



# Derivatives High/Low Report

High/Low for 06/05/2005

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
06/05/2005	GOVI 2005/08/04			jGovi	221.8930	221.3300	(0.254)	0.0000	0.0000	17
06/05/2005	GOVI 2005/08/04	224.00	Put	jGovi	64,108.0000	68,249.0000	6.459	0	0	0
06/05/2005	GOVI 2005/08/04	224.00	Call	jGovi	43,038.0000	41,549.0000	(3.460)	0	0	0
06/05/2005	GOVI 2005/11/03			jGovi	225.5810	225.0190	(0.249)	0.0000	0.0000	0
06/05/2005	GOVI 2005/11/03	228.00	Call	jGovi	31,989.0000	29,845.0000	(6.702)	0	0	0
06/05/2005	GOVI 2005/11/03	228.00	Put	jGovi	56,179.0000	59,655.0000	6.187	0	0	0
06/05/2005	J152 2006/02/28			jSwap	7.0354	7.0461	0.153	0.0000	0.0000	0
06/05/2005	J153 2010/08/31			jSwap	8.0371	8.0576	0.255	0.0000	0.0000	0
06/05/2005	J157 2015/09/15			jSwap	8.3347	8.3799	0.543	0.0000	0.0000	0
06/05/2005	J186 2026/12/21			jSwap	7.9763	8.0366	0.757	0.0000	0.0000	0
06/05/2005	J194 2008/02/28			jSwap	7.5114	7.5388	0.365	0.0000	0.0000	0
06/05/2005	J201 2014/12/22			jSwap	8.2984	8.3318	0.402	0.0000	0.0000	0
06/05/2005	J203 2017/09/15			jSwap	8.3033	8.3759	0.874	0.0000	0.0000	0
06/05/2005	JBAR 2005/03/16			jBar	6.9500	6.9500	-	0.0000	0.0000	0

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06/05/2005	JFRA	2005/08/04			jFra	6.7510	6.7730	0.326	6.7700	6.7700	1,000
06/05/2005	JFRA	2005/08/04	7.25	Put	Option on jFra	1,342.0000	1,291.0000	(3.800)	0	0	0
06/05/2005	JFRA	2005/08/04	7.25	Call	Option on jFra	118.0000	122.0000	3.390	0	0	0
06/05/2005	JFRA	2005/11/03			jFra	6.7060	6.7180	0.179	6.7200	6.7200	1,000
06/05/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	436.0000	437.0000	0.229	0	0	0
06/05/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	1,769.0000	1,741.0000	(1.583)	0	0	0
06/05/2005	JFRA	2006/02/02			jFra	6.8310	6.8690	0.556	0.0000	0.0000	0
06/05/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	941.0000	978.0000	3.932	0	0	0
06/05/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,968.0000	1,912.0000	(2.846)	0	0	0
06/05/2005	JFRA	2006/05/04			jFra	7.0660	7.1080	0.594	0.0000	0.0000	0
06/05/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,747.0000	1,806.0000	3.377	0	0	0
06/05/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	1,586.0000	1,542.0000	(2.774)	0	0	0
06/05/2005	JFRA	2006/08/03			jFra	7.3120	7.3600	0.656	0.0000	0.0000	0
06/05/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	2,290.0000	2,368.0000	3.406	0	0	0
06/05/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	1,526.0000	1,486.0000	(2.621)	0	0	0
06/05/2005	JFRA	2006/11/02			jFra	7.5690	7.6080	0.515	0.0000	0.0000	0
06/05/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,828.0000	2,899.0000	2.511	0	0	0
06/05/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	1,436.0000	1,411.0000	(1.741)	0	0	0
06/05/2005	JFRA	2007/02/01			jFra	7.8610	7.9220	0.776	0.0000	0.0000	250
06/05/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,794.0000	1,743.0000	(2.843)	0	0	0
06/05/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	2,677.0000	2,775.0000	3.661	0	0	0
06/05/2005	JFRA	2007/05/03			jFra	8.0450	8.0680	0.286	0.0000	0.0000	0
06/05/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	2,111.0000	2,074.0000	(1.753)	0	0	0
06/05/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	3,443.0000	3,462.0000	0.552	0	0	0
06/05/2005	JFRA	2007/08/02			jFra	8.2480	8.2840	0.436	0.0000	0.0000	0
06/05/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	2,352.0000	2,309.0000	(1.828)	0	0	0
06/05/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	4,179.0000	4,223.0000	1.053	0	0	0

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06/05/2005	JFRA	2007/11/01			jFra	8.3430	8.3530	0.120	0.0000	0.0000	0
06/05/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	4,649.0000	4,681.0000	0.688	0	0	0
06/05/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	2,436.0000	2,442.0000	0.246	0	0	0
06/05/2005	JN02	2005/08/04			jNote	7.2480	7.2830	0.483	0.0000	0.0000	0
06/05/2005	JN02	2005/08/04	7.50	Call	Option on jNote	3,666.0000	3,898.0000	6.328	0	0	0
06/05/2005	JN02	2005/08/04	7.50	Put	Option on jNote	8,318.0000	7,898.0000	(5.049)	0	0	0
06/05/2005	JN02	2005/11/03			jNote	7.4320	7.4690	0.498	0.0000	0.0000	0
06/05/2005	JN02	2005/11/03	7.50	Call	Option on jNote	8,044.0000	8,384.0000	4.227	0	0	0
06/05/2005	JN02	2005/11/03	7.50	Put	Option on jNote	9,298.0000	8,955.0000	(3.689)	0	0	0
06/05/2005	JN05	2005/08/04			jNote	8.0170	8.0400	0.287	0.0000	0.0000	0
06/05/2005	JN05	2005/08/04	8.00	Call	Option on jNote	12,704.0000	13,115.0000	3.235	0	0	0
06/05/2005	JN05	2005/08/04	8.00	Put	Option on jNote	12,005.0000	11,468.0000	(4.473)	0	0	0
06/05/2005	JN05	2005/11/03			jNote	8.1290	8.1520	0.283	0.0000	0.0000	0
06/05/2005	JN05	2005/11/03	8.00	Call	Option on jNote	20,607.0000	21,096.0000	2.373	0	0	0
06/05/2005	JN05	2005/11/03	8.00	Put	Option on jNote	15,306.0000	14,855.0000	(2.947)	0	0	0
06/05/2005	JN10	2005/08/04			jNote	8.3020	8.3470	0.542	0.0000	0.0000	0
06/05/2005	JN10	2005/08/04	8.00	Put	Option on jNote	10,389.0000	9,381.0000	(9.703)	0	0	0
06/05/2005	JN10	2005/08/04	8.00	Call	Option on jNote	30,955.0000	32,985.0000	6.558	0	0	0
06/05/2005	JN10	2005/11/03			jNote	8.3600	8.4120	0.622	0.0000	0.0000	0
06/05/2005	JN10	2005/11/03	8.00	Call	Option on jNote	41,373.0000	43,684.0000	5.586	0	0	0
06/05/2005	JN10	2005/11/03	8.00	Put	Option on jNote	16,953.0000	15,770.0000	(6.978)	0	0	0
06/05/2005	JROD	2005/05/31			jRod	7.0220	7.0190	(0.043)	0.0000	0.0000	0
06/05/2005	JROD	2005/06/30			jRod	6.9440	6.9420	(0.029)	0.0000	0.0000	0
06/05/2005	JROD	2005/07/29			jRod	6.9380	6.9350	(0.043)	0.0000	0.0000	0

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06/05/2005	JROD	2005/08/31			jRod	6.9880	6.9870	(0.014)	0.0000	0.0000	0
06/05/2005	JROD	2005/09/30			jRod	6.9190	6.9180	(0.014)	0.0000	0.0000	0
06/05/2005	JROD	2005/10/31			jRod	6.8880	6.8880	-	0.0000	0.0000	0
06/05/2005	JROD	2005/11/30			jRod	6.9310	6.9300	(0.014)	0.0000	0.0000	0
06/05/2005	JROD	2005/12/30			jRod	6.8880	6.8860	(0.029)	0.0000	0.0000	0
06/05/2005	JROD	2006/01/31			jRod	6.8790	6.8730	(0.087)	0.0000	0.0000	0
06/05/2005	JROD	2006/02/28			jRod	6.9220	6.9140	(0.116)	0.0000	0.0000	0
06/05/2005	JROD	2006/03/31			jRod	6.8950	6.8840	(0.160)	0.0000	0.0000	0
06/05/2005	JROD	2006/04/28			jRod	6.8880	6.8740	(0.203)	0.0000	0.0000	0
06/05/2005	JROD	2006/05/31			jRod	6.9210	6.9070	(0.202)	0.0000	0.0000	0
06/05/2005	R152	2005/08/04			Bond Future	6.4980	6.5310	0.508	0.0000	0.0000	0
06/05/2005	R152	2005/08/04	7.75	Call	Option on Bond Future	6,935.0000	6,754.0000	(2.610)	0	0	0
06/05/2005	R152	2005/08/04	7.75	Put	Option on Bond Future	28.0000	31.0000	10.714	0	0	0
06/05/2005	R152	2005/11/03			Bond Future	6.3760	6.4200	0.690	0.0000	0.0000	0
06/05/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	727.0000	768.0000	5.640	0	0	0
06/05/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	1,896.0000	1,799.0000	(5.116)	0	0	0
06/05/2005	R153	2005/08/04			Bond Future	7.7520	7.7940	0.542	0.0000	0.0000	0
06/05/2005	R153	2005/08/04	8.75	Call	Option on Bond Future	46,763.0000	44,965.0000	(3.845)	0	0	0
06/05/2005	R153	2005/08/04	9.00	Put	Option on Bond Future	601.0000	682.0000	13.478	0	0	0
06/05/2005	R153	2005/08/04	9.00	Call	Option on Bond Future	57,087.0000	55,210.0000	(3.288)	0	0	0
06/05/2005	R153	2005/08/04	8.25	Call	Option on Bond Future	27,894.0000	26,403.0000	(5.345)	0	0	0
06/05/2005	R153	2005/08/04	8.25	Put	Option on Bond Future	4,942.0000	5,408.0000	9.429	0	0	0
06/05/2005	R153	2005/08/04	8.75	Put	Option on Bond Future	1,320.0000	1,479.0000	12.045	0	0	0

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06/05/2005	R153	2005/08/04	9.25	Call	Option on Bond Future	67,645.0000	65,725.0000	(2.838)	0	0	0
06/05/2005	R153	2005/08/04	9.25	Put	Option on Bond Future	250.0000	288.0000	15.200	0	0	0
06/05/2005	R153	2005/08/04	7.75	Put	Option on Bond Future	13,577.0000	14,536.0000	7.063	0	0	0
06/05/2005	R153	2005/08/04	7.75	Call	Option on Bond Future	13,483.0000	12,485.0000	(7.402)	0	0	0
06/05/2005	R153	2005/11/03			Bond Future	7.8240	7.8680	0.562	0.0000	0.0000	0
06/05/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	17,308.0000	16,387.0000	(5.321)	0	0	0
06/05/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	20,601.0000	21,632.0000	5.005	0	0	0
06/05/2005	R157	2005/08/04			Bond Future	8.2250	8.2820	0.693	0.0000	0.0000	0
06/05/2005	R157	2005/08/04	8.25	Put	Option on Bond Future	24,249.0000	26,453.0000	9.089	0	0	200
06/05/2005	R157	2005/08/04	8.25	Call	Option on Bond Future	26,337.0000	23,787.0000	(9.682)	0	0	0
06/05/2005	R157	2005/08/04	9.00	Put	Option on Bond Future	6,641.0000	7,401.0000	11.444	0	0	500
06/05/2005	R157	2005/08/04	9.25	Call	Option on Bond Future	86,179.0000	81,919.0000	(4.943)	0	0	0
06/05/2005	R157	2005/08/04	9.25	Put	Option on Bond Future	4,089.0000	4,583.0000	12.081	0	0	100
06/05/2005	R157	2005/08/04	7.75	Call	Option on Bond Future	8,948.0000	7,711.0000	(13.824)	0	0	200
06/05/2005	R157	2005/08/04	7.75	Put	Option on Bond Future	49,463.0000	52,980.0000	7.110	0	0	0
06/05/2005	R157	2005/08/04	9.00	Call	Option on Bond Future	69,355.0000	65,361.0000	(5.759)	0	0	0
06/05/2005	R157	2005/08/04	8.75	Put	Option on Bond Future	10,533.0000	11,687.0000	10.956	0	0	400
06/05/2005	R157	2005/08/04	8.00	Put	Option on Bond Future	35,188.0000	38,074.0000	8.202	0	0	0
06/05/2005	R157	2005/08/04	8.75	Call	Option on Bond Future	53,462.0000	49,862.0000	(6.734)	0	0	0
06/05/2005	R157	2005/08/04	8.00	Call	Option on Bond Future	16,200.0000	14,332.0000	(11.531)	0	0	0
06/05/2005	R157	2005/11/03			Bond Future	8.2870	8.3460	0.712	0.0000	0.0000	0
06/05/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	46,318.0000	49,346.0000	6.537	0	0	0
06/05/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	22,637.0000	20,866.0000	(7.823)	0	0	0
06/05/2005	R186	2005/08/04			Bond Future	7.6250	7.6760	0.669	0.0000	0.0000	0
06/05/2005	R186	2005/08/04	7.25	Call	Option on Bond Future	27,253.0000	25,424.0000	(6.711)	0	0	0
06/05/2005	R186	2005/08/04	7.25	Put	Option on Bond Future	76,812.0000	81,507.0000	6.112	0	0	0
06/05/2005	R186	2005/11/03			Bond Future	7.6480	7.7000	0.680	0.0000	0.0000	0
06/05/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	97,693.0000	102,541.0000	4.962	0	0	0
06/05/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	45,518.0000	43,777.0000	(3.825)	0	0	0
06/05/2005	R194	2005/08/04			Bond Future	7.3420	7.3860	0.599	0.0000	0.0000	0

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06/05/2005	R194	2005/08/04	7.50	Put	Option on Bond Future	5,701.0000	6,135.0000	7.613	0	0	0
06/05/2005	R194	2005/08/04	7.50	Call	Option on Bond Future	9,456.0000	8,842.0000	(6.493)	0	0	0
06/05/2005	R194	2005/11/03			Bond Future	7.4230	7.4700	0.633	0.0000	0.0000	0
06/05/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	9,230.0000	9,747.0000	5.601	0	0	0
06/05/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	10,892.0000	10,394.0000	(4.572)	0	0	0
06/05/2005	R201	2005/08/04			Bond Future	8.2410	8.3030	0.752	0.0000	0.0000	0
06/05/2005	R201	2005/08/04	8.00	Put	Option on Bond Future	27,341.0000	29,968.0000	9.608	0	0	0
06/05/2005	R201	2005/08/04	8.00	Call	Option on Bond Future	11,331.0000	9,892.0000	(12.700)	0	0	0
06/05/2005	R201	2005/11/03			Bond Future	8.3010	8.3650	0.771	0.0000	0.0000	0
06/05/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	36,794.0000	39,409.0000	7.107	0	0	0
06/05/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	17,214.0000	15,727.0000	(8.638)	0	0	0
06/05/2005	R203	2005/08/04			Bond Future	8.2270	8.2880	0.741	0.0000	0.0000	0
06/05/2005	R203	2005/08/04	8.00	Put	Option on Bond Future	32,283.0000	35,284.0000	9.296	0	0	0
06/05/2005	R203	2005/08/04	8.00	Call	Option on Bond Future	14,869.0000	13,260.0000	(10.821)	0	0	0
06/05/2005	R203	2005/11/03			Bond Future	8.2770	8.3400	0.761	0.0000	0.0000	0
06/05/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	43,625.0000	46,692.0000	7.030	0	0	0
06/05/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	22,690.0000	21,076.0000	(7.113)	0	0	0
06/05/2005	R204	2005/08/04			Bond Future	8.1340	8.1970	0.775	0.0000	0.0000	0
06/05/2005	R204	2005/08/04	8.25	Put	Option on Bond Future	19,925.0000	22,347.0000	12.156	0	0	0
06/05/2005	R204	2005/08/04	8.25	Call	Option on Bond Future	29,145.0000	26,545.0000	(8.921)	0	0	0
06/05/2005	R204	2005/11/03			Bond Future	8.1780	8.2420	0.783	0.0000	0.0000	0
06/05/2005	R204	2005/11/03	8.25	Put	Option on Bond Future	31,778.0000	34,492.0000	8.540	0	0	0
06/05/2005	R204	2005/11/03	8.25	Call	Option on Bond Future	37,429.0000	35,117.0000	(6.177)	0	0	0

**Grand Total:** **3,667**