



Derivatives High/Low Report

High/Low for 01/09/2005

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
01/09/2005	GOVI 2005/11/03			jGovi	226.7190	227.8570	0.502	0.0000	0.0000	463
01/09/2005	GOVI 2005/11/03	228.00	Call	jGovi	18,906.0000	23,944.0000	26.648	0	0	0
01/09/2005	GOVI 2005/11/03	228.00	Put	jGovi	31,716.0000	25,374.0000	(19.996)	0	0	0
01/09/2005	GOVI 2006/02/02			jGovi	230.8280	231.9320	0.478	0.0000	0.0000	0
01/09/2005	GOVI 2006/02/02	230.00	Put	jGovi	25,991.0000	21,251.0000	(18.237)	0	0	0
01/09/2005	GOVI 2006/02/02	230.00	Call	jGovi	34,271.0000	40,571.0000	18.383	0	0	0
01/09/2005	J152 2006/02/28			jSwap	18.1950	18.1950	-	0.0000	0.0000	0
01/09/2005	J153 2010/08/31			jSwap	9.0400	8.9430	(1.073)	0.0000	0.0000	0
01/09/2005	J157 2015/09/15			jSwap	7.9970	7.9140	(1.038)	0.0000	0.0000	0
01/09/2005	J186 2026/12/21			jSwap	7.6390	7.5430	(1.257)	0.0000	0.0000	0
01/09/2005	J194 2008/02/28			jSwap	9.7620	9.6710	(0.932)	0.0000	0.0000	0
01/09/2005	J201 2014/12/22			jSwap	7.9660	7.8750	(1.142)	0.0000	0.0000	0
01/09/2005	J203 2017/09/15			jSwap	7.9660	7.8770	(1.117)	0.0000	0.0000	0
01/09/2005	J204 2018/12/21			jSwap	7.9760	7.8890	(1.091)	0.0000	0.0000	0
01/09/2005	J207 2020/01/15			jSwap	8.5890	8.5020	(1.013)	0.0000	0.0000	0

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01/09/2005	JBAR	2005/03/16			jBar	7.0040	7.0040	-	0.0000	0.0000	0
01/09/2005	JFRA	2005/11/03			jFra	6.9410	6.9470	0.086	0.0000	0.0000	0
01/09/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	926.0000	912.0000	(1.512)	0	0	0
01/09/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	169.0000	170.0000	0.592	0	0	0
01/09/2005	JFRA	2006/02/02			jFra	6.8660	6.8520	(0.204)	0.0000	0.0000	0
01/09/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,450.0000	1,470.0000	1.379	0	0	0
01/09/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	509.0000	495.0000	(2.750)	0	0	0
01/09/2005	JFRA	2006/05/04			jFra	6.9700	6.9470	(0.330)	0.0000	0.0000	0
01/09/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,202.0000	1,172.0000	(2.496)	0	0	0
01/09/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	1,275.0000	1,302.0000	2.118	0	0	0
01/09/2005	JFRA	2006/08/03			jFra	7.1090	7.0770	(0.450)	0.0000	0.0000	0
01/09/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	1,384.0000	1,419.0000	2.529	0	0	0
01/09/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	1,651.0000	1,608.0000	(2.604)	0	0	0
01/09/2005	JFRA	2006/11/02			jFra	7.3000	7.2420	(0.795)	0.0000	0.0000	0
01/09/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	1,393.0000	1,454.0000	4.379	0	0	0
01/09/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,128.0000	2,047.0000	(3.806)	0	0	0
01/09/2005	JFRA	2007/02/01			jFra	7.4770	7.4310	(0.615)	0.0000	0.0000	500
01/09/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,926.0000	1,982.0000	2.908	0	0	0
01/09/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	1,870.0000	1,813.0000	(3.048)	0	0	0
01/09/2005	JFRA	2007/05/03			jFra	7.7480	7.5920	(2.013)	0.0000	0.0000	0
01/09/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	2,518.0000	2,315.0000	(8.062)	0	0	0
01/09/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,912.0000	2,089.0000	9.257	0	0	0
01/09/2005	JFRA	2007/08/02			jFra	7.8170	7.6750	(1.817)	0.0000	0.0000	0
01/09/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	2,261.0000	2,421.0000	7.077	0	0	0
01/09/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	3,036.0000	2,849.0000	(6.159)	0	0	0
01/09/2005	JFRA	2007/11/01			jFra	7.9600	7.7790	(2.274)	0.0000	0.0000	0

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01/09/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	3,691.0000	3,428.0000	(7.125)	0	0	0
01/09/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	2,482.0000	2,694.0000	8.541	0	0	0
01/09/2005	JN02	2005/11/03			jNote	7.2650	7.2090	(0.771)	0.0000	0.0000	0
01/09/2005	JN02	2005/11/03	7.50	Call	Option on jNote	2,813.0000	2,432.0000	(13.544)	0	0	0
01/09/2005	JN02	2005/11/03	7.50	Put	Option on jNote	7,154.0000	7,807.0000	9.128	0	0	0
01/09/2005	JN02	2006/02/02			jNote	7.3950	7.3150	(1.082)	0.0000	0.0000	0
01/09/2005	JN02	2006/02/02	7.25	Put	Option on jNote	11,680.0000	12,354.0000	5.771	0	0	0
01/09/2005	JN02	2006/02/02	7.25	Call	Option on jNote	14,370.0000	13,561.0000	(5.630)	0	0	0
01/09/2005	JN05	2005/11/03			jNote	7.8610	7.7840	(0.980)	0.0000	0.0000	0
01/09/2005	JN05	2005/11/03	8.00	Call	Option on jNote	7,434.0000	6,143.0000	(17.366)	0	0	0
01/09/2005	JN05	2005/11/03	8.00	Put	Option on jNote	13,180.0000	15,087.0000	14.469	0	0	0
01/09/2005	JN05	2006/02/02			jNote	7.9450	7.8650	(1.007)	0.0000	0.0000	0
01/09/2005	JN05	2006/02/02	7.75	Put	Option on jNote	9,322.0000	10,690.0000	14.675	0	0	0
01/09/2005	JN05	2006/02/02	7.75	Call	Option on jNote	17,359.0000	15,438.0000	(11.066)	0	0	0
01/09/2005	JN10	2005/11/03			jNote	8.0620	7.9860	(0.943)	0.0000	0.0000	0
01/09/2005	JN10	2005/11/03	8.00	Put	Option on jNote	13,915.0000	16,356.0000	17.542	0	0	0
01/09/2005	JN10	2005/11/03	8.00	Call	Option on jNote	18,169.0000	15,390.0000	(15.295)	0	0	0
01/09/2005	JN10	2006/02/02			jNote	8.1000	8.0240	(0.938)	0.0000	0.0000	0
01/09/2005	JN10	2006/02/02	8.00	Call	Option on jNote	16,662.0000	13,786.0000	(17.261)	0	0	0
01/09/2005	JN10	2006/02/02	8.00	Put	Option on jNote	9,818.0000	12,139.0000	23.640	0	0	0
01/09/2005	JROD	2005/09/30			jRod	6.7190	6.7130	(0.089)	0.0000	0.0000	0
01/09/2005	JROD	2005/10/31			jRod	6.8300	6.8230	(0.102)	0.0000	0.0000	0
01/09/2005	JROD	2005/11/30			jRod	6.9290	6.9260	(0.043)	0.0000	0.0000	0
01/09/2005	JROD	2005/12/30			jRod	6.8720	6.8720	-	0.0000	0.0000	0

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01/09/2005	JROD	2006/01/31			jRod	6.9110	6.9100	(0.014)	0.0000	0.0000	0
01/09/2005	JROD	2006/02/28			jRod	6.9520	6.9500	(0.029)	0.0000	0.0000	0
01/09/2005	JROD	2006/03/31			jRod	6.9100	6.9090	(0.014)	0.0000	0.0000	0
01/09/2005	JROD	2006/04/28			jRod	6.9450	6.9470	0.029	0.0000	0.0000	0
01/09/2005	JROD	2006/05/31			jRod	6.9910	6.9980	0.100	0.0000	0.0000	0
01/09/2005	JROD	2006/06/30			jRod	6.9600	6.9690	0.129	0.0000	0.0000	0
01/09/2005	JROD	2006/07/31			jRod	6.9970	7.0110	0.200	0.0000	0.0000	0
01/09/2005	JROD	2006/08/31			jRod	7.0370	7.0560	0.270	0.0000	0.0000	0
01/09/2005	R152	2005/11/03			Bond Future	7.2160	7.2070	(0.125)	0.0000	0.0000	0
01/09/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	1,579.0000	1,553.0000	(1.647)	0	0	0
01/09/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	126.0000	128.0000	1.587	0	0	0
01/09/2005	R153	2005/11/03			Bond Future	7.7650	7.6540	(1.429)	0.0000	0.0000	387
01/09/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	10,680.0000	8,280.0000	(22.472)	0	0	0
01/09/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	10,012.0000	12,568.0000	25.529	0	0	0
01/09/2005	R153	2005/11/03	8.00	Call	Option on Bond Future	16,850.0000	20,176.0000	19.739	0	0	0
01/09/2005	R153	2005/11/03	8.50	Call	Option on Bond Future	34,299.0000	38,617.0000	12.589	0	0	0
01/09/2005	R153	2005/11/03	8.50	Put	Option on Bond Future	2,120.0000	1,482.0000	(30.094)	0	0	0
01/09/2005	R153	2005/11/03	8.00	Put	Option on Bond Future	6,441.0000	4,810.0000	(25.322)	0	0	0
01/09/2005	R153	2005/11/03	9.00	Call	Option on Bond Future	54,103.0000	58,838.0000	8.752	0	0	0
01/09/2005	R153	2005/11/03	9.00	Put	Option on Bond Future	657.0000	435.0000	(33.790)	0	0	5
01/09/2005	R153	2006/02/02			Bond Future	7.7940	7.6880	(1.360)	0.0000	0.0000	0
01/09/2005	R153	2006/02/02	7.50	Put	Option on Bond Future	22,616.0000	19,879.0000	(12.102)	0	0	0
01/09/2005	R153	2006/02/02	7.50	Call	Option on Bond Future	10,095.0000	11,854.0000	17.424	0	0	0
01/09/2005	R157	2005/11/03			Bond Future	8.0400	7.9450	(1.182)	0.0000	0.0000	3

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01/09/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	17,811.0000	21,724.0000	21.970	0	0	0
01/09/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	21,146.0000	17,121.0000	(19.034)	0	0	0
01/09/2005	R157	2006/02/02			Bond Future	8.0740	7.9770	(1.201)	0.0000	0.0000	0
01/09/2005	R157	2006/02/02	7.75	Call	Option on Bond Future	18,566.0000	21,572.0000	16.191	0	0	0
01/09/2005	R157	2006/02/02	7.75	Put	Option on Bond Future	45,240.0000	40,333.0000	(10.847)	0	0	0
01/09/2005	R157	2006/02/02	8.00	Call	Option on Bond Future	28,259.0000	32,117.0000	13.652	0	0	0
01/09/2005	R157	2006/02/02	8.00	Put	Option on Bond Future	34,289.0000	30,236.0000	(11.820)	0	0	0
01/09/2005	R186	2005/11/03			Bond Future	7.7010	7.6040	(1.260)	0.0000	0.0000	0
01/09/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	6,908.0000	9,489.0000	37.362	0	0	0
01/09/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	65,797.0000	56,049.0000	(14.815)	0	0	0
01/09/2005	R186	2006/02/02			Bond Future	7.7120	7.6130	(1.284)	0.0000	0.0000	0
01/09/2005	R186	2006/02/02	7.50	Call	Option on Bond Future	32,311.0000	37,703.0000	16.688	0	0	0
01/09/2005	R186	2006/02/02	7.50	Put	Option on Bond Future	59,277.0000	52,182.0000	(11.969)	0	0	0
01/09/2005	R194	2005/11/03			Bond Future	7.4020	7.3040	(1.324)	0.0000	0.0000	0
01/09/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	3,833.0000	2,961.0000	(22.750)	0	0	0
01/09/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	5,949.0000	7,199.0000	21.012	0	0	0
01/09/2005	R194	2006/02/02			Bond Future	7.4300	7.3200	(1.480)	0.0000	0.0000	0
01/09/2005	R194	2006/02/02	7.25	Call	Option on Bond Future	5,194.0000	6,124.0000	17.905	0	0	0
01/09/2005	R194	2006/02/02	7.25	Put	Option on Bond Future	8,686.0000	7,484.0000	(13.838)	0	0	0
01/09/2005	R201	2005/11/03			Bond Future	8.0210	7.9230	(1.222)	0.0000	0.0000	0
01/09/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	14,355.0000	17,642.0000	22.898	0	0	0
01/09/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	15,736.0000	12,556.0000	(20.208)	0	0	0
01/09/2005	R201	2006/02/02			Bond Future	8.0510	7.9500	(1.255)	0.0000	0.0000	0
01/09/2005	R201	2006/02/02	7.75	Put	Option on Bond Future	34,215.0000	30,228.0000	(11.653)	0	0	0
01/09/2005	R201	2006/02/02	7.75	Call	Option on Bond Future	14,627.0000	17,160.0000	17.317	0	0	0
01/09/2005	R203	2005/11/03			Bond Future	8.0330	7.9350	(1.220)	0.0000	0.0000	0
01/09/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	19,862.0000	16,102.0000	(18.931)	0	0	0
01/09/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	17,337.0000	21,100.0000	21.705	0	0	0

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01/09/2005	R203	2006/02/02			Bond Future	8.0610	7.9610	(1.241)	0.0000	0.0000	0
01/09/2005	R203	2006/02/02	8.00	Put	Option on Bond Future	31,803.0000	28,003.0000	(11.949)	0	0	0
01/09/2005	R203	2006/02/02	8.00	Call	Option on Bond Future	27,204.0000	30,958.0000	13.799	0	0	0
01/09/2005	R204	2005/11/03			Bond Future	8.0250	7.9330	(1.146)	0.0000	0.0000	0
01/09/2005	R204	2005/11/03	8.25	Put	Option on Bond Future	12,321.0000	9,772.0000	(20.688)	0	0	0
01/09/2005	R204	2005/11/03	8.25	Call	Option on Bond Future	30,128.0000	34,989.0000	16.134	0	0	0
01/09/2005	R204	2006/02/02			Bond Future	8.0490	7.9540	(1.180)	0.0000	0.0000	0
01/09/2005	R204	2006/02/02	8.00	Put	Option on Bond Future	32,723.0000	28,961.0000	(11.497)	0	0	0
01/09/2005	R204	2006/02/02	8.00	Call	Option on Bond Future	28,840.0000	32,625.0000	13.124	0	0	0
01/09/2005	R207	2005/11/03			Bond Future	8.0020	7.9140	(1.100)	0.0000	0.0000	0
01/09/2005	R207	2005/11/03	8.00	Put	Option on Bond Future	8,096.0000	4,988.0000	(38.389)	0	0	0
01/09/2005	R207	2005/11/03	8.00	Call	Option on Bond Future	7,936.0000	11,927.0000	50.290	0	0	0
01/09/2005	R207	2006/02/02			Bond Future	8.0230	7.9330	(1.122)	0.0000	0.0000	0
01/09/2005	R207	2006/02/02	8.00	Put	Option on Bond Future	13,170.0000	9,753.0000	(25.945)	0	0	0
01/09/2005	R207	2006/02/02	8.00	Call	Option on Bond Future	11,343.0000	15,102.0000	33.139	0	0	0

Grand Total: **1,358**