



Derivatives High/Low Report

High/Low for 30/05/2005

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
30/05/2005	GOVI 2005/08/04			jGovi	219.8250	219.3150	(0.232)	0.0000	0.0000	17
30/05/2005	GOVI 2005/08/04	224.00	Put	jGovi	69,220.0000	71,663.0000	3.529	0	0	0
30/05/2005	GOVI 2005/08/04	224.00	Call	jGovi	27,470.0000	24,813.0000	(9.672)	0	0	0
30/05/2005	GOVI 2005/11/03			jGovi	223.5760	223.0670	(0.228)	0.0000	0.0000	0
30/05/2005	GOVI 2005/11/03	228.00	Call	jGovi	20,580.0000	18,453.0000	(10.335)	0	0	0
30/05/2005	GOVI 2005/11/03	228.00	Put	jGovi	64,820.0000	67,783.0000	4.571	0	0	0
30/05/2005	J152 2006/02/28			jSwap	7.0718	7.0619	(0.140)	0.0000	0.0000	0
30/05/2005	J153 2010/08/31			jSwap	8.1467	8.1609	0.174	0.0000	0.0000	0
30/05/2005	J157 2015/09/15			jSwap	8.4613	8.4837	0.264	0.0000	0.0000	0
30/05/2005	J186 2026/12/21			jSwap	8.1247	8.1755	0.625	0.0000	0.0000	0
30/05/2005	J194 2008/02/28			jSwap	7.5869	7.5941	0.095	0.0000	0.0000	0
30/05/2005	J201 2014/12/22			jSwap	8.4235	8.4419	0.218	0.0000	0.0000	0
30/05/2005	J203 2017/09/15			jSwap	8.4273	8.4664	0.465	0.0000	0.0000	0
30/05/2005	J204 2018/12/21			jSwap	8.3671	8.4092	0.503	0.0000	0.0000	0
30/05/2005	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
30/05/2005	JFRA	2005/08/04			jFra	6.8400	6.8300	(0.146)	0.0000	0.0000	1,000
30/05/2005	JFRA	2005/08/04	7.25	Put	Option on jFra	1,075.0000	1,090.0000	1.395	0	0	0
30/05/2005	JFRA	2005/08/04	7.25	Call	Option on jFra	70.0000	61.0000	(12.857)	0	0	0
30/05/2005	JFRA	2005/11/03			jFra	6.7620	6.7420	(0.296)	0.0000	0.0000	1,000
30/05/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	1,537.0000	1,560.0000	1.496	0	0	0
30/05/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	341.0000	315.0000	(7.625)	0	0	0
30/05/2005	JFRA	2006/02/02			jFra	6.9260	6.9220	(0.058)	0.0000	0.0000	0
30/05/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	897.0000	880.0000	(1.895)	0	0	0
30/05/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,691.0000	1,683.0000	(0.473)	0	0	0
30/05/2005	JFRA	2006/05/04			jFra	7.1890	7.1640	(0.348)	0.0000	0.0000	0
30/05/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,783.0000	1,731.0000	(2.916)	0	0	0
30/05/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	1,320.0000	1,330.0000	0.758	0	0	0
30/05/2005	JFRA	2006/08/03			jFra	7.3200	7.4330	1.544	0.0000	0.0000	0
30/05/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	2,208.0000	2,380.0000	7.790	0	0	0
30/05/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	1,425.0000	1,320.0000	(7.368)	0	0	0
30/05/2005	JFRA	2006/11/02			jFra	7.4500	7.7300	3.758	0.0000	0.0000	750
30/05/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	1,476.0000	1,237.0000	(16.192)	0	0	0
30/05/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,577.0000	3,023.0000	17.307	0	0	0
30/05/2005	JFRA	2007/02/01			jFra	8.0000	7.9800	(0.250)	0.0000	0.0000	250
30/05/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	2,819.0000	2,785.0000	(1.206)	0	0	0
30/05/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,597.0000	1,612.0000	0.939	0	0	0
30/05/2005	JFRA	2007/05/03			jFra	8.2260	8.1750	(0.620)	0.0000	0.0000	0
30/05/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,739.0000	1,752.0000	0.748	0	0	0
30/05/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	3,513.0000	3,400.0000	(3.217)	0	0	0
30/05/2005	JFRA	2007/08/02			jFra	8.6240	8.3500	(3.177)	0.0000	0.0000	0
30/05/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	1,795.0000	1,977.0000	10.139	0	0	0
30/05/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	4,539.0000	4,054.0000	(10.685)	0	0	0

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30/05/2005	JFRA	2007/11/01			jFra	8.5730	8.4720	(1.178)	0.0000	0.0000	0
30/05/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	4,939.0000	4,691.0000	(5.021)	0	0	0
30/05/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	2,122.0000	2,139.0000	0.801	0	0	0
30/05/2005	JN02	2005/08/04			jNote	7.3190	7.3510	0.437	0.0000	0.0000	0
30/05/2005	JN02	2005/08/04	7.50	Put	Option on jNote	6,542.0000	6,076.0000	(7.123)	0	0	0
30/05/2005	JN02	2005/08/04	7.50	Call	Option on jNote	3,203.0000	3,326.0000	3.840	0	0	0
30/05/2005	JN02	2005/11/03			jNote	7.5360	7.5380	0.027	0.0000	0.0000	0
30/05/2005	JN02	2005/11/03	7.50	Call	Option on jNote	8,123.0000	8,024.0000	(1.219)	0	0	0
30/05/2005	JN02	2005/11/03	7.50	Put	Option on jNote	7,460.0000	7,324.0000	(1.823)	0	0	0
30/05/2005	JN05	2005/08/04			jNote	8.1370	8.1520	0.184	0.0000	0.0000	0
30/05/2005	JN05	2005/08/04	8.00	Call	Option on jNote	13,335.0000	13,425.0000	0.675	0	0	0
30/05/2005	JN05	2005/08/04	8.00	Put	Option on jNote	7,702.0000	7,175.0000	(6.842)	0	0	0
30/05/2005	JN05	2005/11/03			jNote	8.2530	8.2720	0.230	0.0000	0.0000	0
30/05/2005	JN05	2005/11/03	8.00	Call	Option on jNote	21,767.0000	22,012.0000	1.126	0	0	0
30/05/2005	JN05	2005/11/03	8.00	Put	Option on jNote	11,400.0000	10,866.0000	(4.684)	0	0	0
30/05/2005	JN10	2005/08/04			jNote	8.4340	8.4570	0.273	0.0000	0.0000	0
30/05/2005	JN10	2005/08/04	8.00	Call	Option on jNote	34,657.0000	35,524.0000	2.502	0	0	0
30/05/2005	JN10	2005/08/04	8.00	Put	Option on jNote	5,266.0000	4,598.0000	(12.685)	0	0	0
30/05/2005	JN10	2005/11/03			jNote	8.4930	8.5180	0.294	0.0000	0.0000	0
30/05/2005	JN10	2005/11/03	8.00	Call	Option on jNote	44,795.0000	45,636.0000	1.877	0	0	0
30/05/2005	JN10	2005/11/03	8.00	Put	Option on jNote	11,542.0000	10,726.0000	(7.070)	0	0	0
30/05/2005	JROD	2005/05/31			jRod	6.9900	6.9900	-	0.0000	0.0000	0
30/05/2005	JROD	2005/06/30			jRod	6.8780	6.8710	(0.102)	0.0000	0.0000	0
30/05/2005	JROD	2005/07/29			jRod	6.8770	6.8700	(0.102)	0.0000	0.0000	0

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30/05/2005	JROD	2005/08/31			jRod	6.9690	6.9600	(0.129)	0.0000	0.0000	0
30/05/2005	JROD	2005/09/30			jRod	6.9170	6.9160	(0.014)	0.0000	0.0000	0
30/05/2005	JROD	2005/10/31			jRod	6.9080	6.9060	(0.029)	0.0000	0.0000	0
30/05/2005	JROD	2005/11/30			jRod	6.9580	6.9520	(0.086)	0.0000	0.0000	0
30/05/2005	JROD	2005/12/30			jRod	6.9300	6.9260	(0.058)	0.0000	0.0000	0
30/05/2005	JROD	2006/01/31			jRod	6.9330	6.9290	(0.058)	0.0000	0.0000	0
30/05/2005	JROD	2006/02/28			jRod	6.9720	6.9590	(0.186)	0.0000	0.0000	0
30/05/2005	JROD	2006/03/31			jRod	6.9570	6.9520	(0.072)	0.0000	0.0000	0
30/05/2005	JROD	2006/04/28			jRod	6.9640	6.9580	(0.086)	0.0000	0.0000	0
30/05/2005	JROD	2006/05/31			jRod	6.9950	6.9900	(0.071)	0.0000	0.0000	0
30/05/2005	R152	2005/08/04			Bond Future	6.6760	6.6950	0.285	0.0000	0.0000	0
30/05/2005	R152	2005/08/04	7.75	Call	Option on Bond Future	5,930.0000	5,824.0000	(1.788)	0	0	0
30/05/2005	R152	2005/08/04	7.75	Put	Option on Bond Future	11.0000	10.0000	(9.091)	0	0	0
30/05/2005	R152	2005/11/03			Bond Future	6.5490	6.5670	0.275	0.0000	0.0000	0
30/05/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	1,387.0000	1,344.0000	(3.100)	0	0	0
30/05/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	759.0000	772.0000	1.713	0	0	0
30/05/2005	R153	2005/08/04			Bond Future	7.9320	7.9730	0.517	0.0000	0.0000	0
30/05/2005	R153	2005/08/04	9.00	Call	Option on Bond Future	48,598.0000	46,722.0000	(3.860)	0	0	0
30/05/2005	R153	2005/08/04	8.25	Call	Option on Bond Future	20,021.0000	18,467.0000	(7.762)	0	0	0
30/05/2005	R153	2005/08/04	8.75	Call	Option on Bond Future	38,285.0000	36,452.0000	(4.788)	0	0	0
30/05/2005	R153	2005/08/04	8.75	Put	Option on Bond Future	1,202.0000	1,263.0000	5.075	0	0	0
30/05/2005	R153	2005/08/04	8.25	Put	Option on Bond Future	5,429.0000	5,769.0000	6.263	0	0	0
30/05/2005	R153	2005/08/04	9.00	Put	Option on Bond Future	473.0000	491.0000	3.805	0	0	0

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30/05/2005	R153	2005/08/04	9.25	Put	Option on Bond Future	164.0000	167.0000	1.829	0	0	0
30/05/2005	R153	2005/08/04	9.25	Call	Option on Bond Future	59,198.0000	57,307.0000	(3.194)	0	0	0
30/05/2005	R153	2005/08/04	7.75	Put	Option on Bond Future	16,080.0000	17,005.0000	5.752	0	0	0
30/05/2005	R153	2005/08/04	7.75	Call	Option on Bond Future	7,626.0000	6,656.0000	(12.720)	0	0	0
30/05/2005	R153	2005/11/03			Bond Future	8.0040	8.0470	0.537	0.0000	0.0000	0
30/05/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	23,330.0000	24,285.0000	4.093	0	0	0
30/05/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	12,077.0000	11,139.0000	(7.767)	0	0	0
30/05/2005	R157	2005/08/04			Bond Future	8.3800	8.4310	0.609	0.0000	0.0000	1
30/05/2005	R157	2005/08/04	8.25	Put	Option on Bond Future	27,129.0000	29,149.0000	7.446	0	0	200
30/05/2005	R157	2005/08/04	8.25	Call	Option on Bond Future	16,345.0000	14,166.0000	(13.331)	0	0	0
30/05/2005	R157	2005/08/04	9.00	Put	Option on Bond Future	5,938.0000	6,381.0000	7.460	0	0	500
30/05/2005	R157	2005/08/04	9.25	Call	Option on Bond Future	72,522.0000	68,546.0000	(5.482)	0	0	0
30/05/2005	R157	2005/08/04	9.25	Put	Option on Bond Future	3,304.0000	3,527.0000	6.749	0	0	100
30/05/2005	R157	2005/08/04	7.75	Put	Option on Bond Future	57,238.0000	60,613.0000	5.896	0	0	0
30/05/2005	R157	2005/08/04	7.75	Call	Option on Bond Future	3,851.0000	3,027.0000	(21.397)	0	0	200
30/05/2005	R157	2005/08/04	9.00	Call	Option on Bond Future	55,780.0000	52,024.0000	(6.734)	0	0	0
30/05/2005	R157	2005/08/04	8.75	Call	Option on Bond Future	40,363.0000	36,990.0000	(8.357)	0	0	0
30/05/2005	R157	2005/08/04	8.75	Put	Option on Bond Future	10,306.0000	11,132.0000	8.015	0	0	400
30/05/2005	R157	2005/08/04	8.00	Call	Option on Bond Future	8,638.0000	7,156.0000	(17.157)	0	0	0
30/05/2005	R157	2005/08/04	8.00	Put	Option on Bond Future	40,498.0000	43,215.0000	6.709	0	0	0
30/05/2005	R157	2005/11/03			Bond Future	8.4410	8.4940	0.628	0.0000	0.0000	0
30/05/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	51,521.0000	54,111.0000	5.027	0	0	0
30/05/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	15,363.0000	13,696.0000	(10.851)	0	0	0
30/05/2005	R186	2005/08/04			Bond Future	7.8660	7.9270	0.775	0.0000	0.0000	0
30/05/2005	R186	2005/08/04	7.25	Call	Option on Bond Future	11,885.0000	9,571.0000	(19.470)	0	0	0
30/05/2005	R186	2005/08/04	7.25	Put	Option on Bond Future	91,838.0000	97,042.0000	5.666	0	0	0
30/05/2005	R186	2005/11/03			Bond Future	7.8910	7.9530	0.786	0.0000	0.0000	0
30/05/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	110,986.0000	115,486.0000	4.055	0	0	0
30/05/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	28,458.0000	25,390.0000	(10.781)	0	0	0
30/05/2005	R194	2005/08/04			Bond Future	7.5050	7.5370	0.426	0.0000	0.0000	0

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30/05/2005	R194	2005/08/04	7.50	Put	Option on Bond Future	6,262.0000	6,502.0000	3.833	0	0	0
30/05/2005	R194	2005/08/04	7.50	Call	Option on Bond Future	6,144.0000	5,625.0000	(8.447)	0	0	0
30/05/2005	R194	2005/11/03			Bond Future	7.5840	7.6170	0.435	0.0000	0.0000	0
30/05/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	10,048.0000	10,314.0000	2.647	0	0	0
30/05/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	8,239.0000	7,794.0000	(5.401)	0	0	0
30/05/2005	R201	2005/08/04			Bond Future	8.4260	8.4720	0.546	0.0000	0.0000	0
30/05/2005	R201	2005/08/04	8.00	Put	Option on Bond Future	33,314.0000	35,343.0000	6.091	0	0	0
30/05/2005	R201	2005/08/04	8.00	Call	Option on Bond Future	5,230.0000	4,286.0000	(18.050)	0	0	0
30/05/2005	R201	2005/11/03			Bond Future	8.4860	8.5330	0.554	0.0000	0.0000	0
30/05/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	42,411.0000	44,262.0000	4.364	0	0	0
30/05/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	11,033.0000	9,915.0000	(10.133)	0	0	0
30/05/2005	R203	2005/08/04			Bond Future	8.4230	8.4740	0.605	0.0000	0.0000	0
30/05/2005	R203	2005/08/04	8.00	Put	Option on Bond Future	39,118.0000	41,611.0000	6.373	0	0	0
30/05/2005	R203	2005/08/04	8.00	Call	Option on Bond Future	6,990.0000	5,703.0000	(18.412)	0	0	0
30/05/2005	R203	2005/11/03			Bond Future	8.4750	8.5270	0.614	0.0000	0.0000	0
30/05/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	14,594.0000	13,075.0000	(10.408)	0	0	0
30/05/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	50,140.0000	52,410.0000	4.527	0	0	0
30/05/2005	R204	2005/08/04			Bond Future	8.4120	8.4630	0.606	0.0000	0.0000	0
30/05/2005	R204	2005/08/04	8.25	Call	Option on Bond Future	14,569.0000	12,494.0000	(14.243)	0	0	0
30/05/2005	R204	2005/08/04	8.25	Put	Option on Bond Future	27,249.0000	29,119.0000	6.863	0	0	0
30/05/2005	R204	2005/11/03			Bond Future	8.4590	8.5110	0.615	0.0000	0.0000	0
30/05/2005	R204	2005/11/03	8.25	Put	Option on Bond Future	39,895.0000	41,768.0000	4.695	0	0	0
30/05/2005	R204	2005/11/03	8.25	Call	Option on Bond Future	23,742.0000	21,653.0000	(8.799)	0	0	0

Grand Total: **4,418**