



# Derivatives High/Low Report

High/Low for 02/06/2005

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
02/06/2005	GOVI 2005/08/04			jGovi	218.9030	220.3400	0.656	0.0000	0.0000	17
02/06/2005	GOVI 2005/08/04	224.00	Call	jGovi	22,808.0000	27,368.0000	19.993	0	0	0
02/06/2005	GOVI 2005/08/04	224.00	Put	jGovi	73,778.0000	63,968.0000	(13.297)	0	0	0
02/06/2005	GOVI 2005/11/03			jGovi	222.6390	224.1120	0.662	0.0000	0.0000	0
02/06/2005	GOVI 2005/11/03	228.00	Call	jGovi	17,110.0000	22,267.0000	30.140	0	0	0
02/06/2005	GOVI 2005/11/03	228.00	Put	jGovi	70,720.0000	61,147.0000	(13.536)	0	0	0
02/06/2005	J152 2006/02/28			jSwap	7.0965	7.0738	(0.320)	0.0000	0.0000	0
02/06/2005	J153 2010/08/31			jSwap	8.2594	8.0719	(2.270)	0.0000	0.0000	0
02/06/2005	J157 2015/09/15			jSwap	8.5960	8.4068	(2.201)	0.0000	0.0000	0
02/06/2005	J186 2026/12/21			jSwap	8.2653	8.1306	(1.630)	0.0000	0.0000	0
02/06/2005	J194 2008/02/28			jSwap	7.6930	7.5441	(1.935)	0.0000	0.0000	0
02/06/2005	J201 2014/12/22			jSwap	8.5504	8.3690	(2.121)	0.0000	0.0000	0
02/06/2005	J203 2017/09/15			jSwap	8.5743	8.3984	(2.052)	0.0000	0.0000	0
02/06/2005	J204 2018/12/21			jSwap	8.5209	8.3488	(2.020)	0.0000	0.0000	0

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02/06/2005	JBAR	2005/03/16			jBar	6.9500	6.9540	0.058	0.0000	0.0000	0
02/06/2005	JFRA	2005/08/04			jFra	6.8900	6.8680	(0.319)	0.0000	0.0000	1,000
02/06/2005	JFRA	2005/08/04	7.25	Put	Option on jFra	961.0000	1,002.0000	4.266	0	0	0
02/06/2005	JFRA	2005/08/04	7.25	Call	Option on jFra	79.0000	66.0000	(16.456)	0	0	0
02/06/2005	JFRA	2005/11/03			jFra	6.8110	6.7640	(0.690)	0.0000	0.0000	1,000
02/06/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	357.0000	317.0000	(11.204)	0	0	0
02/06/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	1,434.0000	1,508.0000	5.160	0	0	0
02/06/2005	JFRA	2006/02/02			jFra	7.0070	6.8920	(1.641)	0.0000	0.0000	0
02/06/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	967.0000	840.0000	(13.133)	0	0	0
02/06/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,562.0000	1,718.0000	9.987	0	0	0
02/06/2005	JFRA	2006/05/04			jFra	7.2540	7.1140	(1.930)	0.0000	0.0000	0
02/06/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,864.0000	1,659.0000	(10.998)	0	0	0
02/06/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	1,242.0000	1,380.0000	11.111	0	0	0
02/06/2005	JFRA	2006/08/03			jFra	7.5500	7.3650	(2.450)	0.0000	0.0000	0
02/06/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	2,573.0000	2,289.0000	(11.038)	0	0	0
02/06/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	1,227.0000	1,395.0000	13.692	0	0	0
02/06/2005	JFRA	2006/11/02			jFra	7.8200	7.6300	(2.430)	0.0000	0.0000	750
02/06/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	3,183.0000	2,868.0000	(9.896)	0	0	0
02/06/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	1,178.0000	1,327.0000	12.649	0	0	0
02/06/2005	JFRA	2007/02/01			jFra	8.0800	7.8900	(2.351)	0.0000	0.0000	250
02/06/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	2,952.0000	2,679.0000	(9.248)	0	0	0
02/06/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,534.0000	1,725.0000	12.451	0	0	0
02/06/2005	JFRA	2007/05/03			jFra	8.3980	8.0280	(4.406)	0.0000	0.0000	0
02/06/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	3,792.0000	3,264.0000	(13.924)	0	0	0
02/06/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,598.0000	1,973.0000	23.467	0	0	0
02/06/2005	JFRA	2007/08/02			jFra	8.5980	8.2090	(4.524)	0.0000	0.0000	0

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02/06/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	1,820.0000	2,206.0000	21.209	0	0	0
02/06/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	4,500.0000	3,938.0000	(12.489)	0	0	0
02/06/2005	JFRA	2007/11/01			jFra	8.6900	8.3130	(4.338)	0.0000	0.0000	0
02/06/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	2,002.0000	2,404.0000	20.080	0	0	0
02/06/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	5,124.0000	4,538.0000	(11.436)	0	0	0
02/06/2005	JN02	2005/08/04			jNote	7.4530	7.3000	(2.053)	0.0000	0.0000	0
02/06/2005	JN02	2005/08/04	7.50	Put	Option on jNote	4,988.0000	6,569.0000	31.696	0	0	0
02/06/2005	JN02	2005/08/04	7.50	Call	Option on jNote	4,129.0000	2,887.0000	(30.080)	0	0	0
02/06/2005	JN02	2005/11/03			jNote	7.6630	7.4650	(2.584)	0.0000	0.0000	0
02/06/2005	JN02	2005/11/03	7.50	Put	Option on jNote	6,324.0000	8,020.0000	26.818	0	0	0
02/06/2005	JN02	2005/11/03	7.50	Call	Option on jNote	9,322.0000	7,375.0000	(20.886)	0	0	0
02/06/2005	JN05	2005/08/04			jNote	8.2610	8.0560	(2.482)	0.0000	0.0000	0
02/06/2005	JN05	2005/08/04	8.00	Put	Option on jNote	5,493.0000	8,872.0000	61.515	0	0	0
02/06/2005	JN05	2005/08/04	8.00	Call	Option on jNote	16,196.0000	11,178.0000	(30.983)	0	0	0
02/06/2005	JN05	2005/11/03			jNote	8.3840	8.1670	(2.588)	0.0000	0.0000	0
02/06/2005	JN05	2005/11/03	8.00	Put	Option on jNote	9,260.0000	12,840.0000	38.661	0	0	0
02/06/2005	JN05	2005/11/03	8.00	Call	Option on jNote	24,950.0000	19,698.0000	(21.050)	0	0	0
02/06/2005	JN10	2005/08/04			jNote	8.5740	8.3760	(2.309)	0.0000	0.0000	0
02/06/2005	JN10	2005/08/04	8.00	Call	Option on jNote	41,762.0000	31,443.0000	(24.709)	0	0	0
02/06/2005	JN10	2005/08/04	8.00	Put	Option on jNote	3,109.0000	5,903.0000	89.868	0	0	0
02/06/2005	JN10	2005/11/03			jNote	8.6380	8.4330	(2.373)	0.0000	0.0000	0
02/06/2005	JN10	2005/11/03	8.00	Call	Option on jNote	51,479.0000	42,102.0000	(18.215)	0	0	0
02/06/2005	JN10	2005/11/03	8.00	Put	Option on jNote	8,700.0000	12,802.0000	47.149	0	0	0
02/06/2005	JROD	2005/06/30			jRod	6.8660	6.8610	(0.073)	0.0000	0.0000	0
02/06/2005	JROD	2005/07/29			jRod	6.8690	6.8640	(0.073)	0.0000	0.0000	0

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02/06/2005	JROD	2005/08/31			jRod	6.9480	6.9500	0.029	0.0000	0.0000	0
02/06/2005	JROD	2005/09/30			jRod	6.9140	6.9150	0.014	0.0000	0.0000	0
02/06/2005	JROD	2005/10/31			jRod	6.8990	6.8970	(0.029)	0.0000	0.0000	0
02/06/2005	JROD	2005/11/30			jRod	6.9280	6.9200	(0.115)	0.0000	0.0000	0
02/06/2005	JROD	2005/12/30			jRod	6.9180	6.9100	(0.116)	0.0000	0.0000	0
02/06/2005	JROD	2006/01/31			jRod	6.9240	6.9150	(0.130)	0.0000	0.0000	0
02/06/2005	JROD	2006/02/28			jRod	6.9610	6.9540	(0.101)	0.0000	0.0000	0
02/06/2005	JROD	2006/03/31			jRod	6.9600	6.9560	(0.057)	0.0000	0.0000	0
02/06/2005	JROD	2006/04/28			jRod	6.9740	6.9710	(0.043)	0.0000	0.0000	0
02/06/2005	JROD	2006/05/31			jRod	7.0140	7.0130	(0.014)	0.0000	0.0000	0
02/06/2005	R152	2005/08/04			Bond Future	6.6490	6.6610	0.180	0.0000	0.0000	0
02/06/2005	R152	2005/08/04	7.75	Call	Option on Bond Future	6,075.0000	6,008.0000	(1.103)	0	0	0
02/06/2005	R152	2005/08/04	7.75	Put	Option on Bond Future	6.0000	5.0000	(16.667)	0	0	0
02/06/2005	R152	2005/11/03			Bond Future	6.4990	6.5030	0.062	0.0000	0.0000	0
02/06/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	1,450.0000	1,434.0000	(1.103)	0	0	0
02/06/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	666.0000	663.0000	(0.450)	0	0	0
02/06/2005	R153	2005/08/04			Bond Future	8.0010	7.8650	(1.700)	0.0000	0.0000	0
02/06/2005	R153	2005/08/04	7.75	Put	Option on Bond Future	17,732.0000	13,915.0000	(21.526)	0	0	0
02/06/2005	R153	2005/08/04	8.25	Call	Option on Bond Future	17,486.0000	21,985.0000	25.729	0	0	0
02/06/2005	R153	2005/08/04	9.25	Put	Option on Bond Future	176.0000	96.0000	(45.455)	0	0	0
02/06/2005	R153	2005/08/04	8.25	Put	Option on Bond Future	6,080.0000	4,289.0000	(29.457)	0	0	0
02/06/2005	R153	2005/08/04	7.75	Call	Option on Bond Future	6,093.0000	8,565.0000	40.571	0	0	0
02/06/2005	R153	2005/08/04	9.00	Put	Option on Bond Future	520.0000	303.0000	(41.731)	0	0	0

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02/06/2005	R153	2005/08/04	9.00	Call	Option on Bond Future	45,459.0000	51,532.0000	13.359	0	0	0
02/06/2005	R153	2005/08/04	8.75	Put	Option on Bond Future	1,338.0000	834.0000	(37.668)	0	0	0
02/06/2005	R153	2005/08/04	9.25	Call	Option on Bond Future	56,025.0000	62,234.0000	11.083	0	0	0
02/06/2005	R153	2005/08/04	8.75	Call	Option on Bond Future	35,235.0000	41,020.0000	16.418	0	0	0
02/06/2005	R153	2005/11/03			Bond Future	8.0780	7.9310	(1.820)	0.0000	0.0000	0
02/06/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	10,615.0000	13,370.0000	25.954	0	0	0
02/06/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	25,122.0000	21,403.0000	(14.804)	0	0	0
02/06/2005	R157	2005/08/04			Bond Future	8.4540	8.3140	(1.656)	0.0000	0.0000	1
02/06/2005	R157	2005/08/04	7.75	Call	Option on Bond Future	2,514.0000	4,445.0000	76.810	0	0	200
02/06/2005	R157	2005/08/04	8.75	Put	Option on Bond Future	11,659.0000	8,826.0000	(24.299)	0	0	400
02/06/2005	R157	2005/08/04	7.75	Put	Option on Bond Future	61,988.0000	52,372.0000	(15.513)	0	0	0
02/06/2005	R157	2005/08/04	9.25	Put	Option on Bond Future	3,845.0000	2,821.0000	(26.632)	0	0	100
02/06/2005	R157	2005/08/04	8.75	Call	Option on Bond Future	35,629.0000	44,343.0000	24.458	0	0	0
02/06/2005	R157	2005/08/04	8.00	Call	Option on Bond Future	6,331.0000	9,867.0000	55.852	0	0	0
02/06/2005	R157	2005/08/04	9.25	Call	Option on Bond Future	66,976.0000	77,499.0000	15.712	0	0	0
02/06/2005	R157	2005/08/04	8.00	Put	Option on Bond Future	44,278.0000	36,267.0000	(18.093)	0	0	0
02/06/2005	R157	2005/08/04	9.00	Put	Option on Bond Future	6,787.0000	5,079.0000	(25.166)	0	0	500
02/06/2005	R157	2005/08/04	8.25	Call	Option on Bond Future	13,001.0000	18,424.0000	41.712	0	0	0
02/06/2005	R157	2005/08/04	8.25	Put	Option on Bond Future	29,872.0000	23,748.0000	(20.501)	0	0	200
02/06/2005	R157	2005/08/04	9.00	Call	Option on Bond Future	50,542.0000	60,381.0000	19.467	0	0	0
02/06/2005	R157	2005/11/03			Bond Future	8.5180	8.3720	(1.714)	0.0000	0.0000	0
02/06/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	55,466.0000	47,809.0000	(13.805)	0	0	0
02/06/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	13,129.0000	17,222.0000	31.175	0	0	0
02/06/2005	R186	2005/08/04			Bond Future	7.9970	7.8800	(1.463)	0.0000	0.0000	0
02/06/2005	R186	2005/08/04	7.25	Call	Option on Bond Future	7,717.0000	10,281.0000	33.225	0	0	0
02/06/2005	R186	2005/08/04	7.25	Put	Option on Bond Future	103,733.0000	91,965.0000	(11.345)	0	0	0
02/06/2005	R186	2005/11/03			Bond Future	8.0250	7.9040	(1.508)	0.0000	0.0000	0
02/06/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	22,670.0000	27,018.0000	19.180	0	0	0
02/06/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	121,469.0000	111,139.0000	(8.504)	0	0	0
02/06/2005	R194	2005/08/04			Bond Future	7.5660	7.4310	(1.784)	0.0000	0.0000	0

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02/06/2005	R194	2005/08/04	7.50	Put	Option on Bond Future	6,797.0000	5,198.0000	(23.525)	0	0	0
02/06/2005	R194	2005/08/04	7.50	Call	Option on Bond Future	5,233.0000	6,836.0000	30.633	0	0	0
02/06/2005	R194	2005/11/03			Bond Future	7.6520	7.4980	(2.013)	0.0000	0.0000	0
02/06/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	10,723.0000	9,026.0000	(15.826)	0	0	0
02/06/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	7,452.0000	9,069.0000	21.699	0	0	0
02/06/2005	R201	2005/08/04			Bond Future	8.5100	8.3650	(1.704)	0.0000	0.0000	0
02/06/2005	R201	2005/08/04	8.00	Call	Option on Bond Future	3,715.0000	5,894.0000	58.654	0	0	0
02/06/2005	R201	2005/08/04	8.00	Put	Option on Bond Future	37,220.0000	30,017.0000	(19.352)	0	0	0
02/06/2005	R201	2005/11/03			Bond Future	8.5730	8.4220	(1.761)	0.0000	0.0000	0
02/06/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	46,080.0000	39,660.0000	(13.932)	0	0	0
02/06/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	9,214.0000	12,343.0000	33.959	0	0	0
02/06/2005	R203	2005/08/04			Bond Future	8.5030	8.3590	(1.694)	0.0000	0.0000	0
02/06/2005	R203	2005/08/04	8.00	Call	Option on Bond Future	5,110.0000	7,764.0000	51.937	0	0	0
02/06/2005	R203	2005/08/04	8.00	Put	Option on Bond Future	43,159.0000	35,120.0000	(18.626)	0	0	0
02/06/2005	R203	2005/11/03			Bond Future	8.5570	8.4070	(1.753)	0.0000	0.0000	0
02/06/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	53,878.0000	46,641.0000	(13.432)	0	0	0
02/06/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	12,365.0000	16,080.0000	30.044	0	0	0
02/06/2005	R204	2005/08/04			Bond Future	8.4910	8.3480	(1.684)	0.0000	0.0000	0
02/06/2005	R204	2005/08/04	8.25	Put	Option on Bond Future	30,270.0000	23,707.0000	(21.682)	0	0	0
02/06/2005	R204	2005/08/04	8.25	Call	Option on Bond Future	11,488.0000	16,009.0000	39.354	0	0	0
02/06/2005	R204	2005/11/03			Bond Future	8.5410	8.3920	(1.745)	0.0000	0.0000	0
02/06/2005	R204	2005/11/03	8.25	Call	Option on Bond Future	20,619.0000	25,744.0000	24.856	0	0	0
02/06/2005	R204	2005/11/03	8.25	Put	Option on Bond Future	43,010.0000	36,760.0000	(14.532)	0	0	0

**Grand Total:** **4,418**