



Derivatives High/Low Report

High/Low for 20/05/2005

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
20/05/2005	GOVI 2005/08/04			jGovi	219.5880	219.2320	(0.162)	0.0000	0.0000	17
20/05/2005	GOVI 2005/08/04	224.00	Put	jGovi	74,318.0000	76,282.0000	2.643	0	0	0
20/05/2005	GOVI 2005/08/04	224.00	Call	jGovi	30,198.0000	28,602.0000	(5.285)	0	0	0
20/05/2005	GOVI 2005/11/03			jGovi	223.3260	222.9800	(0.155)	0.0000	0.0000	0
20/05/2005	GOVI 2005/11/03	228.00	Call	jGovi	21,454.0000	20,066.0000	(6.470)	0	0	0
20/05/2005	GOVI 2005/11/03	228.00	Put	jGovi	68,194.0000	70,266.0000	3.038	0	0	0
20/05/2005	J152 2006/02/28			jSwap	7.0818	7.0836	0.025	0.0000	0.0000	0
20/05/2005	J153 2010/08/31			jSwap	8.2044	8.2118	0.090	0.0000	0.0000	0
20/05/2005	J157 2015/09/15			jSwap	8.4908	8.5019	0.131	0.0000	0.0000	0
20/05/2005	J186 2026/12/21			jSwap	8.1248	8.1493	0.302	0.0000	0.0000	0
20/05/2005	J194 2008/02/28			jSwap	7.6459	7.6473	0.018	0.0000	0.0000	0
20/05/2005	J201 2014/12/22			jSwap	8.4528	8.4661	0.156	0.0000	0.0000	0
20/05/2005	J203 2017/09/15			jSwap	8.4564	8.4708	0.170	0.0000	0.0000	0
20/05/2005	J204 2018/12/21			jSwap	8.3911	8.4179	0.319	0.0000	0.0000	0
20/05/2005	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
20/05/2005	JFRA	2005/08/04			jFra	6.8340	6.8350	0.015	0.0000	0.0000	1,000
20/05/2005	JFRA	2005/08/04	7.25	Call	Option on jFra	95.0000	91.0000	(4.211)	0	0	0
20/05/2005	JFRA	2005/08/04	7.25	Put	Option on jFra	1,115.0000	1,108.0000	(0.628)	0	0	0
20/05/2005	JFRA	2005/11/03			jFra	6.7850	6.7910	0.088	0.0000	0.0000	1,000
20/05/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	1,544.0000	1,524.0000	(1.295)	0	0	0
20/05/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	404.0000	399.0000	(1.238)	0	0	0
20/05/2005	JFRA	2006/02/02			jFra	6.9790	6.9690	(0.143)	0.0000	0.0000	0
20/05/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	1,002.0000	980.0000	(2.196)	0	0	0
20/05/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,666.0000	1,668.0000	0.120	0	0	0
20/05/2005	JFRA	2006/05/04			jFra	7.2090	7.2070	(0.028)	0.0000	0.0000	0
20/05/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,862.0000	1,846.0000	(0.859)	0	0	0
20/05/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	1,351.0000	1,339.0000	(0.888)	0	0	0
20/05/2005	JFRA	2006/08/03			jFra	7.5010	7.5090	0.107	0.0000	0.0000	0
20/05/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	1,284.0000	1,266.0000	(1.402)	0	0	0
20/05/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	2,510.0000	2,511.0000	0.040	0	0	0
20/05/2005	JFRA	2006/11/02			jFra	7.8000	7.8000	-	0.0000	0.0000	750
20/05/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	3,148.0000	3,142.0000	(0.191)	0	0	0
20/05/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	1,192.0000	1,185.0000	(0.587)	0	0	0
20/05/2005	JFRA	2007/02/01			jFra	8.0500	8.0500	-	0.0000	0.0000	250
20/05/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	2,930.0000	2,928.0000	(0.068)	0	0	0
20/05/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,586.0000	1,584.0000	(0.126)	0	0	0
20/05/2005	JFRA	2007/05/03			jFra	8.2600	8.3020	0.508	0.0000	0.0000	0
20/05/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,769.0000	1,712.0000	(3.222)	0	0	0
20/05/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	3,626.0000	3,670.0000	1.213	0	0	0
20/05/2005	JFRA	2007/08/02			jFra	8.4300	8.4800	0.593	0.0000	0.0000	0
20/05/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	2,023.0000	1,981.0000	(2.076)	0	0	0
20/05/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	4,294.0000	4,374.0000	1.863	0	0	0

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20/05/2005	JFRA	2007/11/01			jFra	8.5640	8.5980	0.397	0.0000	0.0000	0
20/05/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	2,139.0000	2,098.0000	(1.917)	0	0	0
20/05/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	4,931.0000	4,981.0000	1.014	0	0	0
20/05/2005	JN02	2005/08/04			jNote	7.4050	7.4100	0.068	0.0000	0.0000	0
20/05/2005	JN02	2005/08/04	7.50	Put	Option on jNote	5,989.0000	5,869.0000	(2.004)	0	0	0
20/05/2005	JN02	2005/08/04	7.50	Call	Option on jNote	4,241.0000	4,217.0000	(0.566)	0	0	0
20/05/2005	JN02	2005/11/03			jNote	7.6020	7.6130	0.145	0.0000	0.0000	0
20/05/2005	JN02	2005/11/03	7.50	Call	Option on jNote	9,085.0000	9,123.0000	0.418	0	0	0
20/05/2005	JN02	2005/11/03	7.50	Put	Option on jNote	7,208.0000	7,044.0000	(2.275)	0	0	0
20/05/2005	JN05	2005/08/04			jNote	8.2000	8.2080	0.098	0.0000	0.0000	0
20/05/2005	JN05	2005/08/04	8.00	Call	Option on jNote	15,648.0000	15,733.0000	0.543	0	0	0
20/05/2005	JN05	2005/08/04	8.00	Put	Option on jNote	7,435.0000	7,194.0000	(3.241)	0	0	0
20/05/2005	JN05	2005/11/03			jNote	8.3180	8.3280	0.120	0.0000	0.0000	0
20/05/2005	JN05	2005/11/03	8.00	Put	Option on jNote	11,019.0000	10,750.0000	(2.441)	0	0	0
20/05/2005	JN05	2005/11/03	8.00	Call	Option on jNote	24,032.0000	24,168.0000	0.566	0	0	0
20/05/2005	JN10	2005/08/04			jNote	8.4650	8.4770	0.142	0.0000	0.0000	0
20/05/2005	JN10	2005/08/04	8.00	Put	Option on jNote	5,714.0000	5,393.0000	(5.618)	0	0	0
20/05/2005	JN10	2005/08/04	8.00	Call	Option on jNote	37,143.0000	37,616.0000	1.273	0	0	0
20/05/2005	JN10	2005/11/03			jNote	8.5250	8.5370	0.141	0.0000	0.0000	0
20/05/2005	JN10	2005/11/03	8.00	Put	Option on jNote	11,897.0000	11,485.0000	(3.463)	0	0	0
20/05/2005	JN10	2005/11/03	8.00	Call	Option on jNote	47,235.0000	47,611.0000	0.796	0	0	0
20/05/2005	JROD	2005/05/31			jRod	6.9930	6.9910	(0.029)	0.0000	0.0000	0
20/05/2005	JROD	2005/06/30			jRod	6.8960	6.8940	(0.029)	0.0000	0.0000	0
20/05/2005	JROD	2005/07/29			jRod	6.8950	6.8910	(0.058)	0.0000	0.0000	0

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20/05/2005	JROD	2005/08/31			jRod	6.9770	6.9760	(0.014)	0.0000	0.0000	0
20/05/2005	JROD	2005/09/30			jRod	6.9210	6.9240	0.043	0.0000	0.0000	0
20/05/2005	JROD	2005/10/31			jRod	6.9090	6.9180	0.130	0.0000	0.0000	0
20/05/2005	JROD	2005/11/30			jRod	6.9590	6.9690	0.144	0.0000	0.0000	0
20/05/2005	JROD	2005/12/30			jRod	6.9310	6.9430	0.173	0.0000	0.0000	0
20/05/2005	JROD	2006/01/31			jRod	6.9410	6.9510	0.144	0.0000	0.0000	0
20/05/2005	JROD	2006/02/28			jRod	6.9830	6.9880	0.072	0.0000	0.0000	0
20/05/2005	JROD	2006/03/31			jRod	6.9750	6.9770	0.029	0.0000	0.0000	0
20/05/2005	JROD	2006/04/28			jRod	6.9890	6.9890	-	0.0000	0.0000	0
20/05/2005	JROD	2006/05/31			jRod	7.0210	7.0180	(0.043)	0.0000	0.0000	0
20/05/2005	R152	2005/08/04			Bond Future	6.6840	6.7420	0.868	0.0000	0.0000	0
20/05/2005	R152	2005/08/04	7.75	Call	Option on Bond Future	5,900.0000	5,583.0000	(5.373)	0	0	0
20/05/2005	R152	2005/08/04	7.75	Put	Option on Bond Future	24.0000	30.0000	25.000	0	0	0
20/05/2005	R152	2005/11/03			Bond Future	6.5750	6.6520	1.171	0.0000	0.0000	0
20/05/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	861.0000	958.0000	11.266	0	0	0
20/05/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	1,408.0000	1,264.0000	(10.227)	0	0	0
20/05/2005	R153	2005/08/04			Bond Future	7.9670	8.0090	0.527	0.0000	0.0000	0
20/05/2005	R153	2005/08/04	9.25	Call	Option on Bond Future	57,720.0000	55,822.0000	(3.288)	0	0	0
20/05/2005	R153	2005/08/04	9.25	Put	Option on Bond Future	303.0000	342.0000	12.871	0	0	0
20/05/2005	R153	2005/08/04	7.75	Put	Option on Bond Future	17,877.0000	19,026.0000	6.427	0	0	0
20/05/2005	R153	2005/08/04	8.25	Put	Option on Bond Future	6,680.0000	7,257.0000	8.638	0	0	0
20/05/2005	R153	2005/08/04	7.75	Call	Option on Bond Future	7,806.0000	7,018.0000	(10.095)	0	0	0
20/05/2005	R153	2005/08/04	8.75	Call	Option on Bond Future	37,210.0000	35,463.0000	(4.695)	0	0	0

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20/05/2005	R153	2005/08/04	8.25	Call	Option on Bond Future	19,655.0000	18,295.0000	(6.919)	0	0	0
20/05/2005	R153	2005/08/04	8.75	Put	Option on Bond Future	1,744.0000	1,934.0000	10.894	0	0	0
20/05/2005	R153	2005/08/04	9.00	Put	Option on Bond Future	767.0000	858.0000	11.864	0	0	0
20/05/2005	R153	2005/08/04	9.00	Call	Option on Bond Future	47,274.0000	45,429.0000	(3.903)	0	0	0
20/05/2005	R153	2005/11/03			Bond Future	8.0430	8.0860	0.535	0.0000	0.0000	0
20/05/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	12,078.0000	11,299.0000	(6.450)	0	0	0
20/05/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	25,048.0000	26,157.0000	4.427	0	0	0
20/05/2005	R157	2005/08/04			Bond Future	8.4150	8.4400	0.297	0.0000	0.0000	1
20/05/2005	R157	2005/08/04	9.25	Call	Option on Bond Future	70,692.0000	68,830.0000	(2.634)	0	0	0
20/05/2005	R157	2005/08/04	8.75	Call	Option on Bond Future	39,517.0000	37,982.0000	(3.884)	0	0	0
20/05/2005	R157	2005/08/04	9.00	Call	Option on Bond Future	54,425.0000	52,697.0000	(3.175)	0	0	0
20/05/2005	R157	2005/08/04	8.75	Put	Option on Bond Future	12,344.0000	12,863.0000	4.204	0	0	400
20/05/2005	R157	2005/08/04	9.00	Put	Option on Bond Future	7,467.0000	7,793.0000	4.366	0	0	500
20/05/2005	R157	2005/08/04	9.25	Put	Option on Bond Future	4,358.0000	4,550.0000	4.406	0	0	100
20/05/2005	R157	2005/08/04	7.75	Put	Option on Bond Future	60,255.0000	61,935.0000	2.788	0	0	0
20/05/2005	R157	2005/08/04	8.00	Put	Option on Bond Future	43,432.0000	44,834.0000	3.228	0	0	0
20/05/2005	R157	2005/08/04	8.00	Call	Option on Bond Future	8,688.0000	8,036.0000	(7.505)	0	0	0
20/05/2005	R157	2005/08/04	7.75	Call	Option on Bond Future	3,984.0000	3,610.0000	(9.388)	0	0	200
20/05/2005	R157	2005/08/04	8.25	Call	Option on Bond Future	16,181.0000	15,211.0000	(5.995)	0	0	0
20/05/2005	R157	2005/08/04	8.25	Put	Option on Bond Future	29,849.0000	30,933.0000	3.632	0	0	200
20/05/2005	R157	2005/11/03			Bond Future	8.4790	8.5040	0.295	0.0000	0.0000	0
20/05/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	15,569.0000	14,771.0000	(5.126)	0	0	0
20/05/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	54,781.0000	55,987.0000	2.201	0	0	0
20/05/2005	R186	2005/08/04			Bond Future	7.8420	7.8730	0.395	0.0000	0.0000	0
20/05/2005	R186	2005/08/04	7.25	Put	Option on Bond Future	92,183.0000	94,717.0000	2.749	0	0	0
20/05/2005	R186	2005/08/04	7.25	Call	Option on Bond Future	15,208.0000	13,898.0000	(8.614)	0	0	0
20/05/2005	R186	2005/11/03			Bond Future	7.8670	7.8970	0.381	0.0000	0.0000	0
20/05/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	32,353.0000	30,724.0000	(5.035)	0	0	0
20/05/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	111,931.0000	113,987.0000	1.837	0	0	0
20/05/2005	R194	2005/08/04			Bond Future	7.5730	7.6170	0.581	0.0000	0.0000	0

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20/05/2005	R194	2005/08/04	7.50	Call	Option on Bond Future	5,856.0000	5,343.0000	(8.760)	0	0	0
20/05/2005	R194	2005/08/04	7.50	Put	Option on Bond Future	7,585.0000	8,113.0000	6.961	0	0	0
20/05/2005	R194	2005/11/03			Bond Future	7.6620	7.7070	0.587	0.0000	0.0000	0
20/05/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	11,348.0000	11,860.0000	4.512	0	0	0
20/05/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	7,862.0000	7,408.0000	(5.775)	0	0	0
20/05/2005	R201	2005/08/04			Bond Future	8.4460	8.4760	0.355	0.0000	0.0000	0
20/05/2005	R201	2005/08/04	8.00	Call	Option on Bond Future	5,805.0000	5,226.0000	(9.974)	0	0	0
20/05/2005	R201	2005/08/04	8.00	Put	Option on Bond Future	35,183.0000	36,542.0000	3.863	0	0	0
20/05/2005	R201	2005/11/03			Bond Future	8.5070	8.5380	0.364	0.0000	0.0000	0
20/05/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	44,204.0000	45,455.0000	2.830	0	0	0
20/05/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	11,498.0000	10,793.0000	(6.132)	0	0	0
20/05/2005	R203	2005/08/04			Bond Future	8.4370	8.4680	0.367	0.0000	0.0000	0
20/05/2005	R203	2005/08/04	8.00	Put	Option on Bond Future	41,122.0000	42,659.0000	3.738	0	0	0
20/05/2005	R203	2005/08/04	8.00	Call	Option on Bond Future	7,955.0000	7,195.0000	(9.554)	0	0	0
20/05/2005	R203	2005/11/03			Bond Future	8.4890	8.5200	0.365	0.0000	0.0000	0
20/05/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	15,563.0000	14,639.0000	(5.937)	0	0	0
20/05/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	52,131.0000	53,466.0000	2.561	0	0	0
20/05/2005	R204	2005/08/04			Bond Future	8.4310	8.4620	0.368	0.0000	0.0000	0
20/05/2005	R204	2005/08/04	8.25	Call	Option on Bond Future	15,631.0000	14,437.0000	(7.639)	0	0	0
20/05/2005	R204	2005/08/04	8.25	Put	Option on Bond Future	29,784.0000	30,985.0000	4.032	0	0	0
20/05/2005	R204	2005/11/03			Bond Future	8.4790	8.5090	0.354	0.0000	0.0000	0
20/05/2005	R204	2005/11/03	8.25	Put	Option on Bond Future	42,346.0000	43,418.0000	2.532	0	0	0
20/05/2005	R204	2005/11/03	8.25	Call	Option on Bond Future	24,666.0000	23,454.0000	(4.914)	0	0	0

Grand Total: **4,418**