

Derivatives High/Low Report

High/Low for 27/05/2005

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
27/05/2005	GOVI 2005/08/04			jGovi	218.9850	219.8250	0.384	0.0000	0.0000	17
27/05/2005	GOVI 2005/08/04	224.00	Call	jGovi	25,398.0000	27,470.0000	8.158	0	0	0
27/05/2005	GOVI 2005/08/04	224.00	Put	jGovi	75,548.0000	69,220.0000	(8.376)	0	0	0
27/05/2005	GOVI 2005/11/03			jGovi	222.7330	223.5760	0.378	0.0000	0.0000	0
27/05/2005	GOVI 2005/11/03	228.00	Put	jGovi	70,893.0000	64,820.0000	(8.566)	0	0	0
27/05/2005	GOVI 2005/11/03	228.00	Call	jGovi	18,223.0000	20,580.0000	12.934	0	0	0
27/05/2005	J152 2006/02/28			jSwap	7.0920	7.0718	(0.286)	0.0000	0.0000	0
27/05/2005	J153 2010/08/31			jSwap	8.2263	8.1467	(0.968)	0.0000	0.0000	0
27/05/2005	J157 2015/09/15			jSwap	8.5324	8.4613	(0.833)	0.0000	0.0000	0
27/05/2005	J186 2026/12/21			jSwap	8.1960	8.1247	(0.869)	0.0000	0.0000	0
27/05/2005	J194 2008/02/28			jSwap	7.6635	7.5869	(1.000)	0.0000	0.0000	0
27/05/2005	J201 2014/12/22			jSwap	8.4895	8.4235	(0.777)	0.0000	0.0000	0
27/05/2005	J203 2017/09/15			jSwap	8.5031	8.4273	(0.892)	0.0000	0.0000	0
27/05/2005	J204 2018/12/21			jSwap	8.4387	8.3671	(0.848)	0.0000	0.0000	0
27/05/2005	JBAR 2005/03/16			jBar	6.9430	6.9430	-	0.0000	0.0000	0

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27/05/2005	JFRA	2005/08/04			jFra	6.8570	6.8400	(0.248)	0.0000	0.0000	1,000
27/05/2005	JFRA	2005/08/04	7.25	Put	Option on jFra	1,046.0000	1,075.0000	2.772	0	0	0
27/05/2005	JFRA	2005/08/04	7.25	Call	Option on jFra	83.0000	70.0000	(15.663)	0	0	0
27/05/2005	JFRA	2005/11/03			jFra	6.8070	6.7620	(0.661)	0.0000	0.0000	1,000
27/05/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	1,470.0000	1,537.0000	4.558	0	0	0
27/05/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	384.0000	341.0000	(11.198)	0	0	0
27/05/2005	JFRA	2006/02/02			jFra	7.0110	6.9260	(1.212)	0.0000	0.0000	0
27/05/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,584.0000	1,691.0000	6.755	0	0	0
27/05/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	999.0000	897.0000	(10.210)	0	0	0
27/05/2005	JFRA	2006/05/04			jFra	7.2600	7.1890	(0.978)	0.0000	0.0000	0
27/05/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	1,260.0000	1,320.0000	4.762	0	0	0
27/05/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,897.0000	1,783.0000	(6.009)	0	0	0
27/05/2005	JFRA	2006/08/03			jFra	7.5310	7.3200	(2.802)	0.0000	0.0000	0
27/05/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	2,532.0000	2,208.0000	(12.796)	0	0	0
27/05/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	1,233.0000	1,425.0000	15.572	0	0	0
27/05/2005	JFRA	2006/11/02			jFra	7.8300	7.4500	(4.853)	0.0000	0.0000	750
27/05/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	1,136.0000	1,476.0000	29.930	0	0	0
27/05/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	3,166.0000	2,577.0000	(18.604)	0	0	0
27/05/2005	JFRA	2007/02/01			jFra	8.1000	8.0000	(1.235)	0.0000	0.0000	250
27/05/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	2,976.0000	2,819.0000	(5.276)	0	0	0
27/05/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,510.0000	1,597.0000	5.762	0	0	0
27/05/2005	JFRA	2007/05/03			jFra	8.2310	8.2260	(0.061)	0.0000	0.0000	0
27/05/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	3,554.0000	3,513.0000	(1.154)	0	0	0
27/05/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,768.0000	1,739.0000	(1.640)	0	0	0
27/05/2005	JFRA	2007/08/02			jFra	8.4070	8.6240	2.581	0.0000	0.0000	0
27/05/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	2,021.0000	1,795.0000	(11.183)	0	0	0
27/05/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	4,236.0000	4,539.0000	7.153	0	0	0

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27/05/2005	JFRA	2007/11/01			jFra	8.5180	8.5730	0.646	0.0000	0.0000	0
27/05/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	2,178.0000	2,122.0000	(2.571)	0	0	0
27/05/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	4,849.0000	4,939.0000	1.856	0	0	0
27/05/2005	JN02	2005/08/04			jNote	7.4310	7.3190	(1.507)	0.0000	0.0000	0
27/05/2005	JN02	2005/08/04	7.50	Call	Option on jNote	4,152.0000	3,203.0000	(22.856)	0	0	0
27/05/2005	JN02	2005/08/04	7.50	Put	Option on jNote	5,415.0000	6,542.0000	20.813	0	0	0
27/05/2005	JN02	2005/11/03			jNote	7.6230	7.5360	(1.141)	0.0000	0.0000	0
27/05/2005	JN02	2005/11/03	7.50	Call	Option on jNote	9,054.0000	8,123.0000	(10.283)	0	0	0
27/05/2005	JN02	2005/11/03	7.50	Put	Option on jNote	6,791.0000	7,460.0000	9.851	0	0	0
27/05/2005	JN05	2005/08/04			jNote	8.2230	8.1370	(1.046)	0.0000	0.0000	0
27/05/2005	JN05	2005/08/04	8.00	Call	Option on jNote	15,600.0000	13,335.0000	(14.519)	0	0	0
27/05/2005	JN05	2005/08/04	8.00	Put	Option on jNote	6,446.0000	7,702.0000	19.485	0	0	0
27/05/2005	JN05	2005/11/03			jNote	8.3450	8.2530	(1.102)	0.0000	0.0000	0
27/05/2005	JN05	2005/11/03	8.00	Call	Option on jNote	24,191.0000	21,767.0000	(10.020)	0	0	0
27/05/2005	JN05	2005/11/03	8.00	Put	Option on jNote	10,080.0000	11,400.0000	13.095	0	0	0
27/05/2005	JN10	2005/08/04			jNote	8.5080	8.4340	(0.870)	0.0000	0.0000	0
27/05/2005	JN10	2005/08/04	8.00	Call	Option on jNote	38,622.0000	34,657.0000	(10.266)	0	0	0
27/05/2005	JN10	2005/08/04	8.00	Put	Option on jNote	4,339.0000	5,266.0000	21.364	0	0	0
27/05/2005	JN10	2005/11/03			jNote	8.5690	8.4930	(0.887)	0.0000	0.0000	0
27/05/2005	JN10	2005/11/03	8.00	Put	Option on jNote	10,257.0000	11,542.0000	12.528	0	0	0
27/05/2005	JN10	2005/11/03	8.00	Call	Option on jNote	48,497.0000	44,795.0000	(7.633)	0	0	0
27/05/2005	JROD	2005/05/31			jRod	6.9880	6.9900	0.029	0.0000	0.0000	0
27/05/2005	JROD	2005/06/30			jRod	6.8770	6.8780	0.015	0.0000	0.0000	0
27/05/2005	JROD	2005/07/29			jRod	6.8760	6.8770	0.015	0.0000	0.0000	0

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27/05/2005	JROD	2005/08/31			jRod	6.9700	6.9690	(0.014)	0.0000	0.0000	0
27/05/2005	JROD	2005/09/30			jRod	6.9200	6.9170	(0.043)	0.0000	0.0000	0
27/05/2005	JROD	2005/10/31			jRod	6.9110	6.9080	(0.043)	0.0000	0.0000	0
27/05/2005	JROD	2005/11/30			jRod	6.9630	6.9580	(0.072)	0.0000	0.0000	0
27/05/2005	JROD	2005/12/30			jRod	6.9360	6.9300	(0.087)	0.0000	0.0000	0
27/05/2005	JROD	2006/01/31			jRod	6.9430	6.9330	(0.144)	0.0000	0.0000	0
27/05/2005	JROD	2006/02/28			jRod	6.9820	6.9720	(0.143)	0.0000	0.0000	0
27/05/2005	JROD	2006/03/31			jRod	6.9720	6.9570	(0.215)	0.0000	0.0000	0
27/05/2005	JROD	2006/04/28			jRod	6.9830	6.9640	(0.272)	0.0000	0.0000	0
27/05/2005	JROD	2006/05/31			jRod	7.0140	6.9950	(0.271)	0.0000	0.0000	0
27/05/2005	R152	2005/08/04			Bond Future	6.7220	6.6760	(0.684)	0.0000	0.0000	0
27/05/2005	R152	2005/08/04	7.75	Put	Option on Bond Future	17.0000	11.0000	(35.294)	0	0	0
27/05/2005	R152	2005/08/04	7.75	Call	Option on Bond Future	5,682.0000	5,930.0000	4.365	0	0	0
27/05/2005	R152	2005/11/03			Bond Future	6.6110	6.5490	(0.938)	0.0000	0.0000	0
27/05/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	859.0000	759.0000	(11.641)	0	0	0
27/05/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	1,293.0000	1,387.0000	7.270	0	0	0
27/05/2005	R153	2005/08/04			Bond Future	8.0210	7.9320	(1.110)	0.0000	0.0000	0
27/05/2005	R153	2005/08/04	8.25	Call	Option on Bond Future	17,394.0000	20,021.0000	15.103	0	0	0
27/05/2005	R153	2005/08/04	8.25	Put	Option on Bond Future	6,909.0000	5,429.0000	(21.421)	0	0	0
27/05/2005	R153	2005/08/04	8.75	Call	Option on Bond Future	34,680.0000	38,285.0000	10.395	0	0	0
27/05/2005	R153	2005/08/04	9.00	Put	Option on Bond Future	715.0000	473.0000	(33.846)	0	0	0
27/05/2005	R153	2005/08/04	8.75	Put	Option on Bond Future	1,704.0000	1,202.0000	(29.460)	0	0	0
27/05/2005	R153	2005/08/04	9.25	Call	Option on Bond Future	55,193.0000	59,198.0000	7.256	0	0	0

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27/05/2005	R153	2005/08/04	9.00	Call	Option on Bond Future	44,733.0000	48,598.0000	8.640	0	0	0
27/05/2005	R153	2005/08/04	7.75	Call	Option on Bond Future	6,291.0000	7,626.0000	21.221	0	0	0
27/05/2005	R153	2005/08/04	7.75	Put	Option on Bond Future	18,852.0000	16,080.0000	(14.704)	0	0	0
27/05/2005	R153	2005/08/04	9.25	Put	Option on Bond Future	266.0000	164.0000	(38.346)	0	0	0
27/05/2005	R153	2005/11/03			Bond Future	8.0980	8.0040	(1.161)	0.0000	0.0000	0
27/05/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	10,656.0000	12,077.0000	13.335	0	0	0
27/05/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	26,041.0000	23,330.0000	(10.411)	0	0	0
27/05/2005	R157	2005/08/04			Bond Future	8.4630	8.3800	(0.981)	0.0000	0.0000	1
27/05/2005	R157	2005/08/04	9.25	Put	Option on Bond Future	4,230.0000	3,304.0000	(21.891)	0	0	100
27/05/2005	R157	2005/08/04	7.75	Call	Option on Bond Future	2,997.0000	3,851.0000	28.495	0	0	200
27/05/2005	R157	2005/08/04	8.25	Call	Option on Bond Future	13,744.0000	16,345.0000	18.925	0	0	0
27/05/2005	R157	2005/08/04	7.75	Put	Option on Bond Future	63,208.0000	57,238.0000	(9.445)	0	0	0
27/05/2005	R157	2005/08/04	8.25	Put	Option on Bond Future	31,352.0000	27,129.0000	(13.470)	0	0	200
27/05/2005	R157	2005/08/04	9.25	Call	Option on Bond Future	66,624.0000	72,522.0000	8.853	0	0	0
27/05/2005	R157	2005/08/04	9.00	Call	Option on Bond Future	50,413.0000	55,780.0000	10.646	0	0	0
27/05/2005	R157	2005/08/04	9.00	Put	Option on Bond Future	7,395.0000	5,938.0000	(19.703)	0	0	500
27/05/2005	R157	2005/08/04	8.75	Call	Option on Bond Future	35,792.0000	40,363.0000	12.771	0	0	0
27/05/2005	R157	2005/08/04	8.00	Call	Option on Bond Future	6,992.0000	8,638.0000	23.541	0	0	0
27/05/2005	R157	2005/08/04	8.00	Put	Option on Bond Future	45,676.0000	40,498.0000	(11.336)	0	0	0
27/05/2005	R157	2005/08/04	8.75	Put	Option on Bond Future	12,559.0000	10,306.0000	(17.939)	0	0	400
27/05/2005	R157	2005/11/03			Bond Future	8.5270	8.4410	(1.009)	0.0000	0.0000	0
27/05/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	56,534.0000	51,521.0000	(8.867)	0	0	0
27/05/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	13,477.0000	15,363.0000	13.994	0	0	0
27/05/2005	R186	2005/08/04			Bond Future	7.9170	7.8660	(0.644)	0.0000	0.0000	0
27/05/2005	R186	2005/08/04	7.25	Put	Option on Bond Future	97,152.0000	91,838.0000	(5.470)	0	0	0
27/05/2005	R186	2005/08/04	7.25	Call	Option on Bond Future	10,908.0000	11,885.0000	8.957	0	0	0
27/05/2005	R186	2005/11/03			Bond Future	7.9430	7.8910	(0.655)	0.0000	0.0000	0
27/05/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	26,952.0000	28,458.0000	5.588	0	0	0
27/05/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	115,832.0000	110,986.0000	(4.184)	0	0	0
27/05/2005	R194	2005/08/04			Bond Future	7.6030	7.5050	(1.289)	0.0000	0.0000	0

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27/05/2005	R194	2005/08/04	7.50	Call	Option on Bond Future	5,183.0000	6,144.0000	18.541	0	0	0
27/05/2005	R194	2005/08/04	7.50	Put	Option on Bond Future	7,622.0000	6,262.0000	(17.843)	0	0	0
27/05/2005	R194	2005/11/03			Bond Future	7.6900	7.5840	(1.378)	0.0000	0.0000	0
27/05/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	7,338.0000	8,239.0000	12.279	0	0	0
27/05/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	11,426.0000	10,048.0000	(12.060)	0	0	0
27/05/2005	R201	2005/08/04			Bond Future	8.5040	8.4260	(0.917)	0.0000	0.0000	0
27/05/2005	R201	2005/08/04	8.00	Call	Option on Bond Future	4,270.0000	5,230.0000	22.482	0	0	0
27/05/2005	R201	2005/08/04	8.00	Put	Option on Bond Future	37,389.0000	33,314.0000	(10.899)	0	0	0
27/05/2005	R201	2005/11/03			Bond Future	8.5660	8.4860	(0.934)	0.0000	0.0000	0
27/05/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	9,741.0000	11,033.0000	13.264	0	0	0
27/05/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	46,167.0000	42,411.0000	(8.136)	0	0	0
27/05/2005	R203	2005/08/04			Bond Future	8.5060	8.4230	(0.976)	0.0000	0.0000	0
27/05/2005	R203	2005/08/04	8.00	Call	Option on Bond Future	5,737.0000	6,990.0000	21.841	0	0	0
27/05/2005	R203	2005/08/04	8.00	Put	Option on Bond Future	44,007.0000	39,118.0000	(11.110)	0	0	0
27/05/2005	R203	2005/11/03			Bond Future	8.5590	8.4750	(0.981)	0.0000	0.0000	0
27/05/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	12,970.0000	14,594.0000	12.521	0	0	0
27/05/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	54,627.0000	50,140.0000	(8.214)	0	0	0
27/05/2005	R204	2005/08/04			Bond Future	8.4950	8.4120	(0.977)	0.0000	0.0000	0
27/05/2005	R204	2005/08/04	8.25	Put	Option on Bond Future	31,443.0000	27,249.0000	(13.338)	0	0	0
27/05/2005	R204	2005/08/04	8.25	Call	Option on Bond Future	12,353.0000	14,569.0000	17.939	0	0	0
27/05/2005	R204	2005/11/03			Bond Future	8.5430	8.4590	(0.983)	0.0000	0.0000	0
27/05/2005	R204	2005/11/03	8.25	Put	Option on Bond Future	43,897.0000	39,895.0000	(9.117)	0	0	0
27/05/2005	R204	2005/11/03	8.25	Call	Option on Bond Future	21,354.0000	23,742.0000	11.183	0	0	0

Grand Total: **4,418**