



Derivatives High/Low Report

High/Low for 07/06/2005

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
07/06/2005	GOVI 2005/08/04			jGovi	221.9390	223.7150	0.800	0.0000	0.0000	17
07/06/2005	GOVI 2005/08/04	224.00	Call	jGovi	33,651.0000	41,865.0000	24.409	0	0	0
07/06/2005	GOVI 2005/08/04	224.00	Put	jGovi	54,261.0000	44,715.0000	(17.593)	0	0	0
07/06/2005	GOVI 2005/11/03			jGovi	225.7290	227.5280	0.797	0.0000	0.0000	0
07/06/2005	GOVI 2005/11/03	228.00	Put	jGovi	51,790.0000	42,077.0000	(18.755)	0	0	0
07/06/2005	GOVI 2005/11/03	228.00	Call	jGovi	29,080.0000	37,357.0000	28.463	0	0	0
07/06/2005	J152 2006/02/28			jSwap	7.0551	7.0294	(0.365)	0.0000	0.0000	0
07/06/2005	J153 2010/08/31			jSwap	7.9241	7.7918	(1.669)	0.0000	0.0000	0
07/06/2005	J157 2015/09/15			jSwap	8.2310	8.0610	(2.065)	0.0000	0.0000	0
07/06/2005	J186 2026/12/21			jSwap	7.9154	7.7308	(2.332)	0.0000	0.0000	0
07/06/2005	J194 2008/02/28			jSwap	7.4592	7.3762	(1.113)	0.0000	0.0000	0
07/06/2005	J201 2014/12/22			jSwap	8.1951	8.0486	(1.788)	0.0000	0.0000	0
07/06/2005	J203 2017/09/15			jSwap	8.2088	8.0270	(2.214)	0.0000	0.0000	0
07/06/2005	J204 2018/12/21			jSwap	8.1476	7.9821	(2.032)	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
07/06/2005	JBAR	2005/03/16			jBar	6.9540	6.9430	(0.158)	0.0000	0.0000	0
07/06/2005	JFRA	2005/08/04			jFra	6.8510	6.8230	(0.409)	6.7900	6.7900	0
07/06/2005	JFRA	2005/08/04	7.25	Put	Option on jFra	1,028.0000	1,086.0000	5.642	0	0	0
07/06/2005	JFRA	2005/08/04	7.25	Call	Option on jFra	50.0000	39.0000	(22.000)	0	0	0
07/06/2005	JFRA	2005/11/03			jFra	6.7180	6.6570	(0.908)	6.7500	6.7500	0
07/06/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	1,572.0000	1,680.0000	6.870	0	0	0
07/06/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	267.0000	225.0000	(15.730)	0	0	0
07/06/2005	JFRA	2006/02/02			jFra	6.8440	6.7870	(0.833)	0.0000	0.0000	0
07/06/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,766.0000	1,838.0000	4.077	0	0	0
07/06/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	771.0000	703.0000	(8.820)	0	0	0
07/06/2005	JFRA	2006/05/04			jFra	7.0170	6.9470	(0.998)	0.0000	0.0000	0
07/06/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	1,478.0000	1,548.0000	4.736	0	0	0
07/06/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,520.0000	1,418.0000	(6.711)	0	0	0
07/06/2005	JFRA	2006/08/03			jFra	7.2840	7.2080	(1.043)	0.0000	0.0000	0
07/06/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	1,464.0000	1,515.0000	3.484	0	0	0
07/06/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	2,159.0000	2,025.0000	(6.207)	0	0	0
07/06/2005	JFRA	2006/11/02			jFra	7.5500	7.4500	(1.325)	7.7600	7.7600	0
07/06/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,750.0000	2,571.0000	(6.509)	0	0	0
07/06/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	1,404.0000	1,469.0000	4.630	0	0	0
07/06/2005	JFRA	2007/02/01			jFra	7.7900	7.7100	(1.027)	7.9100	7.9100	500
07/06/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	2,540.0000	2,396.0000	(5.669)	0	0	0
07/06/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,831.0000	1,882.0000	2.785	0	0	0
07/06/2005	JFRA	2007/05/03			jFra	7.9180	7.7710	(1.857)	0.0000	0.0000	0
07/06/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	2,092.0000	2,208.0000	5.545	0	0	0
07/06/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	3,115.0000	2,871.0000	(7.833)	0	0	0
07/06/2005	JFRA	2007/08/02			jFra	8.1060	7.9320	(2.147)	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
07/06/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	2,320.0000	2,452.0000	5.690	0	0	0
07/06/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	3,802.0000	3,506.0000	(7.785)	0	0	0
07/06/2005	JFRA	2007/11/01			jFra	8.1000	7.9700	(1.605)	0.0000	0.0000	0
07/06/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	2,646.0000	2,743.0000	3.666	0	0	0
07/06/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	4,222.0000	3,980.0000	(5.732)	0	0	0
07/06/2005	JN02	2005/08/04			jNote	7.2290	7.1530	(1.051)	0.0000	0.0000	0
07/06/2005	JN02	2005/08/04	7.50	Put	Option on jNote	7,274.0000	8,177.0000	12.414	0	0	0
07/06/2005	JN02	2005/08/04	7.50	Call	Option on jNote	2,279.0000	1,774.0000	(22.159)	0	0	0
07/06/2005	JN02	2005/11/03			jNote	7.3830	7.2890	(1.273)	0.0000	0.0000	0
07/06/2005	JN02	2005/11/03	7.50	Put	Option on jNote	8,726.0000	9,577.0000	9.752	0	0	0
07/06/2005	JN02	2005/11/03	7.50	Call	Option on jNote	6,569.0000	5,684.0000	(13.472)	0	0	0
07/06/2005	JN05	2005/08/04			jNote	7.8940	7.7560	(1.748)	0.0000	0.0000	0
07/06/2005	JN05	2005/08/04	8.00	Call	Option on jNote	7,858.0000	5,508.0000	(29.906)	0	0	0
07/06/2005	JN05	2005/08/04	8.00	Put	Option on jNote	12,241.0000	15,620.0000	27.604	0	0	0
07/06/2005	JN05	2005/11/03			jNote	8.0040	7.8430	(2.011)	0.0000	0.0000	0
07/06/2005	JN05	2005/11/03	8.00	Call	Option on jNote	16,312.0000	13,074.0000	(19.850)	0	0	0
07/06/2005	JN05	2005/11/03	8.00	Put	Option on jNote	16,148.0000	19,565.0000	21.161	0	0	0
07/06/2005	JN10	2005/08/04			jNote	8.1940	8.0200	(2.124)	0.0000	0.0000	0
07/06/2005	JN10	2005/08/04	8.00	Call	Option on jNote	23,009.0000	16,199.0000	(29.597)	0	0	0
07/06/2005	JN10	2005/08/04	8.00	Put	Option on jNote	9,737.0000	14,824.0000	52.244	0	0	0
07/06/2005	JN10	2005/11/03			jNote	8.2460	8.0610	(2.244)	0.0000	0.0000	0
07/06/2005	JN10	2005/11/03	8.00	Call	Option on jNote	34,641.0000	27,717.0000	(19.988)	0	0	0
07/06/2005	JN10	2005/11/03	8.00	Put	Option on jNote	17,869.0000	23,530.0000	31.681	0	0	0
07/06/2005	JROD	2005/06/30			jRod	6.8540	6.8510	(0.044)	0.0000	0.0000	0
07/06/2005	JROD	2005/07/29			jRod	6.8560	6.8520	(0.058)	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
07/06/2005	JROD	2005/08/31			jRod	6.9400	6.9340	(0.086)	0.0000	0.0000	0
07/06/2005	JROD	2005/09/30			jRod	6.9100	6.9070	(0.043)	0.0000	0.0000	0
07/06/2005	JROD	2005/10/31			jRod	6.8910	6.8890	(0.029)	0.0000	0.0000	0
07/06/2005	JROD	2005/11/30			jRod	6.9130	6.9120	(0.014)	0.0000	0.0000	0
07/06/2005	JROD	2005/12/30			jRod	6.9030	6.9020	(0.014)	0.0000	0.0000	0
07/06/2005	JROD	2006/01/31			jRod	6.9050	6.9030	(0.029)	0.0000	0.0000	0
07/06/2005	JROD	2006/02/28			jRod	6.9380	6.9350	(0.043)	0.0000	0.0000	0
07/06/2005	JROD	2006/03/31			jRod	6.9400	6.9360	(0.058)	0.0000	0.0000	0
07/06/2005	JROD	2006/04/28			jRod	6.9510	6.9450	(0.086)	0.0000	0.0000	0
07/06/2005	JROD	2006/05/31			jRod	6.9880	6.9800	(0.114)	0.0000	0.0000	0
07/06/2005	R152	2005/08/04			Bond Future	6.6030	6.5700	(0.500)	0.0000	0.0000	0
07/06/2005	R152	2005/08/04	7.75	Call	Option on Bond Future	6,326.0000	6,509.0000	2.893	0	0	0
07/06/2005	R152	2005/08/04	7.75	Put	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
07/06/2005	R152	2005/11/03			Bond Future	6.4150	6.3680	(0.733)	0.0000	0.0000	0
07/06/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	533.0000	473.0000	(11.257)	0	0	0
07/06/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	1,579.0000	1,667.0000	5.573	0	0	0
07/06/2005	R153	2005/08/04			Bond Future	7.7020	7.5820	(1.558)	0.0000	0.0000	0
07/06/2005	R153	2005/08/04	7.75	Call	Option on Bond Future	12,023.0000	15,100.0000	25.593	0	0	0
07/06/2005	R153	2005/08/04	7.75	Put	Option on Bond Future	9,781.0000	7,229.0000	(26.091)	0	0	0
07/06/2005	R153	2005/08/04	9.25	Put	Option on Bond Future	35.0000	15.0000	(57.143)	0	0	0
07/06/2005	R153	2005/08/04	8.25	Put	Option on Bond Future	2,532.0000	1,611.0000	(36.374)	0	0	0
07/06/2005	R153	2005/08/04	8.75	Call	Option on Bond Future	48,174.0000	53,616.0000	11.297	0	0	0
07/06/2005	R153	2005/08/04	8.75	Put	Option on Bond Future	395.0000	209.0000	(47.089)	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
07/06/2005	R153	2005/08/04	9.00	Call	Option on Bond Future	58,948.0000	64,510.0000	9.435	0	0	0
07/06/2005	R153	2005/08/04	9.00	Put	Option on Bond Future	127.0000	60.0000	(52.756)	0	0	0
07/06/2005	R153	2005/08/04	8.25	Call	Option on Bond Future	27,820.0000	32,527.0000	16.919	0	0	0
07/06/2005	R153	2005/08/04	9.25	Call	Option on Bond Future	69,765.0000	75,374.0000	8.040	0	0	0
07/06/2005	R153	2005/11/03			Bond Future	7.7590	7.6320	(1.637)	0.0000	0.0000	0
07/06/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	17,009.0000	19,813.0000	16.485	0	0	0
07/06/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	17,410.0000	14,539.0000	(16.491)	0	0	0
07/06/2005	R157	2005/08/04			Bond Future	8.1640	7.9840	(2.205)	0.0000	0.0000	1
07/06/2005	R157	2005/08/04	7.75	Put	Option on Bond Future	41,877.0000	31,585.0000	(24.577)	0	0	0
07/06/2005	R157	2005/08/04	9.25	Put	Option on Bond Future	1,559.0000	973.0000	(37.588)	0	0	100
07/06/2005	R157	2005/08/04	8.75	Call	Option on Bond Future	53,601.0000	66,928.0000	24.863	0	0	0
07/06/2005	R157	2005/08/04	8.00	Call	Option on Bond Future	13,622.0000	21,168.0000	55.396	0	0	0
07/06/2005	R157	2005/08/04	8.75	Put	Option on Bond Future	5,560.0000	3,647.0000	(34.406)	0	0	400
07/06/2005	R157	2005/08/04	8.25	Call	Option on Bond Future	24,194.0000	34,249.0000	41.560	0	0	0
07/06/2005	R157	2005/08/04	9.00	Call	Option on Bond Future	70,824.0000	84,975.0000	19.981	0	0	0
07/06/2005	R157	2005/08/04	8.25	Put	Option on Bond Future	16,994.0000	11,809.0000	(30.511)	0	0	200
07/06/2005	R157	2005/08/04	9.00	Put	Option on Bond Future	2,998.0000	1,909.0000	(36.324)	0	0	500
07/06/2005	R157	2005/08/04	9.25	Call	Option on Bond Future	88,761.0000	103,415.0000	16.510	0	0	0
07/06/2005	R157	2005/08/04	7.75	Call	Option on Bond Future	6,474.0000	11,422.0000	76.429	0	0	200
07/06/2005	R157	2005/08/04	8.00	Put	Option on Bond Future	27,498.0000	19,804.0000	(27.980)	0	0	0
07/06/2005	R157	2005/11/03			Bond Future	8.2170	8.0300	(2.276)	0.0000	0.0000	0
07/06/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	22,605.0000	29,595.0000	30.922	0	0	0
07/06/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	40,562.0000	32,096.0000	(20.872)	0	0	0
07/06/2005	R186	2005/08/04			Bond Future	7.7470	7.5440	(2.620)	0.0000	0.0000	0
07/06/2005	R186	2005/08/04	7.25	Call	Option on Bond Future	14,072.0000	22,305.0000	58.506	0	0	0
07/06/2005	R186	2005/08/04	7.25	Put	Option on Bond Future	79,155.0000	61,397.0000	(22.434)	0	0	0
07/06/2005	R186	2005/11/03			Bond Future	7.7680	7.5600	(2.678)	0.0000	0.0000	0
07/06/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	33,510.0000	44,546.0000	32.933	0	0	0
07/06/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	100,812.0000	85,453.0000	(15.235)	0	0	0
07/06/2005	R194	2005/08/04			Bond Future	7.3070	7.2210	(1.177)	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
07/06/2005	R194	2005/08/04	7.50	Put	Option on Bond Future	3,758.0000	2,922.0000	(22.246)	0	0	0
07/06/2005	R194	2005/08/04	7.50	Call	Option on Bond Future	8,347.0000	9,564.0000	14.580	0	0	0
07/06/2005	R194	2005/11/03			Bond Future	7.3620	7.2670	(1.290)	0.0000	0.0000	0
07/06/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	7,505.0000	6,463.0000	(13.884)	0	0	0
07/06/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	10,487.0000	11,503.0000	9.688	0	0	0
07/06/2005	R201	2005/08/04			Bond Future	8.2160	8.0410	(2.130)	0.0000	0.0000	0
07/06/2005	R201	2005/08/04	8.00	Call	Option on Bond Future	8,895.0000	13,577.0000	52.636	0	0	0
07/06/2005	R201	2005/08/04	8.00	Put	Option on Bond Future	23,259.0000	16,323.0000	(29.821)	0	0	0
07/06/2005	R201	2005/11/03			Bond Future	8.2670	8.0860	(2.189)	0.0000	0.0000	0
07/06/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	33,728.0000	26,986.0000	(19.989)	0	0	0
07/06/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	16,336.0000	21,343.0000	30.650	0	0	0
07/06/2005	R203	2005/08/04			Bond Future	8.2100	8.0310	(2.180)	0.0000	0.0000	0
07/06/2005	R203	2005/08/04	8.00	Call	Option on Bond Future	11,461.0000	17,358.0000	51.453	0	0	0
07/06/2005	R203	2005/08/04	8.00	Put	Option on Bond Future	27,585.0000	19,760.0000	(28.367)	0	0	0
07/06/2005	R203	2005/11/03			Bond Future	8.2540	8.0690	(2.241)	0.0000	0.0000	0
07/06/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	40,188.0000	32,643.0000	(18.774)	0	0	0
07/06/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	20,968.0000	27,373.0000	30.547	0	0	0
07/06/2005	R204	2005/08/04			Bond Future	8.2040	8.0200	(2.243)	0.0000	0.0000	0
07/06/2005	R204	2005/08/04	8.25	Call	Option on Bond Future	21,614.0000	30,472.0000	40.983	0	0	0
07/06/2005	R204	2005/08/04	8.25	Put	Option on Bond Future	17,972.0000	12,074.0000	(32.818)	0	0	0
07/06/2005	R204	2005/11/03			Bond Future	8.2440	8.0540	(2.305)	0.0000	0.0000	0
07/06/2005	R204	2005/11/03	8.25	Call	Option on Bond Future	32,000.0000	40,598.0000	26.869	0	0	0
07/06/2005	R204	2005/11/03	8.25	Put	Option on Bond Future	31,531.0000	25,110.0000	(20.364)	0	0	0

Grand Total:

1,918