



Derivatives High/Low Report

High/Low for 05/08/2005

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
05/08/2005	GOVI 2005/11/03			jGovi	230.3560	229.8670	(0.212)	0.0000	0.0000	463
05/08/2005	GOVI 2005/11/03	228.00	Call	jGovi	43,041.0000	39,862.0000	(7.386)	0	0	0
05/08/2005	GOVI 2005/11/03	228.00	Put	jGovi	19,481.0000	21,192.0000	8.783	0	0	0
05/08/2005	GOVI 2006/02/02			jGovi	234.4300	233.9270	(0.215)	0.0000	0.0000	0
05/08/2005	GOVI 2006/02/02	230.00	Call	jGovi	59,518.0000	55,911.0000	(6.060)	0	0	0
05/08/2005	GOVI 2006/02/02	230.00	Put	jGovi	15,218.0000	16,641.0000	9.351	0	0	0
05/08/2005	J152 2006/02/28			jSwap	7.1340	7.1340	-	0.0000	0.0000	0
05/08/2005	J153 2010/08/31			jSwap	7.3840	7.4160	0.433	0.0000	0.0000	0
05/08/2005	J157 2015/09/15			jSwap	7.7200	7.7680	0.622	0.0000	0.0000	0
05/08/2005	J186 2026/12/21			jSwap	7.3250	7.3580	0.451	0.0000	0.0000	0
05/08/2005	J194 2008/02/28			jSwap	7.1170	7.1420	0.351	0.0000	0.0000	0
05/08/2005	J201 2014/12/22			jSwap	7.6810	7.7290	0.625	0.0000	0.0000	0
05/08/2005	J203 2017/09/15			jSwap	7.7110	7.7580	0.610	0.0000	0.0000	0
05/08/2005	J204 2018/12/21			jSwap	7.7060	7.7540	0.623	0.0000	0.0000	0
05/08/2005	J207 2020/01/15			jSwap	8.2990	8.3490	0.602	0.0000	0.0000	0

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05/08/2005	JBAR	2005/03/16			jBar	7.0000	7.0000	-	0.0000	0.0000	0
05/08/2005	JFRA	2005/11/03			jFra	6.6430	6.6630	0.301	0.0000	0.0000	0
05/08/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	91.0000	96.0000	5.495	0	0	0
05/08/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	1,580.0000	1,536.0000	(2.785)	0	0	0
05/08/2005	JFRA	2006/02/02			jFra	6.6480	6.6530	0.075	0.0000	0.0000	0
05/08/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,889.0000	1,877.0000	(0.635)	0	0	0
05/08/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	412.0000	413.0000	0.243	0	0	0
05/08/2005	JFRA	2006/05/04			jFra	6.7140	6.7540	0.596	0.0000	0.0000	0
05/08/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	984.0000	1,023.0000	3.963	0	0	0
05/08/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	1,685.0000	1,626.0000	(3.501)	0	0	0
05/08/2005	JFRA	2006/08/03			jFra	6.9150	6.9310	0.231	0.0000	0.0000	0
05/08/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	1,472.0000	1,489.0000	1.155	0	0	0
05/08/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	1,680.0000	1,658.0000	(1.310)	0	0	0
05/08/2005	JFRA	2006/11/02			jFra	7.1120	7.1140	0.028	0.0000	0.0000	0
05/08/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	1,657.0000	1,652.0000	(0.302)	0	0	0
05/08/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	1,931.0000	1,931.0000	-	0	0	0
05/08/2005	JFRA	2007/02/01			jFra	7.3210	7.3130	(0.109)	0.0000	0.0000	500
05/08/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	1,736.0000	1,725.0000	(0.634)	0	0	0
05/08/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	2,174.0000	2,183.0000	0.414	0	0	0
05/08/2005	JFRA	2007/05/03			jFra	7.3670	7.4400	0.991	0.0000	0.0000	0
05/08/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	2,092.0000	2,176.0000	4.015	0	0	0
05/08/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	2,417.0000	2,323.0000	(3.889)	0	0	0
05/08/2005	JFRA	2007/08/02			jFra	7.6360	7.6170	(0.249)	0.0000	0.0000	0
05/08/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	2,851.0000	2,825.0000	(0.912)	0	0	0
05/08/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	2,518.0000	2,539.0000	0.834	0	0	0
05/08/2005	JFRA	2007/11/01			jFra	7.7320	7.7420	0.129	0.0000	0.0000	0

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05/08/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	3,415.0000	3,427.0000	0.351	0	0	0
05/08/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	2,805.0000	2,791.0000	(0.499)	0	0	0
05/08/2005	JN02	2005/11/03			jNote	7.0310	7.0470	0.228	0.0000	0.0000	0
05/08/2005	JN02	2005/11/03	7.50	Call	Option on jNote	2,278.0000	2,333.0000	2.414	0	0	0
05/08/2005	JN02	2005/11/03	7.50	Put	Option on jNote	10,956.0000	10,710.0000	(2.245)	0	0	0
05/08/2005	JN02	2006/02/02			jNote	7.1700	7.1850	0.209	0.0000	0.0000	0
05/08/2005	JN02	2006/02/02	7.25	Call	Option on jNote	13,364.0000	13,458.0000	0.703	0	0	0
05/08/2005	JN02	2006/02/02	7.25	Put	Option on jNote	14,851.0000	14,667.0000	(1.239)	0	0	0
05/08/2005	JN05	2005/11/03			jNote	7.6230	7.6330	0.131	0.0000	0.0000	0
05/08/2005	JN05	2005/11/03	8.00	Call	Option on jNote	5,791.0000	5,859.0000	1.174	0	0	0
05/08/2005	JN05	2005/11/03	8.00	Put	Option on jNote	21,462.0000	21,109.0000	(1.645)	0	0	0
05/08/2005	JN05	2006/02/02			jNote	7.7080	7.7180	0.130	0.0000	0.0000	0
05/08/2005	JN05	2006/02/02	7.75	Call	Option on jNote	13,243.0000	13,401.0000	1.193	0	0	0
05/08/2005	JN05	2006/02/02	7.75	Put	Option on jNote	14,985.0000	14,729.0000	(1.708)	0	0	0
05/08/2005	JN10	2005/11/03			jNote	7.8150	7.8350	0.256	0.0000	0.0000	0
05/08/2005	JN10	2005/11/03	8.00	Call	Option on jNote	13,443.0000	13,885.0000	3.288	0	0	0
05/08/2005	JN10	2005/11/03	8.00	Put	Option on jNote	26,284.0000	25,334.0000	(3.614)	0	0	0
05/08/2005	JN10	2006/02/02			jNote	7.8570	7.8810	0.305	0.0000	0.0000	0
05/08/2005	JN10	2006/02/02	8.00	Put	Option on jNote	19,650.0000	18,601.0000	(5.338)	0	0	0
05/08/2005	JN10	2006/02/02	8.00	Call	Option on jNote	9,753.0000	10,368.0000	6.306	0	0	0
05/08/2005	JROD	2005/08/31			jRod	6.7040	6.5550	(2.223)	0.0000	0.0000	0
05/08/2005	JROD	2005/09/30			jRod	6.8090	6.6590	(2.203)	0.0000	0.0000	0
05/08/2005	JROD	2005/10/31			jRod	6.9120	6.7640	(2.141)	0.0000	0.0000	0
05/08/2005	JROD	2005/11/30			jRod	6.8590	6.7820	(1.123)	0.0000	0.0000	0

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05/08/2005	JROD	2005/12/30			jRod	6.8770	6.8000	(1.120)	0.0000	0.0000	0
05/08/2005	JROD	2006/01/31			jRod	6.8870	6.8120	(1.089)	0.0000	0.0000	0
05/08/2005	JROD	2006/02/28			jRod	6.8450	6.7940	(0.745)	0.0000	0.0000	0
05/08/2005	JROD	2006/03/31			jRod	6.8600	6.8090	(0.743)	0.0000	0.0000	0
05/08/2005	JROD	2006/04/28			jRod	6.8810	6.8290	(0.756)	0.0000	0.0000	0
05/08/2005	JROD	2006/05/31			jRod	6.8630	6.8240	(0.568)	0.0000	0.0000	0
05/08/2005	JROD	2006/06/30			jRod	6.8820	6.8420	(0.581)	0.0000	0.0000	0
05/08/2005	JROD	2006/07/31			jRod	6.8970	6.8580	(0.565)	0.0000	0.0000	0
05/08/2005	JROD	2006/08/31			jRod	6.8750	6.8430	(0.465)	0.0000	0.0000	0
05/08/2005	R152	2005/11/03			Bond Future	7.1040	7.0930	(0.155)	0.0000	0.0000	0
05/08/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	1,387.0000	1,359.0000	(2.019)	0	0	0
05/08/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	283.0000	289.0000	2.120	0	0	0
05/08/2005	R153	2005/11/03			Bond Future	7.3910	7.4290	0.514	0.0000	0.0000	303
05/08/2005	R153	2005/11/03	8.00	Call	Option on Bond Future	31,323.0000	29,503.0000	(5.810)	0	0	0
05/08/2005	R153	2005/11/03	8.00	Put	Option on Bond Future	4,109.0000	4,010.0000	(2.409)	0	0	0
05/08/2005	R153	2005/11/03	9.00	Put	Option on Bond Future	512.0000	579.0000	13.086	0	0	5
05/08/2005	R153	2005/11/03	9.00	Call	Option on Bond Future	70,763.0000	69,109.0000	(2.337)	0	0	0
05/08/2005	R153	2005/11/03	8.50	Put	Option on Bond Future	1,624.0000	1,514.0000	(6.773)	0	0	0
05/08/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	6,465.0000	6,449.0000	(0.247)	0	0	0
05/08/2005	R153	2005/11/03	8.50	Call	Option on Bond Future	50,608.0000	48,777.0000	(3.618)	0	0	0
05/08/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	22,602.0000	20,864.0000	(7.690)	0	0	0
05/08/2005	R153	2006/02/02			Bond Future	7.4130	7.4530	0.540	0.0000	0.0000	0
05/08/2005	R153	2006/02/02	7.50	Call	Option on Bond Future	19,794.0000	17,940.0000	(9.366)	0	0	0
05/08/2005	R153	2006/02/02	7.50	Put	Option on Bond Future	16,057.0000	15,923.0000	(0.835)	0	0	0

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05/08/2005	R157	2005/11/03			Bond Future	7.7250	7.7770	0.673	7.7300	7.7300	3
05/08/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	15,200.0000	15,030.0000	(1.118)	0	0	0
05/08/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	38,427.0000	33,824.0000	(11.979)	0	0	0
05/08/2005	R157	2006/02/02			Bond Future	7.7520	7.8060	0.697	0.0000	0.0000	0
05/08/2005	R157	2006/02/02	8.00	Put	Option on Bond Future	26,873.0000	26,562.0000	(1.157)	0	0	0
05/08/2005	R157	2006/02/02	8.00	Call	Option on Bond Future	47,350.0000	42,544.0000	(10.150)	0	0	0
05/08/2005	R186	2005/11/03			Bond Future	7.3820	7.4180	0.488	0.0000	0.0000	0
05/08/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	24,577.0000	22,013.0000	(10.433)	0	0	0
05/08/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	42,231.0000	44,420.0000	5.183	0	0	0
05/08/2005	R186	2006/02/02			Bond Future	7.3870	7.4240	0.501	0.0000	0.0000	0
05/08/2005	R186	2006/02/02	7.50	Call	Option on Bond Future	54,127.0000	53,859.0000	(0.495)	0	0	0
05/08/2005	R186	2006/02/02	7.50	Put	Option on Bond Future	39,400.0000	43,982.0000	11.629	0	0	0
05/08/2005	R194	2005/11/03			Bond Future	7.0610	7.0950	0.482	0.0000	0.0000	0
05/08/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	12,462.0000	11,160.0000	(10.448)	0	0	0
05/08/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	2,939.0000	2,378.0000	(19.088)	0	0	0
05/08/2005	R194	2006/02/02			Bond Future	7.0570	7.0970	0.567	0.0000	0.0000	0
05/08/2005	R194	2006/02/02	7.25	Call	Option on Bond Future	11,126.0000	8,953.0000	(19.531)	0	0	0
05/08/2005	R194	2006/02/02	7.25	Put	Option on Bond Future	7,365.0000	5,973.0000	(18.900)	0	0	0
05/08/2005	R201	2005/11/03			Bond Future	7.7130	7.7650	0.674	0.0000	0.0000	0
05/08/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	30,342.0000	26,851.0000	(11.506)	0	0	0
05/08/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	11,220.0000	11,228.0000	0.071	0	0	0
05/08/2005	R201	2006/02/02			Bond Future	7.7350	7.7890	0.698	0.0000	0.0000	0
05/08/2005	R201	2006/02/02	7.75	Put	Option on Bond Future	25,401.0000	26,479.0000	4.244	0	0	0
05/08/2005	R201	2006/02/02	7.75	Call	Option on Bond Future	26,390.0000	23,914.0000	(9.382)	0	0	0
05/08/2005	R203	2005/11/03			Bond Future	7.7510	7.8030	0.671	0.0000	0.0000	0
05/08/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	14,032.0000	15,416.0000	9.863	0	0	0
05/08/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	33,358.0000	30,666.0000	(8.070)	0	0	0

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05/08/2005	R203	2006/02/02			Bond Future	7.7730	7.8270	0.695	0.0000	0.0000	0
05/08/2005	R203	2006/02/02	8.00	Put	Option on Bond Future	24,301.0000	25,922.0000	6.671	0	0	0
05/08/2005	R203	2006/02/02	8.00	Call	Option on Bond Future	41,663.0000	39,118.0000	(6.109)	0	0	0
05/08/2005	R204	2005/11/03			Bond Future	7.7390	7.7900	0.659	0.0000	0.0000	0
05/08/2005	R204	2005/11/03	8.25	Put	Option on Bond Future	8,914.0000	9,855.0000	10.556	0	0	0
05/08/2005	R204	2005/11/03	8.25	Call	Option on Bond Future	50,001.0000	46,737.0000	(6.528)	0	0	0
05/08/2005	R204	2006/02/02			Bond Future	7.7570	7.8100	0.683	0.0000	0.0000	0
05/08/2005	R204	2006/02/02	8.00	Put	Option on Bond Future	24,815.0000	26,458.0000	6.621	0	0	0
05/08/2005	R204	2006/02/02	8.00	Call	Option on Bond Future	44,380.0000	41,712.0000	(6.012)	0	0	0
05/08/2005	R207	2005/11/03			Bond Future	7.7100	7.7600	0.649	0.0000	0.0000	0
05/08/2005	R207	2005/11/03	8.00	Put	Option on Bond Future	2,113.0000	2,834.0000	34.122	0	0	0
05/08/2005	R207	2005/11/03	8.00	Call	Option on Bond Future	25,795.0000	22,374.0000	(13.262)	0	0	0
05/08/2005	R207	2006/02/02			Bond Future	7.7260	7.7770	0.660	0.0000	0.0000	0
05/08/2005	R207	2006/02/02	8.00	Put	Option on Bond Future	5,160.0000	6,254.0000	21.202	0	0	0
05/08/2005	R207	2006/02/02	8.00	Call	Option on Bond Future	27,304.0000	24,222.0000	(11.288)	0	0	0

Grand Total: **1,274**