



Derivatives High/Low Report

High/Low for 17/05/2005

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
17/05/2005	GOVI 2005/08/04			jGovi	218.7850	217.9880	(0.364)	0.0000	0.0000	17
17/05/2005	GOVI 2005/08/04	224.00	Put	jGovi	80,531.0000	86,215.0000	7.058	0	0	0
17/05/2005	GOVI 2005/08/04	224.00	Call	jGovi	28,381.0000	26,095.0000	(8.055)	0	0	0
17/05/2005	GOVI 2005/11/03			jGovi	222.5080	221.7040	(0.361)	0.0000	0.0000	0
17/05/2005	GOVI 2005/11/03	228.00	Call	jGovi	19,250.0000	17,067.0000	(11.340)	0	0	0
17/05/2005	GOVI 2005/11/03	228.00	Put	jGovi	74,170.0000	80,027.0000	7.897	0	0	0
17/05/2005	J152 2006/02/28			jSwap	7.0936	7.1154	0.307	0.0000	0.0000	0
17/05/2005	J153 2010/08/31			jSwap	8.2843	8.3518	0.815	0.0000	0.0000	0
17/05/2005	J157 2015/09/15			jSwap	8.5978	8.6722	0.864	0.0000	0.0000	0
17/05/2005	J186 2026/12/21			jSwap	8.2379	8.3002	0.757	0.0000	0.0000	0
17/05/2005	J194 2008/02/28			jSwap	7.7188	7.7792	0.783	0.0000	0.0000	0
17/05/2005	J201 2014/12/22			jSwap	8.5550	8.6210	0.771	0.0000	0.0000	0
17/05/2005	J203 2017/09/15			jSwap	8.5707	8.6403	0.812	0.0000	0.0000	0
17/05/2005	J204 2018/12/21			jSwap	8.5041	8.5738	0.819	0.0000	0.0000	0

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17/05/2005	JBAR	2005/03/16			jBar	6.9360	6.9430	0.101	0.0000	0.0000	0
17/05/2005	JFRA	2005/08/04			jFra	6.8430	6.8710	0.409	0.0000	0.0000	1,000
17/05/2005	JFRA	2005/08/04	7.25	Put	Option on jFra	1,112.0000	1,053.0000	(5.306)	0	0	0
17/05/2005	JFRA	2005/08/04	7.25	Call	Option on jFra	114.0000	124.0000	8.772	0	0	0
17/05/2005	JFRA	2005/11/03			jFra	6.8150	6.8530	0.558	0.0000	0.0000	1,000
17/05/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	452.0000	480.0000	6.195	0	0	0
17/05/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	1,519.0000	1,453.0000	(4.345)	0	0	0
17/05/2005	JFRA	2006/02/02			jFra	7.0350	7.1010	0.938	0.0000	0.0000	0
17/05/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	1,095.0000	1,172.0000	7.032	0	0	0
17/05/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,622.0000	1,537.0000	(5.240)	0	0	0
17/05/2005	JFRA	2006/05/04			jFra	7.2890	7.3640	1.029	0.0000	0.0000	0
17/05/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	2,010.0000	2,125.0000	5.721	0	0	0
17/05/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	1,302.0000	1,234.0000	(5.223)	0	0	0
17/05/2005	JFRA	2006/08/03			jFra	7.5800	7.6560	1.003	0.0000	0.0000	0
17/05/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	1,248.0000	1,193.0000	(4.407)	0	0	0
17/05/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	2,668.0000	2,798.0000	4.873	0	0	0
17/05/2005	JFRA	2006/11/02			jFra	7.8800	7.9500	0.888	0.0000	0.0000	750
17/05/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	3,312.0000	3,437.0000	3.774	0	0	0
17/05/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	1,161.0000	1,115.0000	(3.962)	0	0	0
17/05/2005	JFRA	2007/02/01			jFra	8.1500	8.2000	0.613	0.0000	0.0000	250
17/05/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,539.0000	1,501.0000	(2.469)	0	0	0
17/05/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	3,128.0000	3,211.0000	2.653	0	0	0
17/05/2005	JFRA	2007/05/03			jFra	8.3920	8.4940	1.215	0.0000	0.0000	0
17/05/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,700.0000	1,628.0000	(4.235)	0	0	0
17/05/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	3,878.0000	4,054.0000	4.538	0	0	0
17/05/2005	JFRA	2007/08/02			jFra	8.5760	8.6740	1.143	0.0000	0.0000	0

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17/05/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	1,974.0000	1,907.0000	(3.394)	0	0	0
17/05/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	4,600.0000	4,772.0000	3.739	0	0	0
17/05/2005	JFRA	2007/11/01			jFra	8.6970	8.8150	1.357	0.0000	0.0000	0
17/05/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	2,065.0000	1,989.0000	(3.680)	0	0	0
17/05/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	5,204.0000	5,438.0000	4.497	0	0	0
17/05/2005	JN02	2005/08/04			jNote	7.4740	7.5360	0.830	0.0000	0.0000	0
17/05/2005	JN02	2005/08/04	7.50	Put	Option on jNote	5,508.0000	4,930.0000	(10.494)	0	0	0
17/05/2005	JN02	2005/08/04	7.50	Call	Option on jNote	5,032.0000	5,600.0000	11.288	0	0	0
17/05/2005	JN02	2005/11/03			jNote	7.6880	7.7590	0.924	0.0000	0.0000	0
17/05/2005	JN02	2005/11/03	7.50	Put	Option on jNote	6,718.0000	6,203.0000	(7.666)	0	0	0
17/05/2005	JN02	2005/11/03	7.50	Call	Option on jNote	10,175.0000	10,962.0000	7.735	0	0	0
17/05/2005	JN05	2005/08/04			jNote	8.2870	8.3600	0.881	0.0000	0.0000	0
17/05/2005	JN05	2005/08/04	8.00	Put	Option on jNote	6,486.0000	5,536.0000	(14.647)	0	0	0
17/05/2005	JN05	2005/08/04	8.00	Call	Option on jNote	18,249.0000	20,266.0000	11.053	0	0	0
17/05/2005	JN05	2005/11/03			jNote	8.4110	8.4850	0.880	0.0000	0.0000	0
17/05/2005	JN05	2005/11/03	8.00	Call	Option on jNote	26,765.0000	28,809.0000	7.637	0	0	0
17/05/2005	JN05	2005/11/03	8.00	Put	Option on jNote	9,983.0000	9,042.0000	(9.426)	0	0	0
17/05/2005	JN10	2005/08/04			jNote	8.5760	8.6520	0.886	0.0000	0.0000	0
17/05/2005	JN10	2005/08/04	8.00	Put	Option on jNote	4,479.0000	3,580.0000	(20.071)	0	0	0
17/05/2005	JN10	2005/08/04	8.00	Call	Option on jNote	43,244.0000	47,326.0000	9.439	0	0	0
17/05/2005	JN10	2005/11/03			jNote	8.6400	8.7200	0.926	0.0000	0.0000	0
17/05/2005	JN10	2005/11/03	8.00	Put	Option on jNote	10,084.0000	8,839.0000	(12.346)	0	0	0
17/05/2005	JN10	2005/11/03	8.00	Call	Option on jNote	52,966.0000	56,929.0000	7.482	0	0	0
17/05/2005	JROD	2005/05/31			jRod	6.9960	6.9950	(0.014)	0.0000	0.0000	0
17/05/2005	JROD	2005/06/30			jRod	6.9010	6.9000	(0.014)	0.0000	0.0000	0

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17/05/2005	JROD	2005/07/29			jRod	6.8970	6.9000	0.043	0.0000	0.0000	0
17/05/2005	JROD	2005/08/31			jRod	6.9740	6.9780	0.057	0.0000	0.0000	0
17/05/2005	JROD	2005/09/30			jRod	6.9110	6.9170	0.087	0.0000	0.0000	0
17/05/2005	JROD	2005/10/31			jRod	6.8870	6.8960	0.131	0.0000	0.0000	0
17/05/2005	JROD	2005/11/30			jRod	6.9340	6.9420	0.115	0.0000	0.0000	0
17/05/2005	JROD	2005/12/30			jRod	6.8950	6.9040	0.131	0.0000	0.0000	0
17/05/2005	JROD	2006/01/31			jRod	6.8900	6.9020	0.174	0.0000	0.0000	0
17/05/2005	JROD	2006/02/28			jRod	6.9340	6.9450	0.159	0.0000	0.0000	0
17/05/2005	JROD	2006/03/31			jRod	6.9130	6.9260	0.188	0.0000	0.0000	0
17/05/2005	JROD	2006/04/28			jRod	6.9120	6.9270	0.217	0.0000	0.0000	0
17/05/2005	JROD	2006/05/31			jRod	6.9460	6.9600	0.202	0.0000	0.0000	0
17/05/2005	R152	2005/08/04			Bond Future	6.6990	6.7130	0.209	0.0000	0.0000	0
17/05/2005	R152	2005/08/04	7.75	Put	Option on Bond Future	35.0000	35.0000	-	0	0	0
17/05/2005	R152	2005/08/04	7.75	Call	Option on Bond Future	5,827.0000	5,750.0000	(1.321)	0	0	0
17/05/2005	R152	2005/11/03			Bond Future	6.6040	6.6180	0.212	0.0000	0.0000	0
17/05/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	938.0000	948.0000	1.066	0	0	0
17/05/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	1,394.0000	1,360.0000	(2.439)	0	0	0
17/05/2005	R153	2005/08/04			Bond Future	8.0350	8.0970	0.772	0.0000	0.0000	0
17/05/2005	R153	2005/08/04	8.25	Put	Option on Bond Future	8,156.0000	9,272.0000	13.683	0	0	0
17/05/2005	R153	2005/08/04	8.25	Call	Option on Bond Future	17,997.0000	16,265.0000	(9.624)	0	0	0
17/05/2005	R153	2005/08/04	7.75	Call	Option on Bond Future	7,063.0000	6,142.0000	(13.040)	0	0	0
17/05/2005	R153	2005/08/04	9.25	Call	Option on Bond Future	54,756.0000	52,027.0000	(4.984)	0	0	0

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17/05/2005	R153	2005/08/04	7.75	Put	Option on Bond Future	20,268.0000	22,196.0000	9.513	0	0	0
17/05/2005	R153	2005/08/04	8.75	Put	Option on Bond Future	2,369.0000	2,819.0000	18.995	0	0	0
17/05/2005	R153	2005/08/04	8.75	Call	Option on Bond Future	34,701.0000	32,302.0000	(6.913)	0	0	0
17/05/2005	R153	2005/08/04	9.00	Put	Option on Bond Future	1,112.0000	1,357.0000	22.032	0	0	0
17/05/2005	R153	2005/08/04	9.00	Call	Option on Bond Future	44,486.0000	41,882.0000	(5.854)	0	0	0
17/05/2005	R153	2005/08/04	9.25	Put	Option on Bond Future	473.0000	593.0000	25.370	0	0	0
17/05/2005	R153	2005/11/03			Bond Future	8.1150	8.1810	0.813	0.0000	0.0000	0
17/05/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	27,396.0000	29,335.0000	7.078	0	0	0
17/05/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	11,267.0000	10,318.0000	(8.423)	0	0	0
17/05/2005	R157	2005/08/04			Bond Future	8.5010	8.5830	0.965	0.0000	0.0000	1
17/05/2005	R157	2005/08/04	7.75	Put	Option on Bond Future	66,558.0000	72,456.0000	8.861	0	0	0
17/05/2005	R157	2005/08/04	7.75	Call	Option on Bond Future	3,238.0000	2,462.0000	(23.965)	0	0	200
17/05/2005	R157	2005/08/04	8.25	Put	Option on Bond Future	34,523.0000	38,825.0000	12.461	0	0	200
17/05/2005	R157	2005/08/04	8.25	Call	Option on Bond Future	13,806.0000	11,434.0000	(17.181)	0	0	0
17/05/2005	R157	2005/08/04	9.25	Call	Option on Bond Future	64,962.0000	59,387.0000	(8.582)	0	0	0
17/05/2005	R157	2005/08/04	9.25	Put	Option on Bond Future	5,677.0000	6,776.0000	19.359	0	0	100
17/05/2005	R157	2005/08/04	9.00	Put	Option on Bond Future	9,426.0000	11,099.0000	17.749	0	0	500
17/05/2005	R157	2005/08/04	8.00	Call	Option on Bond Future	7,256.0000	5,770.0000	(20.480)	0	0	0
17/05/2005	R157	2005/08/04	8.00	Put	Option on Bond Future	49,049.0000	54,237.0000	10.577	0	0	0
17/05/2005	R157	2005/08/04	9.00	Call	Option on Bond Future	49,335.0000	44,334.0000	(10.137)	0	0	0
17/05/2005	R157	2005/08/04	8.75	Put	Option on Bond Future	15,114.0000	17,536.0000	16.025	0	0	400
17/05/2005	R157	2005/08/04	8.75	Call	Option on Bond Future	35,238.0000	30,986.0000	(12.067)	0	0	0
17/05/2005	R157	2005/11/03			Bond Future	8.5690	8.6540	0.992	0.0000	0.0000	0
17/05/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	60,199.0000	65,234.0000	8.364	0	0	0
17/05/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	13,791.0000	12,079.0000	(12.414)	0	0	0
17/05/2005	R186	2005/08/04			Bond Future	7.9100	7.9920	1.037	0.0000	0.0000	0
17/05/2005	R186	2005/08/04	7.25	Call	Option on Bond Future	13,787.0000	11,619.0000	(15.725)	0	0	0
17/05/2005	R186	2005/08/04	7.25	Put	Option on Bond Future	99,170.0000	107,028.0000	7.924	0	0	0
17/05/2005	R186	2005/11/03			Bond Future	7.9370	8.0200	1.046	0.0000	0.0000	0
17/05/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	29,997.0000	27,178.0000	(9.398)	0	0	0
17/05/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	118,147.0000	125,376.0000	6.119	0	0	0

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17/05/2005	R194	2005/08/04			Bond Future	7.6550	7.7080	0.692	0.0000	0.0000	0
17/05/2005	R194	2005/08/04	7.50	Put	Option on Bond Future	8,927.0000	9,666.0000	8.278	0	0	0
17/05/2005	R194	2005/08/04	7.50	Call	Option on Bond Future	5,259.0000	4,747.0000	(9.736)	0	0	0
17/05/2005	R194	2005/11/03			Bond Future	7.7530	7.8120	0.761	0.0000	0.0000	0
17/05/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	7,275.0000	6,802.0000	(6.502)	0	0	0
17/05/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	12,714.0000	13,503.0000	6.206	0	0	0
17/05/2005	R201	2005/08/04			Bond Future	8.5270	8.6140	1.020	0.0000	0.0000	0
17/05/2005	R201	2005/08/04	8.00	Put	Option on Bond Future	39,550.0000	44,063.0000	11.411	0	0	0
17/05/2005	R201	2005/08/04	8.00	Call	Option on Bond Future	4,953.0000	3,898.0000	(21.300)	0	0	0
17/05/2005	R201	2005/11/03			Bond Future	8.5920	8.6820	1.047	0.0000	0.0000	0
17/05/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	10,246.0000	8,904.0000	(13.098)	0	0	0
17/05/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	48,305.0000	52,590.0000	8.871	0	0	0
17/05/2005	R203	2005/08/04			Bond Future	8.5220	8.6090	1.021	0.0000	0.0000	0
17/05/2005	R203	2005/08/04	8.00	Put	Option on Bond Future	46,212.0000	51,236.0000	10.872	0	0	0
17/05/2005	R203	2005/08/04	8.00	Call	Option on Bond Future	6,764.0000	5,415.0000	(19.944)	0	0	0
17/05/2005	R203	2005/11/03			Bond Future	8.5780	8.6670	1.038	0.0000	0.0000	0
17/05/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	13,818.0000	12,127.0000	(12.238)	0	0	0
17/05/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	56,850.0000	61,566.0000	8.296	0	0	0
17/05/2005	R204	2005/08/04			Bond Future	8.5160	8.5980	0.963	0.0000	0.0000	0
17/05/2005	R204	2005/08/04	8.25	Call	Option on Bond Future	13,519.0000	11,401.0000	(15.667)	0	0	0
17/05/2005	R204	2005/08/04	8.25	Put	Option on Bond Future	34,220.0000	38,363.0000	12.107	0	0	0
17/05/2005	R204	2005/11/03			Bond Future	8.5670	8.6510	0.981	0.0000	0.0000	0
17/05/2005	R204	2005/11/03	8.25	Put	Option on Bond Future	46,543.0000	50,614.0000	8.747	0	0	0
17/05/2005	R204	2005/11/03	8.25	Call	Option on Bond Future	22,185.0000	19,942.0000	(10.110)	0	0	0

Grand Total: **4,418**