



Derivatives High/Low Report

High/Low for 02/09/2005

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
02/09/2005	GOVI 2005/11/03			jGovi	227.8570	228.4350	0.254	0.0000	0.0000	463
02/09/2005	GOVI 2005/11/03	228.00	Call	jGovi	23,944.0000	26,724.0000	11.610	0	0	0
02/09/2005	GOVI 2005/11/03	228.00	Put	jGovi	25,374.0000	22,374.0000	(11.823)	0	0	0
02/09/2005	GOVI 2006/02/02			jGovi	231.9320	232.5170	0.252	0.0000	0.0000	0
02/09/2005	GOVI 2006/02/02	230.00	Put	jGovi	21,251.0000	18,952.0000	(10.818)	0	0	0
02/09/2005	GOVI 2006/02/02	230.00	Call	jGovi	40,571.0000	44,122.0000	8.753	0	0	0
02/09/2005	J152 2006/02/28			jSwap	18.1950	18.2030	0.044	0.0000	0.0000	0
02/09/2005	J153 2010/08/31			jSwap	8.9430	8.8950	(0.537)	0.0000	0.0000	0
02/09/2005	J157 2015/09/15			jSwap	7.9140	7.8670	(0.594)	0.0000	0.0000	0
02/09/2005	J186 2026/12/21			jSwap	7.5430	7.4820	(0.809)	0.0000	0.0000	0
02/09/2005	J194 2008/02/28			jSwap	9.6710	9.6450	(0.269)	0.0000	0.0000	0
02/09/2005	J201 2014/12/22			jSwap	7.8750	7.8260	(0.622)	0.0000	0.0000	0
02/09/2005	J203 2017/09/15			jSwap	7.8770	7.8300	(0.597)	0.0000	0.0000	0
02/09/2005	J204 2018/12/21			jSwap	7.8890	7.8400	(0.621)	0.0000	0.0000	0
02/09/2005	J207 2020/01/15			jSwap	8.5020	8.4490	(0.623)	0.0000	0.0000	0

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02/09/2005	JBAR	2005/03/16			jBar	7.0040	7.0040	-	0.0000	0.0000	0
02/09/2005	JFRA	2005/11/03			jFra	6.9470	6.9270	(0.288)	0.0000	0.0000	0
02/09/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	170.0000	155.0000	(8.824)	0	0	0
02/09/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	912.0000	946.0000	3.728	0	0	0
02/09/2005	JFRA	2006/02/02			jFra	6.8520	6.8200	(0.467)	0.0000	0.0000	0
02/09/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,470.0000	1,521.0000	3.469	0	0	0
02/09/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	495.0000	467.0000	(5.657)	0	0	0
02/09/2005	JFRA	2006/05/04			jFra	6.9470	6.9170	(0.432)	0.0000	0.0000	0
02/09/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	1,302.0000	1,337.0000	2.688	0	0	0
02/09/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,172.0000	1,134.0000	(3.242)	0	0	0
02/09/2005	JFRA	2006/08/03			jFra	7.0770	7.0430	(0.480)	0.0000	0.0000	0
02/09/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	1,419.0000	1,458.0000	2.748	0	0	0
02/09/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	1,608.0000	1,563.0000	(2.799)	0	0	0
02/09/2005	JFRA	2006/11/02			jFra	7.2420	7.2150	(0.373)	0.0000	0.0000	0
02/09/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	1,454.0000	1,482.0000	1.926	0	0	0
02/09/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,047.0000	2,008.0000	(1.905)	0	0	0
02/09/2005	JFRA	2007/02/01			jFra	7.4310	7.3810	(0.673)	0.0000	0.0000	500
02/09/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,982.0000	2,044.0000	3.128	0	0	0
02/09/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	1,813.0000	1,753.0000	(3.309)	0	0	0
02/09/2005	JFRA	2007/05/03			jFra	7.5920	7.5630	(0.382)	0.0000	0.0000	0
02/09/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	2,315.0000	2,276.0000	(1.685)	0	0	0
02/09/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	2,089.0000	2,122.0000	1.580	0	0	0
02/09/2005	JFRA	2007/08/02			jFra	7.6750	7.6350	(0.521)	0.0000	0.0000	0
02/09/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	2,421.0000	2,466.0000	1.859	0	0	0
02/09/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	2,849.0000	2,796.0000	(1.860)	0	0	0
02/09/2005	JFRA	2007/11/01			jFra	7.7790	7.7340	(0.578)	0.0000	0.0000	0

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02/09/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	3,428.0000	3,363.0000	(1.896)	0	0	0
02/09/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	2,694.0000	2,747.0000	1.967	0	0	0
02/09/2005	JN02	2005/11/03			jNote	7.2090	7.1760	(0.458)	0.0000	0.0000	0
02/09/2005	JN02	2005/11/03	7.50	Put	Option on jNote	7,807.0000	8,189.0000	4.893	0	0	0
02/09/2005	JN02	2005/11/03	7.50	Call	Option on jNote	2,432.0000	2,213.0000	(9.005)	0	0	0
02/09/2005	JN02	2006/02/02			jNote	7.3150	7.2790	(0.492)	0.0000	0.0000	0
02/09/2005	JN02	2006/02/02	7.25	Call	Option on jNote	13,561.0000	13,184.0000	(2.780)	0	0	0
02/09/2005	JN02	2006/02/02	7.25	Put	Option on jNote	12,354.0000	12,641.0000	2.323	0	0	0
02/09/2005	JN05	2005/11/03			jNote	7.7840	7.7320	(0.668)	0.0000	0.0000	0
02/09/2005	JN05	2005/11/03	8.00	Put	Option on jNote	15,087.0000	16,443.0000	8.988	0	0	0
02/09/2005	JN05	2005/11/03	8.00	Call	Option on jNote	6,143.0000	5,335.0000	(13.153)	0	0	0
02/09/2005	JN05	2006/02/02			jNote	7.8650	7.8110	(0.687)	0.0000	0.0000	0
02/09/2005	JN05	2006/02/02	7.75	Put	Option on jNote	10,690.0000	11,676.0000	9.224	0	0	0
02/09/2005	JN05	2006/02/02	7.75	Call	Option on jNote	15,438.0000	14,197.0000	(8.039)	0	0	0
02/09/2005	JN10	2005/11/03			jNote	7.9860	7.9340	(0.651)	0.0000	0.0000	0
02/09/2005	JN10	2005/11/03	8.00	Put	Option on jNote	16,356.0000	18,154.0000	10.993	0	0	0
02/09/2005	JN10	2005/11/03	8.00	Call	Option on jNote	15,390.0000	13,596.0000	(11.657)	0	0	0
02/09/2005	JN10	2006/02/02			jNote	8.0240	7.9690	(0.685)	0.0000	0.0000	0
02/09/2005	JN10	2006/02/02	8.00	Put	Option on jNote	12,139.0000	14,024.0000	15.528	0	0	0
02/09/2005	JN10	2006/02/02	8.00	Call	Option on jNote	13,786.0000	11,888.0000	(13.768)	0	0	0
02/09/2005	JROD	2005/09/30			jRod	6.7130	6.5630	(2.234)	0.0000	0.0000	0
02/09/2005	JROD	2005/10/31			jRod	6.8230	6.6760	(2.154)	0.0000	0.0000	0
02/09/2005	JROD	2005/11/30			jRod	6.9260	6.7730	(2.209)	0.0000	0.0000	0
02/09/2005	JROD	2005/12/30			jRod	6.8720	6.7960	(1.106)	0.0000	0.0000	0

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02/09/2005	JROD	2006/01/31			jRod	6.9100	6.8390	(1.027)	0.0000	0.0000	0
02/09/2005	JROD	2006/02/28			jRod	6.9500	6.8800	(1.007)	0.0000	0.0000	0
02/09/2005	JROD	2006/03/31			jRod	6.9090	6.8630	(0.666)	0.0000	0.0000	0
02/09/2005	JROD	2006/04/28			jRod	6.9470	6.9000	(0.677)	0.0000	0.0000	0
02/09/2005	JROD	2006/05/31			jRod	6.9980	6.9490	(0.700)	0.0000	0.0000	0
02/09/2005	JROD	2006/06/30			jRod	6.9690	6.9310	(0.545)	0.0000	0.0000	0
02/09/2005	JROD	2006/07/31			jRod	7.0110	6.9710	(0.571)	0.0000	0.0000	0
02/09/2005	JROD	2006/08/31			jRod	7.0560	7.0140	(0.595)	0.0000	0.0000	0
02/09/2005	R152	2005/11/03			Bond Future	7.2070	7.2000	(0.097)	0.0000	0.0000	0
02/09/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	128.0000	128.0000	-	0	0	0
02/09/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	1,553.0000	1,531.0000	(1.417)	0	0	0
02/09/2005	R153	2005/11/03			Bond Future	7.6540	7.6070	(0.614)	0.0000	0.0000	387
02/09/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	8,280.0000	7,329.0000	(11.486)	0	0	0
02/09/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	12,568.0000	13,724.0000	9.198	0	0	0
02/09/2005	R153	2005/11/03	8.50	Call	Option on Bond Future	38,617.0000	40,482.0000	4.829	0	0	0
02/09/2005	R153	2005/11/03	9.00	Put	Option on Bond Future	435.0000	353.0000	(18.851)	0	0	5
02/09/2005	R153	2005/11/03	8.00	Put	Option on Bond Future	4,810.0000	4,174.0000	(13.222)	0	0	0
02/09/2005	R153	2005/11/03	8.00	Call	Option on Bond Future	20,176.0000	21,647.0000	7.291	0	0	0
02/09/2005	R153	2005/11/03	9.00	Call	Option on Bond Future	58,838.0000	60,862.0000	3.440	0	0	0
02/09/2005	R153	2005/11/03	8.50	Put	Option on Bond Future	1,482.0000	1,239.0000	(16.397)	0	0	0
02/09/2005	R153	2006/02/02			Bond Future	7.6880	7.6370	(0.663)	0.0000	0.0000	0
02/09/2005	R153	2006/02/02	7.50	Call	Option on Bond Future	11,854.0000	12,749.0000	7.550	0	0	0
02/09/2005	R153	2006/02/02	7.50	Put	Option on Bond Future	19,879.0000	18,604.0000	(6.414)	0	0	0
02/09/2005	R157	2005/11/03			Bond Future	7.9450	7.8940	(0.642)	0.0000	0.0000	3

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02/09/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	21,724.0000	23,983.0000	10.399	0	0	0
02/09/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	17,121.0000	15,092.0000	(11.851)	0	0	0
02/09/2005	R157	2006/02/02			Bond Future	7.9770	7.9230	(0.677)	0.0000	0.0000	0
02/09/2005	R157	2006/02/02	7.75	Call	Option on Bond Future	21,572.0000	23,352.0000	8.251	0	0	0
02/09/2005	R157	2006/02/02	7.75	Put	Option on Bond Future	40,333.0000	37,682.0000	(6.573)	0	0	0
02/09/2005	R157	2006/02/02	8.00	Call	Option on Bond Future	32,117.0000	34,373.0000	7.024	0	0	0
02/09/2005	R157	2006/02/02	8.00	Put	Option on Bond Future	30,236.0000	28,060.0000	(7.197)	0	0	0
02/09/2005	R186	2005/11/03			Bond Future	7.6040	7.5430	(0.802)	0.0000	0.0000	0
02/09/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	56,049.0000	50,135.0000	(10.551)	0	0	0
02/09/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	9,489.0000	11,421.0000	20.360	0	0	0
02/09/2005	R186	2006/02/02			Bond Future	7.6130	7.5510	(0.814)	0.0000	0.0000	0
02/09/2005	R186	2006/02/02	7.50	Call	Option on Bond Future	37,703.0000	41,351.0000	9.676	0	0	0
02/09/2005	R186	2006/02/02	7.50	Put	Option on Bond Future	52,182.0000	47,917.0000	(8.173)	0	0	0
02/09/2005	R194	2005/11/03			Bond Future	7.3040	7.2770	(0.370)	0.0000	0.0000	0
02/09/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	2,961.0000	2,720.0000	(8.139)	0	0	0
02/09/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	7,199.0000	7,544.0000	4.792	0	0	0
02/09/2005	R194	2006/02/02			Bond Future	7.3200	7.2900	(0.410)	0.0000	0.0000	0
02/09/2005	R194	2006/02/02	7.25	Call	Option on Bond Future	6,124.0000	6,381.0000	4.197	0	0	0
02/09/2005	R194	2006/02/02	7.25	Put	Option on Bond Future	7,484.0000	7,158.0000	(4.356)	0	0	0
02/09/2005	R201	2005/11/03			Bond Future	7.9230	7.8710	(0.656)	0.0000	0.0000	0
02/09/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	17,642.0000	19,525.0000	10.673	0	0	0
02/09/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	12,556.0000	10,985.0000	(12.512)	0	0	0
02/09/2005	R201	2006/02/02			Bond Future	7.9500	7.8960	(0.679)	0.0000	0.0000	0
02/09/2005	R201	2006/02/02	7.75	Call	Option on Bond Future	17,160.0000	18,606.0000	8.427	0	0	0
02/09/2005	R201	2006/02/02	7.75	Put	Option on Bond Future	30,228.0000	28,166.0000	(6.821)	0	0	0
02/09/2005	R203	2005/11/03			Bond Future	7.9350	7.8840	(0.643)	0.0000	0.0000	0
02/09/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	21,100.0000	23,198.0000	9.943	0	0	0
02/09/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	16,102.0000	14,255.0000	(11.471)	0	0	0

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02/09/2005	R203	2006/02/02			Bond Future	7.9610	7.9080	(0.666)	0.0000	0.0000	0
02/09/2005	R203	2006/02/02	8.00	Call	Option on Bond Future	30,958.0000	33,044.0000	6.738	0	0	0
02/09/2005	R203	2006/02/02	8.00	Put	Option on Bond Future	28,003.0000	26,055.0000	(6.956)	0	0	0
02/09/2005	R204	2005/11/03			Bond Future	7.9330	7.8820	(0.643)	0.0000	0.0000	0
02/09/2005	R204	2005/11/03	8.25	Call	Option on Bond Future	34,989.0000	37,819.0000	8.088	0	0	0
02/09/2005	R204	2005/11/03	8.25	Put	Option on Bond Future	9,772.0000	8,463.0000	(13.395)	0	0	0
02/09/2005	R204	2006/02/02			Bond Future	7.9540	7.9010	(0.666)	0.0000	0.0000	0
02/09/2005	R204	2006/02/02	8.00	Put	Option on Bond Future	28,961.0000	26,930.0000	(7.013)	0	0	0
02/09/2005	R204	2006/02/02	8.00	Call	Option on Bond Future	32,625.0000	34,839.0000	6.786	0	0	0
02/09/2005	R207	2005/11/03			Bond Future	7.9140	7.8610	(0.670)	0.0000	0.0000	0
02/09/2005	R207	2005/11/03	8.00	Put	Option on Bond Future	4,988.0000	3,548.0000	(28.869)	0	0	0
02/09/2005	R207	2005/11/03	8.00	Call	Option on Bond Future	11,927.0000	14,797.0000	24.063	0	0	0
02/09/2005	R207	2006/02/02			Bond Future	7.9330	7.8780	(0.693)	0.0000	0.0000	0
02/09/2005	R207	2006/02/02	8.00	Call	Option on Bond Future	15,102.0000	17,733.0000	17.422	0	0	0
02/09/2005	R207	2006/02/02	8.00	Put	Option on Bond Future	9,753.0000	7,960.0000	(18.384)	0	0	0

Grand Total: **1,358**