



Derivatives High/Low Report

High/Low for 21/06/2005

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
21/06/2005	GOVI 2005/08/04			jGovi	222.2980	222.1200	(0.080)	0.0000	0.0000	17
21/06/2005	GOVI 2005/08/04	224.00	Call	jGovi	28,961.0000	27,715.0000	(4.302)	0	0	0
21/06/2005	GOVI 2005/08/04	224.00	Put	jGovi	45,981.0000	46,515.0000	1.161	0	0	0
21/06/2005	GOVI 2005/11/03			jGovi	226.1310	225.9480	(0.081)	0.0000	0.0000	0
21/06/2005	GOVI 2005/11/03	228.00	Call	jGovi	28,345.0000	27,242.0000	(3.891)	0	0	0
21/06/2005	GOVI 2005/11/03	228.00	Put	jGovi	47,035.0000	47,762.0000	1.546	0	0	0
21/06/2005	J152 2006/02/28			jSwap	7.0951	7.1008	0.081	0.0000	0.0000	0
21/06/2005	J153 2010/08/31			jSwap	7.8692	7.8918	0.286	0.0000	0.0000	0
21/06/2005	J157 2015/09/15			jSwap	8.1381	8.1764	0.471	0.0000	0.0000	0
21/06/2005	J186 2026/12/21			jSwap	8.0658	7.8893	(2.187)	0.0000	0.0000	0
21/06/2005	J194 2008/02/28			jSwap	7.4798	7.4843	0.060	0.0000	0.0000	0
21/06/2005	J201 2014/12/22			jSwap	8.4332	8.1934	(2.844)	0.0000	0.0000	0
21/06/2005	J203 2017/09/15			jSwap	8.1357	8.1574	0.266	0.0000	0.0000	0
21/06/2005	J204 2018/12/21			jSwap	8.3486	8.1578	(2.286)	0.0000	0.0000	0
21/06/2005	JBAR 2005/03/16			jBar	6.9540	6.9540	-	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
21/06/2005	JFRA	2005/08/04			jFra	6.9210	6.9280	0.101	0.0000	0.0000	0
21/06/2005	JFRA	2005/08/04	7.25	Call	Option on jFra	41.0000	42.0000	2.439	0	0	0
21/06/2005	JFRA	2005/08/04	7.25	Put	Option on jFra	847.0000	831.0000	(1.889)	0	0	0
21/06/2005	JFRA	2005/11/03			jFra	6.8040	6.8180	0.206	0.0000	0.0000	0
21/06/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	268.0000	271.0000	1.119	0	0	0
21/06/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	1,362.0000	1,330.0000	(2.349)	0	0	0
21/06/2005	JFRA	2006/02/02			jFra	6.8840	6.8920	0.116	0.0000	0.0000	0
21/06/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	732.0000	731.0000	(0.137)	0	0	0
21/06/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,629.0000	1,608.0000	(1.289)	0	0	0
21/06/2005	JFRA	2006/05/04			jFra	7.0400	7.0610	0.298	0.0000	0.0000	0
21/06/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,491.0000	1,511.0000	1.341	0	0	0
21/06/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	1,393.0000	1,362.0000	(2.225)	0	0	0
21/06/2005	JFRA	2006/08/03			jFra	7.2610	7.2710	0.138	0.0000	0.0000	0
21/06/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	1,405.0000	1,392.0000	(0.925)	0	0	0
21/06/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	2,044.0000	2,056.0000	0.587	0	0	0
21/06/2005	JFRA	2006/11/02			jFra	7.4940	7.5260	0.427	0.0000	0.0000	0
21/06/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	1,365.0000	1,332.0000	(2.418)	0	0	0
21/06/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,574.0000	2,619.0000	1.748	0	0	0
21/06/2005	JFRA	2007/02/01			jFra	7.7560	7.7420	(0.181)	0.0000	0.0000	500
21/06/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	2,399.0000	2,378.0000	(0.875)	0	0	0
21/06/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,773.0000	1,786.0000	0.733	0	0	0
21/06/2005	JFRA	2007/05/03			jFra	7.9410	7.9480	0.088	0.0000	0.0000	0
21/06/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	3,003.0000	2,989.0000	(0.466)	0	0	0
21/06/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,924.0000	1,894.0000	(1.559)	0	0	0
21/06/2005	JFRA	2007/08/02			jFra	8.1110	8.0780	(0.407)	0.0000	0.0000	0
21/06/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	2,186.0000	2,202.0000	0.732	0	0	0
21/06/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	3,680.0000	3,614.0000	(1.793)	0	0	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
21/06/2005	JFRA	2007/11/01			jFra	8.1530	8.1780	0.307	0.0000	0.0000	0
21/06/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	4,203.0000	4,228.0000	0.595	0	0	0
21/06/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	2,489.0000	2,447.0000	(1.687)	0	0	0
21/06/2005	JN02	2005/08/04			jNote	7.2470	7.2580	0.152	0.0000	0.0000	0
21/06/2005	JN02	2005/08/04	7.50	Put	Option on jNote	6,433.0000	6,241.0000	(2.985)	0	0	0
21/06/2005	JN02	2005/08/04	7.50	Call	Option on jNote	1,764.0000	1,769.0000	0.283	0	0	0
21/06/2005	JN02	2005/11/03			jNote	7.3920	7.3980	0.081	0.0000	0.0000	0
21/06/2005	JN02	2005/11/03	7.50	Call	Option on jNote	6,031.0000	6,029.0000	(0.033)	0	0	0
21/06/2005	JN02	2005/11/03	7.50	Put	Option on jNote	8,022.0000	7,909.0000	(1.409)	0	0	0
21/06/2005	JN05	2005/08/04			jNote	7.8440	7.8670	0.293	0.0000	0.0000	0
21/06/2005	JN05	2005/08/04	8.00	Put	Option on jNote	11,970.0000	11,271.0000	(5.840)	0	0	0
21/06/2005	JN05	2005/08/04	8.00	Call	Option on jNote	5,520.0000	5,774.0000	4.601	0	0	0
21/06/2005	JN05	2005/11/03			jNote	7.9240	7.9470	0.290	0.0000	0.0000	0
21/06/2005	JN05	2005/11/03	8.00	Call	Option on jNote	13,457.0000	13,791.0000	2.482	0	0	0
21/06/2005	JN05	2005/11/03	8.00	Put	Option on jNote	16,592.0000	15,978.0000	(3.701)	0	0	0
21/06/2005	JN10	2005/08/04			jNote	8.0900	8.1390	0.606	0.0000	0.0000	0
21/06/2005	JN10	2005/08/04	8.00	Call	Option on jNote	16,513.0000	18,324.0000	10.967	0	0	0
21/06/2005	JN10	2005/08/04	8.00	Put	Option on jNote	10,335.0000	8,798.0000	(14.872)	0	0	0
21/06/2005	JN10	2005/11/03			jNote	8.1370	8.1840	0.578	0.0000	0.0000	0
21/06/2005	JN10	2005/11/03	8.00	Put	Option on jNote	19,206.0000	17,712.0000	(7.779)	0	0	0
21/06/2005	JN10	2005/11/03	8.00	Call	Option on jNote	28,584.0000	30,285.0000	5.951	0	0	0
21/06/2005	JROD	2005/06/30			jRod	6.8280	6.8270	(0.015)	0.0000	0.0000	0
21/06/2005	JROD	2005/07/29			jRod	6.8160	6.8130	(0.044)	0.0000	0.0000	0
21/06/2005	JROD	2005/08/31			jRod	6.9090	6.9070	(0.029)	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
21/06/2005	JROD	2005/09/30			jRod	6.8950	6.8950	-	0.0000	0.0000	0
21/06/2005	JROD	2005/10/31			jRod	6.8700	6.8700	-	0.0000	0.0000	0
21/06/2005	JROD	2005/11/30			jRod	6.8780	6.8780	-	0.0000	0.0000	0
21/06/2005	JROD	2005/12/30			jRod	6.8690	6.8680	(0.015)	0.0000	0.0000	0
21/06/2005	JROD	2006/01/31			jRod	6.8600	6.8580	(0.029)	0.0000	0.0000	0
21/06/2005	JROD	2006/02/28			jRod	6.8850	6.8820	(0.044)	0.0000	0.0000	0
21/06/2005	JROD	2006/03/31			jRod	6.8970	6.8920	(0.072)	0.0000	0.0000	0
21/06/2005	JROD	2006/04/28			jRod	6.9050	6.8980	(0.101)	0.0000	0.0000	0
21/06/2005	JROD	2006/05/31			jRod	6.9390	6.9300	(0.130)	0.0000	0.0000	0
21/06/2005	R152	2005/08/04			Bond Future	6.7390	6.7290	(0.148)	0.0000	0.0000	0
21/06/2005	R152	2005/08/04	7.75	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
21/06/2005	R152	2005/08/04	7.75	Call	Option on Bond Future	5,571.0000	5,626.0000	0.987	0	0	0
21/06/2005	R152	2005/11/03			Bond Future	6.5960	6.5810	(0.227)	0.0000	0.0000	0
21/06/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	1,149.0000	1,169.0000	1.741	0	0	0
21/06/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	668.0000	641.0000	(4.042)	0	0	0
21/06/2005	R153	2005/08/04			Bond Future	7.6810	7.6860	0.065	0.0000	0.0000	1
21/06/2005	R153	2005/08/04	8.25	Put	Option on Bond Future	1,418.0000	1,371.0000	(3.315)	0	0	0
21/06/2005	R153	2005/08/04	9.00	Call	Option on Bond Future	59,831.0000	59,594.0000	(0.396)	0	0	0
21/06/2005	R153	2005/08/04	9.00	Put	Option on Bond Future	28.0000	25.0000	(10.714)	0	0	0
21/06/2005	R153	2005/08/04	9.25	Call	Option on Bond Future	70,718.0000	70,483.0000	(0.332)	0	0	0
21/06/2005	R153	2005/08/04	8.75	Call	Option on Bond Future	48,887.0000	48,643.0000	(0.499)	0	0	0
21/06/2005	R153	2005/08/04	8.25	Call	Option on Bond Future	27,688.0000	27,408.0000	(1.011)	0	0	0
21/06/2005	R153	2005/08/04	8.75	Put	Option on Bond Future	126.0000	115.0000	(8.730)	0	0	0
21/06/2005	R153	2005/08/04	9.25	Put	Option on Bond Future	5.0000	4.0000	(20.000)	0	0	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
21/06/2005	R153	2005/08/04	7.75	Put	Option on Bond Future	7,672.0000	7,630.0000	(0.547)	0	0	0
21/06/2005	R153	2005/08/04	7.75	Call	Option on Bond Future	10,897.0000	10,621.0000	(2.533)	0	0	0
21/06/2005	R153	2005/11/03			Bond Future	7.7310	7.7360	0.065	0.0000	0.0000	0
21/06/2005	R153	2005/11/03	8.00	Call	Option on Bond Future	22,505.0000	22,248.0000	(1.142)	0	0	0
21/06/2005	R153	2005/11/03	8.50	Call	Option on Bond Future	37,969.0000	37,704.0000	(0.698)	0	0	0
21/06/2005	R153	2005/11/03	8.00	Put	Option on Bond Future	10,581.0000	10,546.0000	(0.331)	0	0	0
21/06/2005	R153	2005/11/03	8.50	Put	Option on Bond Future	4,275.0000	4,232.0000	(1.006)	0	0	0
21/06/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	16,332.0000	16,094.0000	(1.457)	0	0	0
21/06/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	15,485.0000	15,469.0000	(0.103)	0	0	0
21/06/2005	R157	2005/08/04			Bond Future	8.1070	8.1270	0.247	0.0000	0.0000	1
21/06/2005	R157	2005/08/04	8.75	Put	Option on Bond Future	3,522.0000	3,264.0000	(7.325)	0	0	400
21/06/2005	R157	2005/08/04	8.25	Call	Option on Bond Future	25,130.0000	23,265.0000	(7.421)	0	0	0
21/06/2005	R157	2005/08/04	7.75	Put	Option on Bond Future	36,867.0000	37,508.0000	1.739	0	0	0
21/06/2005	R157	2005/08/04	7.75	Call	Option on Bond Future	6,265.0000	5,219.0000	(16.696)	0	0	200
21/06/2005	R157	2005/08/04	8.25	Put	Option on Bond Future	13,129.0000	12,951.0000	(1.356)	0	0	200
21/06/2005	R157	2005/08/04	9.25	Call	Option on Bond Future	92,763.0000	90,963.0000	(1.940)	0	0	0
21/06/2005	R157	2005/08/04	9.00	Call	Option on Bond Future	74,302.0000	72,437.0000	(2.510)	0	0	0
21/06/2005	R157	2005/08/04	8.00	Call	Option on Bond Future	13,799.0000	12,246.0000	(11.254)	0	0	0
21/06/2005	R157	2005/08/04	8.75	Call	Option on Bond Future	56,364.0000	54,419.0000	(3.451)	0	0	0
21/06/2005	R157	2005/08/04	8.00	Put	Option on Bond Future	22,874.0000	23,008.0000	0.586	0	0	0
21/06/2005	R157	2005/08/04	9.00	Put	Option on Bond Future	1,675.0000	1,497.0000	(10.627)	0	0	500
21/06/2005	R157	2005/08/04	9.25	Put	Option on Bond Future	760.0000	647.0000	(14.868)	0	0	100
21/06/2005	R157	2005/11/03			Bond Future	8.1540	8.1750	0.258	0.0000	0.0000	0
21/06/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	22,662.0000	21,685.0000	(4.311)	0	0	0
21/06/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	35,439.0000	36,192.0000	2.125	0	0	0
21/06/2005	R186	2005/08/04			Bond Future	7.7090	7.7440	0.454	0.0000	0.0000	0
21/06/2005	R186	2005/08/04	7.25	Put	Option on Bond Future	71,441.0000	74,424.0000	4.175	0	0	0
21/06/2005	R186	2005/08/04	7.25	Call	Option on Bond Future	11,162.0000	9,719.0000	(12.928)	0	0	0
21/06/2005	R186	2005/11/03			Bond Future	7.7270	7.7640	0.479	0.0000	0.0000	0
21/06/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	31,961.0000	29,884.0000	(6.499)	0	0	0
21/06/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	94,125.0000	96,686.0000	2.721	0	0	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
21/06/2005	R194	2005/08/04			Bond Future	7.3780	7.3670	(0.149)	0.0000	0.0000	0
21/06/2005	R194	2005/08/04	7.50	Put	Option on Bond Future	3,561.0000	3,367.0000	(5.448)	0	0	0
21/06/2005	R194	2005/08/04	7.50	Call	Option on Bond Future	6,460.0000	6,527.0000	1.037	0	0	0
21/06/2005	R194	2005/11/03			Bond Future	7.4320	7.4200	(0.161)	0.0000	0.0000	0
21/06/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	7,547.0000	7,344.0000	(2.690)	0	0	0
21/06/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	9,015.0000	9,071.0000	0.621	0	0	0
21/06/2005	R201	2005/08/04			Bond Future	8.1580	8.1720	0.172	0.0000	0.0000	0
21/06/2005	R201	2005/08/04	8.00	Call	Option on Bond Future	8,187.0000	7,676.0000	(6.242)	0	0	0
21/06/2005	R201	2005/08/04	8.00	Put	Option on Bond Future	18,720.0000	19,134.0000	2.212	0	0	0
21/06/2005	R201	2005/11/03			Bond Future	8.2040	8.2190	0.183	0.0000	0.0000	0
21/06/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	29,675.0000	30,085.0000	1.382	0	0	0
21/06/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	16,353.0000	15,792.0000	(3.431)	0	0	0
21/06/2005	R203	2005/08/04			Bond Future	8.1540	8.1740	0.245	0.0000	0.0000	0
21/06/2005	R203	2005/08/04	8.00	Put	Option on Bond Future	22,381.0000	23,081.0000	3.128	0	0	0
21/06/2005	R203	2005/08/04	8.00	Call	Option on Bond Future	10,523.0000	9,697.0000	(7.849)	0	0	0
21/06/2005	R203	2005/11/03			Bond Future	8.1930	8.2140	0.256	0.0000	0.0000	0
21/06/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	35,591.0000	36,251.0000	1.854	0	0	0
21/06/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	20,942.0000	20,026.0000	(4.374)	0	0	0
21/06/2005	R204	2005/08/04			Bond Future	8.1430	8.1570	0.172	0.0000	0.0000	0
21/06/2005	R204	2005/08/04	8.25	Put	Option on Bond Future	13,013.0000	13,208.0000	1.499	0	0	0
21/06/2005	R204	2005/08/04	8.25	Call	Option on Bond Future	21,514.0000	20,591.0000	(4.290)	0	0	0
21/06/2005	R204	2005/11/03			Bond Future	8.1780	8.1940	0.196	0.0000	0.0000	0
21/06/2005	R204	2005/11/03	8.25	Put	Option on Bond Future	26,951.0000	27,265.0000	1.165	0	0	0
21/06/2005	R204	2005/11/03	8.25	Call	Option on Bond Future	32,602.0000	31,656.0000	(2.902)	0	0	0

Grand Total:

1,919