



Derivatives High/Low Report

High/Low for 05/07/2005

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
05/07/2005	GOVI 2005/08/04			jGovi	222.1810	221.8930	(0.130)	0.0000	0.0000	17
05/07/2005	GOVI 2005/08/04	224.00	Call	jGovi	21,363.0000	19,744.0000	(7.579)	0	0	0
05/07/2005	GOVI 2005/08/04	224.00	Put	jGovi	39,553.0000	40,814.0000	3.188	0	0	0
05/07/2005	GOVI 2005/11/03			jGovi	226.0530	225.7600	(0.130)	0.0000	0.0000	0
05/07/2005	GOVI 2005/11/03	228.00	Call	jGovi	25,314.0000	23,975.0000	(5.290)	0	0	0
05/07/2005	GOVI 2005/11/03	228.00	Put	jGovi	44,784.0000	46,375.0000	3.553	0	0	0
05/07/2005	J152 2006/02/28			jSwap	7.1220	7.1220	-	0.0000	0.0000	0
05/07/2005	J153 2010/08/31			jSwap	7.6870	7.6990	0.156	0.0000	0.0000	0
05/07/2005	J157 2015/09/15			jSwap	8.1060	8.1380	0.395	0.0000	0.0000	0
05/07/2005	J186 2026/12/21			jSwap	7.6630	7.7050	0.548	0.0000	0.0000	0
05/07/2005	J194 2008/02/28			jSwap	7.3970	7.4180	0.284	0.0000	0.0000	0
05/07/2005	J201 2014/12/22			jSwap	8.1190	8.1340	0.185	0.0000	0.0000	0
05/07/2005	J203 2017/09/15			jSwap	8.1140	8.1380	0.296	0.0000	0.0000	0
05/07/2005	J204 2018/12/21			jSwap	8.1280	8.1520	0.295	0.0000	0.0000	0
05/07/2005	J207 2020/01/15			jSwap	8.0560	8.0820	0.323	0.0000	0.0000	0

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05/07/2005	JBAR	2005/03/16			jBar	6.9540	6.9540	-	0.0000	0.0000	0
05/07/2005	JFRA	2005/08/04			jFra	6.9440	6.9480	0.058	0.0000	0.0000	0
05/07/2005	JFRA	2005/08/04	7.25	Put	Option on jFra	773.0000	762.0000	(1.423)	0	0	0
05/07/2005	JFRA	2005/08/04	7.25	Call	Option on jFra	23.0000	22.0000	(4.348)	0	0	0
05/07/2005	JFRA	2005/11/03			jFra	6.7680	6.7820	0.207	0.0000	0.0000	0
05/07/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	201.0000	207.0000	2.985	0	0	0
05/07/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	1,383.0000	1,354.0000	(2.097)	0	0	0
05/07/2005	JFRA	2006/02/02			jFra	6.8200	6.8220	0.029	0.0000	0.0000	0
05/07/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	613.0000	613.0000	-	0	0	0
05/07/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,668.0000	1,662.0000	(0.360)	0	0	0
05/07/2005	JFRA	2006/05/04			jFra	6.9560	6.9610	0.072	0.0000	0.0000	0
05/07/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	1,431.0000	1,422.0000	(0.629)	0	0	0
05/07/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,323.0000	1,327.0000	0.302	0	0	0
05/07/2005	JFRA	2006/08/03			jFra	7.1740	7.1860	0.167	0.0000	0.0000	0
05/07/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	1,435.0000	1,419.0000	(1.115)	0	0	0
05/07/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	1,861.0000	1,875.0000	0.752	0	0	0
05/07/2005	JFRA	2006/11/02			jFra	7.4030	7.4190	0.216	0.0000	0.0000	0
05/07/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	1,398.0000	1,380.0000	(1.288)	0	0	0
05/07/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,385.0000	2,406.0000	0.881	0	0	0
05/07/2005	JFRA	2007/02/01			jFra	7.6860	7.6600	(0.338)	0.0000	0.0000	500
05/07/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	2,237.0000	2,201.0000	(1.609)	0	0	0
05/07/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,782.0000	1,810.0000	1.571	0	0	0
05/07/2005	JFRA	2007/05/03			jFra	7.8850	7.8540	(0.393)	0.0000	0.0000	0
05/07/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	2,805.0000	2,760.0000	(1.604)	0	0	0
05/07/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,863.0000	1,895.0000	1.718	0	0	0
05/07/2005	JFRA	2007/08/02			jFra	8.0010	8.0710	0.875	0.0000	0.0000	0

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05/07/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	3,392.0000	3,489.0000	2.860	0	0	0
05/07/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	2,168.0000	2,093.0000	(3.459)	0	0	0
05/07/2005	JFRA	2007/11/01			jFra	8.1410	8.1930	0.639	0.0000	0.0000	0
05/07/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	4,070.0000	4,148.0000	1.916	0	0	0
05/07/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	2,386.0000	2,328.0000	(2.431)	0	0	0
05/07/2005	JN02	2005/08/04			jNote	7.1900	7.1900	-	0.0000	0.0000	0
05/07/2005	JN02	2005/08/04	7.50	Put	Option on jNote	6,637.0000	6,603.0000	(0.512)	0	0	0
05/07/2005	JN02	2005/08/04	7.50	Call	Option on jNote	911.0000	876.0000	(3.842)	0	0	0
05/07/2005	JN02	2005/11/03			jNote	7.3180	7.3250	0.096	0.0000	0.0000	0
05/07/2005	JN02	2005/11/03	7.50	Call	Option on jNote	4,898.0000	4,930.0000	0.653	0	0	0
05/07/2005	JN02	2005/11/03	7.50	Put	Option on jNote	8,257.0000	8,150.0000	(1.296)	0	0	0
05/07/2005	JN05	2005/08/04			jNote	7.8180	7.8280	0.128	0.0000	0.0000	0
05/07/2005	JN05	2005/08/04	8.00	Put	Option on jNote	11,191.0000	10,812.0000	(3.387)	0	0	0
05/07/2005	JN05	2005/08/04	8.00	Call	Option on jNote	3,659.0000	3,695.0000	0.984	0	0	0
05/07/2005	JN05	2005/11/03			jNote	7.9000	7.9110	0.139	0.0000	0.0000	0
05/07/2005	JN05	2005/11/03	8.00	Call	Option on jNote	11,892.0000	12,040.0000	1.245	0	0	0
05/07/2005	JN05	2005/11/03	8.00	Put	Option on jNote	16,022.0000	15,715.0000	(1.916)	0	0	0
05/07/2005	JN10	2005/08/04			jNote	8.0850	8.1040	0.235	0.0000	0.0000	0
05/07/2005	JN10	2005/08/04	8.00	Call	Option on jNote	13,922.0000	14,518.0000	4.281	0	0	0
05/07/2005	JN10	2005/08/04	8.00	Put	Option on jNote	8,084.0000	7,384.0000	(8.659)	0	0	0
05/07/2005	JN10	2005/11/03			jNote	8.1280	8.1390	0.135	0.0000	0.0000	0
05/07/2005	JN10	2005/11/03	8.00	Call	Option on jNote	26,634.0000	26,957.0000	1.213	0	0	0
05/07/2005	JN10	2005/11/03	8.00	Put	Option on jNote	17,867.0000	17,448.0000	(2.345)	0	0	0
05/07/2005	JROD	2005/07/29			jRod	6.7000	6.6980	(0.030)	0.0000	0.0000	0
05/07/2005	JROD	2005/08/31			jRod	6.7960	6.7930	(0.044)	0.0000	0.0000	0
05/07/2005	JROD	2005/09/30			jRod	6.8720	6.8700	(0.029)	0.0000	0.0000	0

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05/07/2005	JROD	2005/10/31			jRod	6.8300	6.8300	-	0.0000	0.0000	0
05/07/2005	JROD	2005/11/30			jRod	6.8460	6.8460	-	0.0000	0.0000	0
05/07/2005	JROD	2005/12/30			jRod	6.8640	6.8630	(0.015)	0.0000	0.0000	0
05/07/2005	JROD	2006/01/31			jRod	6.8380	6.8380	-	0.0000	0.0000	0
05/07/2005	JROD	2006/02/28			jRod	6.8590	6.8590	-	0.0000	0.0000	0
05/07/2005	JROD	2006/03/31			jRod	6.8900	6.8880	(0.029)	0.0000	0.0000	0
05/07/2005	JROD	2006/04/28			jRod	6.8750	6.8740	(0.015)	0.0000	0.0000	0
05/07/2005	JROD	2006/05/31			jRod	6.9040	6.9030	(0.014)	0.0000	0.0000	0
05/07/2005	R152	2005/08/04			Bond Future	7.0530	7.0610	0.113	0.0000	0.0000	0
05/07/2005	R152	2005/08/04	7.75	Put	Option on Bond Future	2.0000	2.0000	-	0	0	0
05/07/2005	R152	2005/08/04	7.75	Call	Option on Bond Future	3,837.0000	3,792.0000	(1.173)	0	0	0
05/07/2005	R152	2005/11/03			Bond Future	7.0880	7.1010	0.183	0.0000	0.0000	0
05/07/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	1,445.0000	1,471.0000	1.799	0	0	0
05/07/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	391.0000	376.0000	(3.836)	0	0	0
05/07/2005	R153	2005/08/04			Bond Future	7.7060	7.7210	0.195	0.0000	0.0000	1
05/07/2005	R153	2005/08/04	7.75	Call	Option on Bond Future	8,925.0000	8,421.0000	(5.647)	0	0	0
05/07/2005	R153	2005/08/04	7.75	Put	Option on Bond Future	6,870.0000	7,067.0000	2.868	0	0	0
05/07/2005	R153	2005/08/04	8.25	Call	Option on Bond Future	26,323.0000	25,636.0000	(2.610)	0	0	0
05/07/2005	R153	2005/08/04	9.00	Put	Option on Bond Future	46.0000	44.0000	(4.348)	0	0	0
05/07/2005	R153	2005/08/04	9.00	Call	Option on Bond Future	58,680.0000	57,977.0000	(1.198)	0	0	0
05/07/2005	R153	2005/08/04	8.75	Put	Option on Bond Future	145.0000	141.0000	(2.759)	0	0	0
05/07/2005	R153	2005/08/04	8.75	Call	Option on Bond Future	47,737.0000	47,032.0000	(1.477)	0	0	0
05/07/2005	R153	2005/08/04	8.25	Put	Option on Bond Future	1,222.0000	1,236.0000	1.146	0	0	0
05/07/2005	R153	2005/08/04	9.25	Call	Option on Bond Future	69,553.0000	68,851.0000	(1.009)	0	0	0

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05/07/2005	R153	2005/08/04	9.25	Put	Option on Bond Future	9.0000	9.0000	-	0	0	0
05/07/2005	R153	2005/11/03			Bond Future	7.7520	7.7670	0.193	0.0000	0.0000	0
05/07/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	14,304.0000	13,910.0000	(2.754)	0	0	0
05/07/2005	R153	2005/11/03	8.00	Call	Option on Bond Future	20,986.0000	20,514.0000	(2.249)	0	0	0
05/07/2005	R153	2005/11/03	8.00	Put	Option on Bond Future	9,998.0000	10,194.0000	1.960	0	0	0
05/07/2005	R153	2005/11/03	8.50	Put	Option on Bond Future	4,765.0000	4,855.0000	1.889	0	0	0
05/07/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	14,393.0000	14,668.0000	1.911	0	0	0
05/07/2005	R153	2005/11/03	8.50	Call	Option on Bond Future	37,523.0000	36,945.0000	(1.540)	0	0	0
05/07/2005	R157	2005/08/04			Bond Future	8.1110	8.1410	0.370	0.0000	0.0000	1
05/07/2005	R157	2005/08/04	8.75	Put	Option on Bond Future	1,450.0000	1,566.0000	8.000	0	0	400
05/07/2005	R157	2005/08/04	8.25	Put	Option on Bond Future	9,230.0000	9,969.0000	8.007	0	0	200
05/07/2005	R157	2005/08/04	7.75	Put	Option on Bond Future	34,266.0000	36,221.0000	5.705	0	0	0
05/07/2005	R157	2005/08/04	7.75	Call	Option on Bond Future	3,327.0000	2,753.0000	(17.253)	0	0	200
05/07/2005	R157	2005/08/04	9.00	Call	Option on Bond Future	72,770.0000	70,275.0000	(3.429)	0	0	0
05/07/2005	R157	2005/08/04	8.75	Call	Option on Bond Future	53,953.0000	51,541.0000	(4.471)	0	0	0
05/07/2005	R157	2005/08/04	9.00	Put	Option on Bond Future	481.0000	515.0000	7.069	0	0	500
05/07/2005	R157	2005/08/04	9.25	Put	Option on Bond Future	152.0000	160.0000	5.263	0	0	100
05/07/2005	R157	2005/08/04	9.25	Call	Option on Bond Future	91,817.0000	89,296.0000	(2.746)	0	0	0
05/07/2005	R157	2005/08/04	8.25	Call	Option on Bond Future	20,893.0000	19,103.0000	(8.567)	0	0	0
05/07/2005	R157	2005/08/04	8.00	Call	Option on Bond Future	9,718.0000	8,533.0000	(12.194)	0	0	0
05/07/2005	R157	2005/08/04	8.00	Put	Option on Bond Future	19,131.0000	20,475.0000	7.025	0	0	0
05/07/2005	R157	2005/11/03			Bond Future	8.1540	8.1850	0.380	0.0000	0.0000	0
05/07/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	20,896.0000	19,700.0000	(5.724)	0	0	0
05/07/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	33,673.0000	35,030.0000	4.030	0	0	0
05/07/2005	R186	2005/08/04			Bond Future	7.7220	7.7620	0.518	0.0000	0.0000	0
05/07/2005	R186	2005/08/04	7.25	Call	Option on Bond Future	1,999.0000	1,459.0000	(27.014)	0	0	0
05/07/2005	R186	2005/08/04	7.25	Put	Option on Bond Future	63,924.0000	68,431.0000	7.051	0	0	0
05/07/2005	R186	2005/11/03			Bond Future	7.7380	7.7790	0.530	0.0000	0.0000	0
05/07/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	14,016.0000	12,606.0000	(10.060)	0	0	0
05/07/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	77,562.0000	81,281.0000	4.795	0	0	0

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05/07/2005	R194	2005/08/04			Bond Future	7.3940	7.4200	0.352	0.0000	0.0000	0
05/07/2005	R194	2005/08/04	7.50	Put	Option on Bond Future	2,842.0000	3,032.0000	6.685	0	0	0
05/07/2005	R194	2005/08/04	7.50	Call	Option on Bond Future	5,359.0000	4,931.0000	(7.987)	0	0	0
05/07/2005	R194	2005/11/03			Bond Future	7.4390	7.4670	0.376	0.0000	0.0000	0
05/07/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	8,338.0000	7,990.0000	(4.174)	0	0	0
05/07/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	7,022.0000	7,278.0000	3.646	0	0	0
05/07/2005	R201	2005/08/04			Bond Future	8.1410	8.1560	0.184	0.0000	0.0000	0
05/07/2005	R201	2005/08/04	8.00	Put	Option on Bond Future	15,730.0000	16,215.0000	3.083	0	0	0
05/07/2005	R201	2005/08/04	8.00	Call	Option on Bond Future	6,324.0000	5,815.0000	(8.049)	0	0	0
05/07/2005	R201	2005/11/03			Bond Future	8.1830	8.1980	0.183	0.0000	0.0000	0
05/07/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	15,263.0000	14,777.0000	(3.184)	0	0	0
05/07/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	27,224.0000	27,711.0000	1.789	0	0	0
05/07/2005	R203	2005/08/04			Bond Future	8.1580	8.1830	0.306	0.0000	0.0000	0
05/07/2005	R203	2005/08/04	8.00	Call	Option on Bond Future	7,563.0000	6,716.0000	(11.199)	0	0	0
05/07/2005	R203	2005/08/04	8.00	Put	Option on Bond Future	19,727.0000	20,786.0000	5.368	0	0	0
05/07/2005	R203	2005/11/03			Bond Future	8.1950	8.2210	0.317	0.0000	0.0000	0
05/07/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	18,769.0000	17,859.0000	(4.848)	0	0	0
05/07/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	33,567.0000	34,609.0000	3.104	0	0	0
05/07/2005	R204	2005/08/04			Bond Future	8.1530	8.1780	0.307	0.0000	0.0000	0
05/07/2005	R204	2005/08/04	8.25	Put	Option on Bond Future	10,167.0000	10,777.0000	6.000	0	0	0
05/07/2005	R204	2005/08/04	8.25	Call	Option on Bond Future	17,869.0000	16,486.0000	(7.740)	0	0	0
05/07/2005	R204	2005/11/03			Bond Future	8.1860	8.2110	0.305	0.0000	0.0000	0
05/07/2005	R204	2005/11/03	8.25	Call	Option on Bond Future	29,986.0000	28,819.0000	(3.892)	0	0	0
05/07/2005	R204	2005/11/03	8.25	Put	Option on Bond Future	24,966.0000	25,764.0000	3.196	0	0	0
05/07/2005	R207	2005/08/04			Bond Future	8.1190	8.1470	0.345	0.0000	0.0000	0
05/07/2005	R207	2005/08/04	8.00	Put	Option on Bond Future	11,514.0000	13,195.0000	14.600	0	0	0
05/07/2005	R207	2005/08/04	8.00	Call	Option on Bond Future	1,947.0000	1,398.0000	(28.197)	0	0	0

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05/07/2005	R207 2005/11/03			Bond Future	8.1470	8.1760	0.356	0.0000	0.0000	0
05/07/2005	R207 2005/11/03	8.00	Call	Option on Bond Future	6,126.0000	5,342.0000	(12.798)	0	0	0
05/07/2005	R207 2005/11/03	8.00	Put	Option on Bond Future	17,825.0000	19,325.0000	8.415	0	0	0

Grand Total: **1,919**