



Derivatives High/Low Report

High/Low for 01/06/2005

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
01/06/2005	GOVI 2005/08/04			jGovi	218.6270	218.9030	0.126	0.0000	0.0000	17
01/06/2005	GOVI 2005/08/04	224.00	Call	jGovi	22,546.0000	22,808.0000	1.162	0	0	0
01/06/2005	GOVI 2005/08/04	224.00	Put	jGovi	76,276.0000	73,778.0000	(3.275)	0	0	0
01/06/2005	GOVI 2005/11/03			jGovi	222.3690	222.6390	0.121	0.0000	0.0000	0
01/06/2005	GOVI 2005/11/03	228.00	Put	jGovi	72,865.0000	70,720.0000	(2.944)	0	0	0
01/06/2005	GOVI 2005/11/03	228.00	Call	jGovi	16,555.0000	17,110.0000	3.352	0	0	0
01/06/2005	J152 2006/02/28			jSwap	7.0887	7.0965	0.110	0.0000	0.0000	0
01/06/2005	J153 2010/08/31			jSwap	8.2289	8.2594	0.370	0.0000	0.0000	0
01/06/2005	J157 2015/09/15			jSwap	8.5659	8.5960	0.352	0.0000	0.0000	0
01/06/2005	J186 2026/12/21			jSwap	8.2479	8.2653	0.212	0.0000	0.0000	0
01/06/2005	J194 2008/02/28			jSwap	7.6603	7.6930	0.426	0.0000	0.0000	0
01/06/2005	J201 2014/12/22			jSwap	8.5250	8.5504	0.298	0.0000	0.0000	0
01/06/2005	J203 2017/09/15			jSwap	8.5489	8.5743	0.297	0.0000	0.0000	0
01/06/2005	J204 2018/12/21			jSwap	8.4900	8.5209	0.365	0.0000	0.0000	0

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01/06/2005	JBAR	2005/03/16			jBar	6.9430	6.9500	0.101	0.0000	0.0000	0
01/06/2005	JFRA	2005/08/04			jFra	6.8630	6.8900	0.393	0.0000	0.0000	1,000
01/06/2005	JFRA	2005/08/04	7.25	Call	Option on jFra	70.0000	79.0000	12.857	0	0	0
01/06/2005	JFRA	2005/08/04	7.25	Put	Option on jFra	1,019.0000	961.0000	(5.692)	0	0	0
01/06/2005	JFRA	2005/11/03			jFra	6.8020	6.8110	0.132	0.0000	0.0000	1,000
01/06/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	1,454.0000	1,434.0000	(1.376)	0	0	0
01/06/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	355.0000	357.0000	0.563	0	0	0
01/06/2005	JFRA	2006/02/02			jFra	6.9870	7.0070	0.286	0.0000	0.0000	0
01/06/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,596.0000	1,562.0000	(2.130)	0	0	0
01/06/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	952.0000	967.0000	1.576	0	0	0
01/06/2005	JFRA	2006/05/04			jFra	7.2330	7.2540	0.290	0.0000	0.0000	0
01/06/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	1,271.0000	1,242.0000	(2.282)	0	0	0
01/06/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,841.0000	1,864.0000	1.249	0	0	0
01/06/2005	JFRA	2006/08/03			jFra	7.5180	7.5500	0.426	0.0000	0.0000	0
01/06/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	1,256.0000	1,227.0000	(2.309)	0	0	0
01/06/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	2,523.0000	2,573.0000	1.982	0	0	0
01/06/2005	JFRA	2006/11/02			jFra	7.8200	7.8200	-	0.0000	0.0000	750
01/06/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	3,194.0000	3,183.0000	(0.344)	0	0	0
01/06/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	1,189.0000	1,178.0000	(0.925)	0	0	0
01/06/2005	JFRA	2007/02/01			jFra	8.0700	8.0800	0.124	0.0000	0.0000	250
01/06/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,551.0000	1,534.0000	(1.096)	0	0	0
01/06/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	2,944.0000	2,952.0000	0.272	0	0	0
01/06/2005	JFRA	2007/05/03			jFra	8.2750	8.3980	1.486	0.0000	0.0000	0
01/06/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	3,574.0000	3,792.0000	6.100	0	0	0
01/06/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,681.0000	1,598.0000	(4.938)	0	0	0
01/06/2005	JFRA	2007/08/02			jFra	8.4460	8.5980	1.800	0.0000	0.0000	0

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01/06/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	1,920.0000	1,820.0000	(5.208)	0	0	0
01/06/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	4,229.0000	4,500.0000	6.408	0	0	0
01/06/2005	JFRA	2007/11/01			jFra	8.5700	8.6900	1.400	0.0000	0.0000	0
01/06/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	4,890.0000	5,124.0000	4.785	0	0	0
01/06/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	2,083.0000	2,002.0000	(3.889)	0	0	0
01/06/2005	JN02	2005/08/04			jNote	7.4240	7.4530	0.391	0.0000	0.0000	0
01/06/2005	JN02	2005/08/04	7.50	Call	Option on jNote	3,917.0000	4,129.0000	5.412	0	0	0
01/06/2005	JN02	2005/08/04	7.50	Put	Option on jNote	5,319.0000	4,988.0000	(6.223)	0	0	0
01/06/2005	JN02	2005/11/03			jNote	7.6190	7.6630	0.578	0.0000	0.0000	0
01/06/2005	JN02	2005/11/03	7.50	Call	Option on jNote	8,874.0000	9,322.0000	5.048	0	0	0
01/06/2005	JN02	2005/11/03	7.50	Put	Option on jNote	6,684.0000	6,324.0000	(5.386)	0	0	0
01/06/2005	JN05	2005/08/04			jNote	8.2270	8.2610	0.413	0.0000	0.0000	0
01/06/2005	JN05	2005/08/04	8.00	Call	Option on jNote	15,351.0000	16,196.0000	5.505	0	0	0
01/06/2005	JN05	2005/08/04	8.00	Put	Option on jNote	6,034.0000	5,493.0000	(8.966)	0	0	0
01/06/2005	JN05	2005/11/03			jNote	8.3490	8.3840	0.419	0.0000	0.0000	0
01/06/2005	JN05	2005/11/03	8.00	Put	Option on jNote	9,799.0000	9,260.0000	(5.501)	0	0	0
01/06/2005	JN05	2005/11/03	8.00	Call	Option on jNote	24,074.0000	24,950.0000	3.639	0	0	0
01/06/2005	JN10	2005/08/04			jNote	8.5430	8.5740	0.363	0.0000	0.0000	0
01/06/2005	JN10	2005/08/04	8.00	Put	Option on jNote	3,538.0000	3,109.0000	(12.125)	0	0	0
01/06/2005	JN10	2005/08/04	8.00	Call	Option on jNote	40,154.0000	41,762.0000	4.005	0	0	0
01/06/2005	JN10	2005/11/03			jNote	8.6060	8.6380	0.372	0.0000	0.0000	0
01/06/2005	JN10	2005/11/03	8.00	Put	Option on jNote	9,305.0000	8,700.0000	(6.502)	0	0	0
01/06/2005	JN10	2005/11/03	8.00	Call	Option on jNote	49,997.0000	51,479.0000	2.964	0	0	0
01/06/2005	JROD	2005/06/30			jRod	6.8700	6.8660	(0.058)	0.0000	0.0000	0
01/06/2005	JROD	2005/07/29			jRod	6.8690	6.8690	-	0.0000	0.0000	0

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01/06/2005	JROD	2005/08/31			jRod	6.8690	6.9480	1.150	0.0000	0.0000	0
01/06/2005	JROD	2005/09/30			jRod	6.9160	6.9140	(0.029)	0.0000	0.0000	0
01/06/2005	JROD	2005/10/31			jRod	6.9090	6.8990	(0.145)	0.0000	0.0000	0
01/06/2005	JROD	2005/11/30			jRod	6.9090	6.9280	0.275	0.0000	0.0000	0
01/06/2005	JROD	2005/12/30			jRod	6.9330	6.9180	(0.216)	0.0000	0.0000	0
01/06/2005	JROD	2006/01/31			jRod	6.9360	6.9240	(0.173)	0.0000	0.0000	0
01/06/2005	JROD	2006/02/28			jRod	6.9430	6.9610	0.259	0.0000	0.0000	0
01/06/2005	JROD	2006/03/31			jRod	6.9580	6.9600	0.029	0.0000	0.0000	0
01/06/2005	JROD	2006/04/28			jRod	6.9640	6.9740	0.144	0.0000	0.0000	0
01/06/2005	JROD	2006/05/31			jRod	6.9760	7.0140	0.545	0.0000	0.0000	0
01/06/2005	R152	2005/08/04			Bond Future	6.7110	6.6490	(0.924)	0.0000	0.0000	0
01/06/2005	R152	2005/08/04	7.75	Call	Option on Bond Future	5,736.0000	6,075.0000	5.910	0	0	0
01/06/2005	R152	2005/08/04	7.75	Put	Option on Bond Future	10.0000	6.0000	(40.000)	0	0	0
01/06/2005	R152	2005/11/03			Bond Future	6.5920	6.4990	(1.411)	0.0000	0.0000	0
01/06/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	801.0000	666.0000	(16.854)	0	0	0
01/06/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	1,295.0000	1,450.0000	11.969	0	0	0
01/06/2005	R153	2005/08/04			Bond Future	8.0300	8.0010	(0.361)	0.0000	0.0000	0
01/06/2005	R153	2005/08/04	9.25	Call	Option on Bond Future	54,731.0000	56,025.0000	2.364	0	0	0
01/06/2005	R153	2005/08/04	9.25	Put	Option on Bond Future	218.0000	176.0000	(19.266)	0	0	0
01/06/2005	R153	2005/08/04	8.25	Put	Option on Bond Future	6,663.0000	6,080.0000	(8.750)	0	0	0
01/06/2005	R153	2005/08/04	7.75	Put	Option on Bond Future	18,748.0000	17,732.0000	(5.419)	0	0	0
01/06/2005	R153	2005/08/04	8.25	Call	Option on Bond Future	16,734.0000	17,486.0000	4.494	0	0	0
01/06/2005	R153	2005/08/04	8.75	Call	Option on Bond Future	34,107.0000	35,235.0000	3.307	0	0	0

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01/06/2005	R153	2005/08/04	7.75	Call	Option on Bond Future	5,773.0000	6,093.0000	5.543	0	0	0
01/06/2005	R153	2005/08/04	8.75	Put	Option on Bond Future	1,545.0000	1,338.0000	(13.398)	0	0	0
01/06/2005	R153	2005/08/04	9.00	Put	Option on Bond Future	620.0000	520.0000	(16.129)	0	0	0
01/06/2005	R153	2005/08/04	9.00	Call	Option on Bond Future	44,224.0000	45,459.0000	2.793	0	0	0
01/06/2005	R153	2005/11/03			Bond Future	8.1080	8.0780	(0.370)	0.0000	0.0000	0
01/06/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	10,255.0000	10,615.0000	3.510	0	0	0
01/06/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	26,078.0000	25,122.0000	(3.666)	0	0	0
01/06/2005	R157	2005/08/04			Bond Future	8.4970	8.4540	(0.506)	0.0000	0.0000	1
01/06/2005	R157	2005/08/04	9.25	Call	Option on Bond Future	63,749.0000	66,976.0000	5.062	0	0	0
01/06/2005	R157	2005/08/04	8.75	Call	Option on Bond Future	33,223.0000	35,629.0000	7.242	0	0	0
01/06/2005	R157	2005/08/04	9.00	Call	Option on Bond Future	47,623.0000	50,542.0000	6.129	0	0	0
01/06/2005	R157	2005/08/04	8.75	Put	Option on Bond Future	12,772.0000	11,659.0000	(8.714)	0	0	400
01/06/2005	R157	2005/08/04	9.00	Put	Option on Bond Future	7,387.0000	6,787.0000	(8.122)	0	0	500
01/06/2005	R157	2005/08/04	9.25	Put	Option on Bond Future	4,137.0000	3,845.0000	(7.058)	0	0	100
01/06/2005	R157	2005/08/04	7.75	Put	Option on Bond Future	65,338.0000	61,988.0000	(5.127)	0	0	0
01/06/2005	R157	2005/08/04	8.00	Put	Option on Bond Future	47,278.0000	44,278.0000	(6.345)	0	0	0
01/06/2005	R157	2005/08/04	8.00	Call	Option on Bond Future	5,812.0000	6,331.0000	8.930	0	0	0
01/06/2005	R157	2005/08/04	7.75	Call	Option on Bond Future	2,345.0000	2,514.0000	7.207	0	0	200
01/06/2005	R157	2005/08/04	8.25	Call	Option on Bond Future	12,018.0000	13,001.0000	8.179	0	0	0
01/06/2005	R157	2005/08/04	8.25	Put	Option on Bond Future	32,408.0000	29,872.0000	(7.825)	0	0	200
01/06/2005	R157	2005/11/03			Bond Future	8.5630	8.5180	(0.526)	0.0000	0.0000	0
01/06/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	12,337.0000	13,129.0000	6.420	0	0	0
01/06/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	58,267.0000	55,466.0000	(4.807)	0	0	0
01/06/2005	R186	2005/08/04			Bond Future	7.9980	7.9970	(0.013)	0.0000	0.0000	0
01/06/2005	R186	2005/08/04	7.25	Put	Option on Bond Future	104,102.0000	103,733.0000	(0.354)	0	0	0
01/06/2005	R186	2005/08/04	7.25	Call	Option on Bond Future	7,965.0000	7,717.0000	(3.114)	0	0	0
01/06/2005	R186	2005/11/03			Bond Future	8.0260	8.0250	(0.012)	0.0000	0.0000	0
01/06/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	22,987.0000	22,670.0000	(1.379)	0	0	0
01/06/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	121,907.0000	121,469.0000	(0.359)	0	0	0
01/06/2005	R194	2005/08/04			Bond Future	7.5910	7.5660	(0.329)	0.0000	0.0000	0

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01/06/2005	R194	2005/08/04	7.50	Call	Option on Bond Future	5,041.0000	5,233.0000	3.809	0	0	0
01/06/2005	R194	2005/08/04	7.50	Put	Option on Bond Future	7,196.0000	6,797.0000	(5.545)	0	0	0
01/06/2005	R194	2005/11/03			Bond Future	7.6770	7.6520	(0.326)	0.0000	0.0000	0
01/06/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	11,093.0000	10,723.0000	(3.335)	0	0	0
01/06/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	7,284.0000	7,452.0000	2.306	0	0	0
01/06/2005	R201	2005/08/04			Bond Future	8.5480	8.5100	(0.445)	0.0000	0.0000	0
01/06/2005	R201	2005/08/04	8.00	Call	Option on Bond Future	3,405.0000	3,715.0000	9.104	0	0	0
01/06/2005	R201	2005/08/04	8.00	Put	Option on Bond Future	39,350.0000	37,220.0000	(5.413)	0	0	0
01/06/2005	R201	2005/11/03			Bond Future	8.6120	8.5730	(0.453)	0.0000	0.0000	0
01/06/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	48,058.0000	46,080.0000	(4.116)	0	0	0
01/06/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	8,745.0000	9,214.0000	5.363	0	0	0
01/06/2005	R203	2005/08/04			Bond Future	8.5350	8.5030	(0.375)	0.0000	0.0000	0
01/06/2005	R203	2005/08/04	8.00	Put	Option on Bond Future	45,207.0000	43,159.0000	(4.530)	0	0	0
01/06/2005	R203	2005/08/04	8.00	Call	Option on Bond Future	4,803.0000	5,110.0000	6.392	0	0	0
01/06/2005	R203	2005/11/03			Bond Future	8.5890	8.5570	(0.373)	0.0000	0.0000	0
01/06/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	11,900.0000	12,365.0000	3.908	0	0	0
01/06/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	55,727.0000	53,878.0000	(3.318)	0	0	0
01/06/2005	R204	2005/08/04			Bond Future	8.5290	8.4910	(0.446)	0.0000	0.0000	0
01/06/2005	R204	2005/08/04	8.25	Call	Option on Bond Future	10,710.0000	11,488.0000	7.264	0	0	0
01/06/2005	R204	2005/08/04	8.25	Put	Option on Bond Future	32,408.0000	30,270.0000	(6.597)	0	0	0
01/06/2005	R204	2005/11/03			Bond Future	8.5790	8.5410	(0.443)	0.0000	0.0000	0
01/06/2005	R204	2005/11/03	8.25	Put	Option on Bond Future	45,028.0000	43,010.0000	(4.482)	0	0	0
01/06/2005	R204	2005/11/03	8.25	Call	Option on Bond Future	19,765.0000	20,619.0000	4.321	0	0	0
Grand Total:											4,418