0000	3.369	0	0	0
26/05/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	1,358.0000	1,293.0000	(4.786)	0	0	0
26/05/2005	R153	2005/08/04			Bond Future	7.9850	8.0210	0.451	0.0000	0.0000	0
26/05/2005	R153	2005/08/04	7.75	Put	Option on Bond Future	17,862.0000	18,852.0000	5.542	0	0	0
26/05/2005	R153	2005/08/04	7.75	Call	Option on Bond Future	6,960.0000	6,291.0000	(9.612)	0	0	0
26/05/2005	R153	2005/08/04	8.25	Put	Option on Bond Future	6,434.0000	6,909.0000	7.383	0	0	0
26/05/2005	R153	2005/08/04	8.75	Call	Option on Bond Future	36,197.0000	34,680.0000	(4.191)	0	0	0
26/05/2005	R153	2005/08/04	8.75	Put	Option on Bond Future	1,562.0000	1,704.0000	9.091	0	0	0
26/05/2005	R153	2005/08/04	9.00	Call	Option on Bond Future	46,329.0000	44,733.0000	(3.445)	0	0	0

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26/05/2005	R153	2005/08/04	9.00	Put	Option on Bond Future	652.0000	715.0000	9.663	0	0	0
26/05/2005	R153	2005/08/04	8.25	Call	Option on Bond Future	18,578.0000	17,394.0000	(6.373)	0	0	0
26/05/2005	R153	2005/08/04	9.25	Call	Option on Bond Future	56,828.0000	55,193.0000	(2.877)	0	0	0
26/05/2005	R153	2005/08/04	9.25	Put	Option on Bond Future	241.0000	266.0000	10.373	0	0	0
26/05/2005	R153	2005/11/03			Bond Future	8.0600	8.0980	0.471	0.0000	0.0000	0
26/05/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	11,364.0000	10,656.0000	(6.230)	0	0	0
26/05/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	25,080.0000	26,041.0000	3.832	0	0	0
26/05/2005	R157	2005/08/04			Bond Future	8.4220	8.4630	0.487	0.0000	0.0000	1
26/05/2005	R157	2005/08/04	8.25	Call	Option on Bond Future	15,205.0000	13,744.0000	(9.609)	0	0	0
26/05/2005	R157	2005/08/04	7.75	Call	Option on Bond Future	3,513.0000	2,997.0000	(14.688)	0	0	200
26/05/2005	R157	2005/08/04	8.00	Call	Option on Bond Future	7,937.0000	6,992.0000	(11.906)	0	0	0
26/05/2005	R157	2005/08/04	8.00	Put	Option on Bond Future	43,257.0000	45,676.0000	5.592	0	0	0
26/05/2005	R157	2005/08/04	8.25	Put	Option on Bond Future	29,449.0000	31,352.0000	6.462	0	0	200
26/05/2005	R157	2005/08/04	8.75	Call	Option on Bond Future	38,219.0000	35,792.0000	(6.350)	0	0	0
26/05/2005	R157	2005/08/04	8.75	Put	Option on Bond Future	11,622.0000	12,559.0000	8.062	0	0	400
26/05/2005	R157	2005/08/04	9.00	Call	Option on Bond Future	53,203.0000	50,413.0000	(5.244)	0	0	0
26/05/2005	R157	2005/08/04	9.25	Call	Option on Bond Future	69,635.0000	66,624.0000	(4.324)	0	0	0
26/05/2005	R157	2005/08/04	7.75	Put	Option on Bond Future	60,360.0000	63,208.0000	4.718	0	0	0
26/05/2005	R157	2005/08/04	9.00	Put	Option on Bond Future	6,821.0000	7,395.0000	8.415	0	0	500
26/05/2005	R157	2005/08/04	9.25	Put	Option on Bond Future	3,877.0000	4,230.0000	9.105	0	0	100
26/05/2005	R157	2005/11/03			Bond Future	8.4850	8.5270	0.495	0.0000	0.0000	0
26/05/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	14,640.0000	13,477.0000	(7.944)	0	0	0
26/05/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	54,333.0000	56,534.0000	4.051	0	0	0
26/05/2005	R186	2005/08/04			Bond Future	7.8670	7.9170	0.636	0.0000	0.0000	0
26/05/2005	R186	2005/08/04	7.25	Call	Option on Bond Future	12,566.0000	10,908.0000	(13.194)	0	0	0
26/05/2005	R186	2005/08/04	7.25	Put	Option on Bond Future	92,642.0000	97,152.0000	4.868	0	0	0
26/05/2005	R186	2005/11/03			Bond Future	7.8910	7.9430	0.659	0.0000	0.0000	0
26/05/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	29,293.0000	26,952.0000	(7.992)	0	0	0
26/05/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	111,820.0000	115,832.0000	3.588	0	0	0
26/05/2005	R194	2005/08/04			Bond Future	7.5920	7.6030	0.145	0.0000	0.0000	0

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26/05/2005	R194	2005/08/04	7.50	Put	Option on Bond Future	7,555.0000	7,622.0000	0.887	0	0	0
26/05/2005	R194	2005/08/04	7.50	Call	Option on Bond Future	5,376.0000	5,183.0000	(3.590)	0	0	0
26/05/2005	R194	2005/11/03			Bond Future	7.6800	7.6900	0.130	0.0000	0.0000	0
26/05/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	7,510.0000	7,338.0000	(2.290)	0	0	0
26/05/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	11,383.0000	11,426.0000	0.378	0	0	0
26/05/2005	R201	2005/08/04			Bond Future	8.4630	8.5040	0.484	0.0000	0.0000	0
26/05/2005	R201	2005/08/04	8.00	Call	Option on Bond Future	4,942.0000	4,270.0000	(13.598)	0	0	0
26/05/2005	R201	2005/08/04	8.00	Put	Option on Bond Future	35,418.0000	37,389.0000	5.565	0	0	0
26/05/2005	R201	2005/11/03			Bond Future	8.5240	8.5660	0.493	0.0000	0.0000	0
26/05/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	44,384.0000	46,167.0000	4.017	0	0	0
26/05/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	10,604.0000	9,741.0000	(8.138)	0	0	0
26/05/2005	R203	2005/08/04			Bond Future	8.4600	8.5060	0.544	0.0000	0.0000	0
26/05/2005	R203	2005/08/04	8.00	Call	Option on Bond Future	6,667.0000	5,737.0000	(13.949)	0	0	0
26/05/2005	R203	2005/08/04	8.00	Put	Option on Bond Future	41,539.0000	44,007.0000	5.941	0	0	0
26/05/2005	R203	2005/11/03			Bond Future	8.5120	8.5590	0.552	0.0000	0.0000	0
26/05/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	14,164.0000	12,970.0000	(8.430)	0	0	0
26/05/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	52,408.0000	54,627.0000	4.234	0	0	0
26/05/2005	R204	2005/08/04			Bond Future	8.4440	8.4950	0.604	0.0000	0.0000	0
26/05/2005	R204	2005/08/04	8.25	Put	Option on Bond Future	29,193.0000	31,443.0000	7.707	0	0	0
26/05/2005	R204	2005/08/04	8.25	Call	Option on Bond Future	14,035.0000	12,353.0000	(11.984)	0	0	0
26/05/2005	R204	2005/11/03			Bond Future	8.4910	8.5430	0.612	0.0000	0.0000	0
26/05/2005	R204	2005/11/03	8.25	Put	Option on Bond Future	41,767.0000	43,897.0000	5.100	0	0	0
26/05/2005	R204	2005/11/03	8.25	Call	Option on Bond Future	23,172.0000	21,354.0000	(7.846)	0	0	0

Grand Total: **4,418**