



Derivatives High/Low Report

High/Low for 22/04/2005

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
22/04/2005	GOVI 2005/05/05			jGovi	217.8020	217.4350	(0.169)	0.0000	0.0000	5
22/04/2005	GOVI 2005/05/05	220.00	Put	jGovi	12,017.0000	35,898.0000	198.727	0	0	0
22/04/2005	GOVI 2005/05/05	220.00	Call	jGovi	12,017.0000	10,248.0000	(14.721)	0	0	0
22/04/2005	GOVI 2005/08/04			jGovi	221.6030	221.2170	(0.174)	0.0000	0.0000	0
22/04/2005	GOVI 2005/08/04	224.00	Call	jGovi	22,283.0000	20,860.0000	(6.386)	0	0	0
22/04/2005	GOVI 2005/08/04	224.00	Put	jGovi	22,283.0000	48,690.0000	118.507	0	0	0
22/04/2005	GOVI 2005/11/03			jGovi	225.2980	224.8860	(0.183)	0.0000	0.0000	0
22/04/2005	GOVI 2005/11/03	228.00	Put	jGovi	32,348.0000	61,995.0000	91.650	0	0	0
22/04/2005	GOVI 2005/11/03	228.00	Call	jGovi	32,348.0000	30,855.0000	(4.615)	0	0	0
22/04/2005	J152 2006/02/28			jSwap	7.0560	7.0658	0.138	0.0000	0.0000	0
22/04/2005	J153 2010/08/31			jSwap	7.9820	8.0637	1.024	0.0000	0.0000	0
22/04/2005	J157 2015/09/15			jSwap	8.3340	8.3916	0.691	0.0000	0.0000	0
22/04/2005	J186 2026/12/21			jSwap	7.9540	8.0004	0.583	0.0000	0.0000	0
22/04/2005	J194 2008/02/28			jSwap	7.5242	7.5836	0.789	0.0000	0.0000	0
22/04/2005	J201 2014/12/22			jSwap	8.2890	8.3514	0.753	0.0000	0.0000	0
22/04/2005	J203 2017/09/15			jSwap	8.2867	8.3476	0.734	0.0000	0.0000	0

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22/04/2005	JBAR	2005/03/16			jBar	0.0000	6.9610	100.000	0.0000	0.0000	0
22/04/2005	JFRA	2005/05/05			jFra	7.0150	6.9920	(0.328)	0.0000	0.0000	0
22/04/2005	JFRA	2005/05/05	7.25	Put	Option on jFra	33.0000	656.0000	1887.879	0	0	0
22/04/2005	JFRA	2005/05/05	7.25	Call	Option on jFra	33.0000	23.0000	(30.303)	0	0	0
22/04/2005	JFRA	2005/08/04			jFra	6.7210	6.7370	0.238	0.0000	0.0000	0
22/04/2005	JFRA	2005/08/04	7.25	Put	Option on jFra	173.0000	1,431.0000	727.168	0	0	0
22/04/2005	JFRA	2005/08/04	7.25	Call	Option on jFra	173.0000	173.0000	-	0	0	0
22/04/2005	JFRA	2005/11/03			jFra	6.7750	6.7990	0.354	0.0000	0.0000	0
22/04/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	585.0000	1,705.0000	191.453	0	0	0
22/04/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	585.0000	599.0000	2.393	0	0	0
22/04/2005	JFRA	2006/02/02			jFra	6.9420	6.9760	0.490	0.0000	0.0000	0
22/04/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,132.0000	1,840.0000	62.544	0	0	0
22/04/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	1,132.0000	1,169.0000	3.269	0	0	0
22/04/2005	JFRA	2006/05/04			jFra	7.1790	7.2300	0.710	0.0000	0.0000	0
22/04/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,973.0000	2,055.0000	4.156	0	0	0
22/04/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	1,973.0000	1,492.0000	(24.379)	0	0	0
22/04/2005	JFRA	2006/08/03			jFra	7.3970	7.4650	0.919	0.0000	0.0000	0
22/04/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	2,473.0000	1,452.0000	(41.286)	0	0	0
22/04/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	2,473.0000	2,590.0000	4.731	0	0	0
22/04/2005	JFRA	2006/11/02			jFra	7.6510	7.7210	0.915	0.0000	0.0000	0
22/04/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	3,009.0000	1,374.0000	(54.337)	0	0	0
22/04/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	3,009.0000	3,137.0000	4.254	0	0	0
22/04/2005	JN02	2005/05/05			jNote	7.1830	7.2210	0.529	0.0000	0.0000	0
22/04/2005	JN02	2005/05/05	7.50	Call	Option on jNote	352.0000	412.0000	17.045	0	0	0
22/04/2005	JN02	2005/05/05	7.50	Put	Option on jNote	352.0000	5,562.0000	1480.114	0	0	0

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22/04/2005	JN02	2005/08/04			jNote	7.3000	7.3550	0.753	0.0000	0.0000	0
22/04/2005	JN02	2005/08/04	7.50	Call	Option on jNote	4,662.0000	5,111.0000	9.631	0	0	0
22/04/2005	JN02	2005/08/04	7.50	Put	Option on jNote	4,662.0000	7,785.0000	66.988	0	0	0
22/04/2005	JN02	2005/11/03			jNote	7.4780	7.5460	0.909	0.0000	0.0000	0
22/04/2005	JN02	2005/11/03	7.50	Call	Option on jNote	9,044.0000	9,751.0000	7.817	0	0	0
22/04/2005	JN02	2005/11/03	7.50	Put	Option on jNote	9,044.0000	8,904.0000	(1.548)	0	0	0
22/04/2005	JN05	2005/05/05			jNote	7.8700	7.9550	1.080	0.0000	0.0000	0
22/04/2005	JN05	2005/05/05	8.00	Put	Option on jNote	2,584.0000	5,679.0000	119.776	0	0	0
22/04/2005	JN05	2005/05/05	8.00	Call	Option on jNote	2,584.0000	3,820.0000	47.833	0	0	0
22/04/2005	JN05	2005/08/04			jNote	7.9570	8.0470	1.131	0.0000	0.0000	0
22/04/2005	JN05	2005/08/04	8.00	Call	Option on jNote	12,693.0000	14,663.0000	15.520	0	0	0
22/04/2005	JN05	2005/08/04	8.00	Put	Option on jNote	12,693.0000	12,729.0000	0.284	0	0	0
22/04/2005	JN05	2005/11/03			jNote	8.0650	8.1570	1.141	0.0000	0.0000	0
22/04/2005	JN05	2005/11/03	8.00	Put	Option on jNote	20,189.0000	16,012.0000	(20.689)	0	0	0
22/04/2005	JN05	2005/11/03	8.00	Call	Option on jNote	20,189.0000	22,453.0000	11.214	0	0	0
22/04/2005	JN10	2005/05/05			jNote	8.2510	8.3100	0.715	0.0000	0.0000	0
22/04/2005	JN10	2005/05/05	8.00	Put	Option on jNote	18,931.0000	1,055.0000	(94.427)	0	0	0
22/04/2005	JN10	2005/05/05	8.00	Call	Option on jNote	18,931.0000	22,192.0000	17.226	0	0	0
22/04/2005	JN10	2005/08/04			jNote	8.3010	8.3620	0.735	0.0000	0.0000	0
22/04/2005	JN10	2005/08/04	8.00	Call	Option on jNote	32,687.0000	35,419.0000	8.358	0	0	0
22/04/2005	JN10	2005/08/04	8.00	Put	Option on jNote	32,687.0000	10,819.0000	(66.901)	0	0	0
22/04/2005	JN10	2005/11/03			jNote	8.3600	8.4220	0.742	0.0000	0.0000	0
22/04/2005	JN10	2005/11/03	8.00	Call	Option on jNote	42,971.0000	45,725.0000	6.409	0	0	0
22/04/2005	JN10	2005/11/03	8.00	Put	Option on jNote	42,971.0000	17,166.0000	(60.052)	0	0	0
22/04/2005	JROD	2005/04/29			jRod	7.1480	7.1460	(0.028)	0.0000	0.0000	0
22/04/2005	JROD	2005/05/31			jRod	7.0650	7.0530	(0.170)	0.0000	0.0000	0

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22/04/2005	JROD	2005/06/30			jRod	7.0020	6.9810	(0.300)	0.0000	0.0000	0
22/04/2005	JROD	2005/07/29			jRod	7.0720	7.0600	(0.170)	0.0000	0.0000	0
22/04/2005	JROD	2005/08/31			jRod	7.0210	7.0070	(0.199)	0.0000	0.0000	0
22/04/2005	JROD	2005/09/30			jRod	6.9530	6.9360	(0.244)	0.0000	0.0000	0
22/04/2005	JROD	2005/10/31			jRod	6.9970	6.9820	(0.214)	0.0000	0.0000	0
22/04/2005	JROD	2005/11/30			jRod	6.9600	6.9410	(0.273)	0.0000	0.0000	0
22/04/2005	JROD	2005/12/30			jRod	6.9200	6.8970	(0.332)	0.0000	0.0000	0
22/04/2005	JROD	2006/01/31			jRod	6.9710	6.9490	(0.316)	0.0000	0.0000	0
22/04/2005	JROD	2006/02/28			jRod	6.9490	6.9240	(0.360)	0.0000	0.0000	0
22/04/2005	JROD	2006/03/31			jRod	6.9210	6.8920	(0.419)	0.0000	0.0000	0
22/04/2005	R152	2005/05/05			Bond Future	6.7250	6.6850	(0.595)	0.0000	0.0000	0
22/04/2005	R152	2005/05/05	7.00	Call	Option on Bond Future	2,296.0000	2,574.0000	12.108	0	0	0
22/04/2005	R152	2005/05/05	7.00	Put	Option on Bond Future	2,296.0000	51.0000	(97.779)	0	0	0
22/04/2005	R152	2005/08/04			Bond Future	6.5410	6.4920	(0.749)	0.0000	0.0000	0
22/04/2005	R152	2005/08/04	7.75	Put	Option on Bond Future	6,750.0000	63.0000	(99.067)	0	0	0
22/04/2005	R152	2005/08/04	7.75	Call	Option on Bond Future	6,750.0000	7,003.0000	3.748	0	0	0
22/04/2005	R152	2005/11/03			Bond Future	6.4350	6.3770	(0.901)	0.0000	0.0000	0
22/04/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	1,906.0000	833.0000	(56.296)	0	0	0
22/04/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	1,906.0000	1,999.0000	4.879	0	0	0
22/04/2005	R153	2005/05/05			Bond Future	7.7370	7.7660	0.375	0.0000	0.0000	1
22/04/2005	R153	2005/05/05	7.75	Call	Option on Bond Future	5,807.0000	4,948.0000	(14.792)	0	0	0

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22/04/2005	R153	2005/05/05	7.75	Put	Option on Bond Future	5,807.0000	5,728.0000	(1.360)	0	0	0
22/04/2005	R153	2005/08/04			Bond Future	7.7780	7.8110	0.424	0.0000	0.0000	0
22/04/2005	R153	2005/08/04	7.75	Call	Option on Bond Future	14,324.0000	13,653.0000	(4.684)	0	0	0
22/04/2005	R153	2005/08/04	7.75	Put	Option on Bond Future	14,324.0000	16,495.0000	15.156	0	0	0
22/04/2005	R153	2005/11/03			Bond Future	7.8510	7.8880	0.471	0.0000	0.0000	0
22/04/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	17,897.0000	23,451.0000	31.033	0	0	0
22/04/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	17,897.0000	17,320.0000	(3.224)	0	0	0
22/04/2005	R157	2005/05/05			Bond Future	8.2120	8.2520	0.487	0.0000	0.0000	0
22/04/2005	R157	2005/05/05	7.75	Put	Option on Bond Future	0.0000	43,881.0000	100.000	0	0	0
22/04/2005	R157	2005/05/05	8.00	Put	Option on Bond Future	2,925.0000	23,735.0000	711.453	0	0	0
22/04/2005	R157	2005/05/05	8.00	Call	Option on Bond Future	2,925.0000	2,069.0000	(29.265)	0	0	0
22/04/2005	R157	2005/05/05	7.75	Call	Option on Bond Future	0.0000	250.0000	100.000	0	0	0
22/04/2005	R157	2005/08/04			Bond Future	8.2570	8.2990	0.509	0.0000	0.0000	0
22/04/2005	R157	2005/08/04	8.00	Call	Option on Bond Future	16,933.0000	15,550.0000	(8.167)	0	0	0
22/04/2005	R157	2005/08/04	8.25	Call	Option on Bond Future	26,837.0000	24,975.0000	(6.938)	0	0	0
22/04/2005	R157	2005/08/04	8.25	Put	Option on Bond Future	27,421.0000	29,054.0000	5.955	0	0	200
22/04/2005	R157	2005/08/04	8.00	Put	Option on Bond Future	38,593.0000	40,705.0000	5.472	0	0	0
22/04/2005	R157	2005/08/04	8.75	Call	Option on Bond Future	53,177.0000	50,566.0000	(4.910)	0	0	0
22/04/2005	R157	2005/08/04	9.00	Call	Option on Bond Future	68,567.0000	65,688.0000	(4.199)	0	0	0
22/04/2005	R157	2005/08/04	7.75	Put	Option on Bond Future	52,887.0000	55,414.0000	4.778	0	0	0
22/04/2005	R157	2005/08/04	8.75	Put	Option on Bond Future	12,920.0000	13,804.0000	6.842	0	0	0
22/04/2005	R157	2005/08/04	7.75	Call	Option on Bond Future	9,700.0000	8,732.0000	(9.979)	0	0	0
22/04/2005	R157	2005/08/04	9.25	Call	Option on Bond Future	84,947.0000	81,868.0000	(3.625)	0	0	0
22/04/2005	R157	2005/08/04	9.25	Put	Option on Bond Future	5,529.0000	5,945.0000	7.524	0	0	0
22/04/2005	R157	2005/08/04	9.00	Put	Option on Bond Future	8,525.0000	9,141.0000	7.226	0	0	0
22/04/2005	R157	2005/11/03			Bond Future	8.3200	8.3650	0.541	0.0000	0.0000	0
22/04/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	23,608.0000	52,365.0000	121.810	0	0	0
22/04/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	23,608.0000	22,345.0000	(5.350)	0	0	0
22/04/2005	R186	2005/05/05			Bond Future	7.6230	7.6580	0.459	0.0000	0.0000	0
22/04/2005	R186	2005/05/05			Bond Future	7.6230	7.6580	0.459	0.0000	0.0000	0

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22/04/2005	R186	2005/05/05	7.25	Call	Option on Bond Future	3,711.0000	2,729.0000	(26.462)	0	0	0
22/04/2005	R186	2005/05/05	7.25	Call	Option on Bond Future	3,711.0000	2,729.0000	(26.462)	0	0	0
22/04/2005	R186	2005/05/05	7.25	Put	Option on Bond Future	3,711.0000	56,858.0000	1432.148	0	0	0
22/04/2005	R186	2005/05/05	7.25	Put	Option on Bond Future	3,711.0000	56,858.0000	1432.148	0	0	0
22/04/2005	R186	2005/08/04			Bond Future	7.6370	7.6730	0.471	0.0000	0.0000	0
22/04/2005	R186	2005/08/04	7.25	Call	Option on Bond Future	31,155.0000	29,419.0000	(5.572)	0	0	0
22/04/2005	R186	2005/08/04	7.25	Put	Option on Bond Future	31,155.0000	85,120.0000	173.215	0	0	0
22/04/2005	R186	2005/11/03			Bond Future	7.6600	7.6980	0.496	0.0000	0.0000	0
22/04/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	49,081.0000	105,727.0000	115.413	0	0	0
22/04/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	49,081.0000	47,216.0000	(3.800)	0	0	0
22/04/2005	R194	2005/05/05			Bond Future	7.3460	7.3600	0.191	0.0000	0.0000	0
22/04/2005	R194	2005/05/05	7.50	Put	Option on Bond Future	5,473.0000	1,501.0000	(72.574)	0	0	0
22/04/2005	R194	2005/05/05	7.50	Call	Option on Bond Future	5,473.0000	5,133.0000	(6.212)	0	0	0
22/04/2005	R194	2005/08/04			Bond Future	7.3710	7.3900	0.258	0.0000	0.0000	0
22/04/2005	R194	2005/08/04	7.50	Put	Option on Bond Future	9,876.0000	7,013.0000	(28.989)	0	0	0
22/04/2005	R194	2005/08/04	7.50	Call	Option on Bond Future	9,876.0000	9,626.0000	(2.531)	0	0	0
22/04/2005	R194	2005/11/03			Bond Future	7.4530	7.4790	0.349	0.0000	0.0000	0
22/04/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	11,243.0000	10,998.0000	(2.179)	0	0	0
22/04/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	11,243.0000	10,545.0000	(6.208)	0	0	0
22/04/2005	R201	2005/05/05			Bond Future	8.2130	8.2520	0.475	0.0000	0.0000	0
22/04/2005	R201	2005/05/05	8.00	Put	Option on Bond Future	2,232.0000	18,625.0000	734.453	0	0	0
22/04/2005	R201	2005/05/05	8.00	Call	Option on Bond Future	2,232.0000	1,583.0000	(29.077)	0	0	0
22/04/2005	R201	2005/08/04			Bond Future	8.2580	8.3000	0.509	0.0000	0.0000	0
22/04/2005	R201	2005/08/04	8.00	Call	Option on Bond Future	12,660.0000	11,702.0000	(7.567)	0	0	0
22/04/2005	R201	2005/08/04	8.00	Put	Option on Bond Future	12,660.0000	31,583.0000	149.471	0	0	0
22/04/2005	R201	2005/11/03			Bond Future	8.3180	8.3620	0.529	0.0000	0.0000	0
22/04/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	18,362.0000	40,920.0000	122.852	0	0	0

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22/04/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	18,362.0000	17,430.0000	(5.076)	0	0	0
22/04/2005	R203	2005/05/05			Bond Future	8.2060	8.2450	0.475	0.0000	0.0000	0
22/04/2005	R203	2005/05/05	8.00	Put	Option on Bond Future	3,171.0000	21,325.0000	572.501	0	0	0
22/04/2005	R203	2005/05/05	8.00	Call	Option on Bond Future	3,171.0000	2,316.0000	(26.963)	0	0	0
22/04/2005	R203	2005/08/04			Bond Future	8.2420	8.2830	0.497	0.0000	0.0000	0
22/04/2005	R203	2005/08/04	8.00	Put	Option on Bond Future	16,682.0000	37,171.0000	122.821	0	0	0
22/04/2005	R203	2005/08/04	8.00	Call	Option on Bond Future	16,682.0000	15,523.0000	(6.948)	0	0	0
22/04/2005	R203	2005/11/03			Bond Future	8.2920	8.3360	0.531	0.0000	0.0000	0
22/04/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	24,259.0000	23,047.0000	(4.996)	0	0	0
22/04/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	24,259.0000	48,367.0000	99.378	0	0	0
Grand Total:											206