



Derivatives High/Low Report

High/Low for 05/09/2005

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
05/09/2005	GOVI 2005/11/03			jGovi	228.4350	228.2230	(0.093)	0.0000	0.0000	463
05/09/2005	GOVI 2005/11/03	228.00	Call	jGovi	26,724.0000	25,008.0000	(6.421)	0	0	0
05/09/2005	GOVI 2005/11/03	228.00	Put	jGovi	22,374.0000	22,778.0000	1.806	0	0	0
05/09/2005	GOVI 2006/02/02			jGovi	232.5170	232.3000	(0.093)	0.0000	0.0000	0
05/09/2005	GOVI 2006/02/02	230.00	Put	jGovi	18,952.0000	19,469.0000	2.728	0	0	0
05/09/2005	GOVI 2006/02/02	230.00	Call	jGovi	44,122.0000	42,469.0000	(3.746)	0	0	0
05/09/2005	J152 2006/02/28			jSwap	7.0560	18.2030	157.979	0.0000	0.0000	0
05/09/2005	J153 2010/08/31			jSwap	8.8950	7.6100	(14.446)	0.0000	0.0000	0
05/09/2005	J157 2015/09/15			jSwap	7.8670	7.8860	0.242	0.0000	0.0000	0
05/09/2005	J186 2026/12/21			jSwap	7.4820	7.5020	0.267	0.0000	0.0000	0
05/09/2005	J194 2008/02/28			jSwap	9.6450	7.3040	(24.272)	0.0000	0.0000	0
05/09/2005	J201 2014/12/22			jSwap	7.8260	7.8410	0.192	0.0000	0.0000	0
05/09/2005	J203 2017/09/15			jSwap	7.8300	7.8440	0.179	0.0000	0.0000	0
05/09/2005	J204 2018/12/21			jSwap	7.8400	7.8540	0.179	0.0000	0.0000	0
05/09/2005	J207 2020/01/15			jSwap	8.4490	7.8430	(7.172)	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
05/09/2005	JBAR	2005/03/16			jBar	7.0040	7.0040	-	0.0000	0.0000	0
05/09/2005	JFRA	2005/11/03			jFra	6.9270	6.9330	0.087	0.0000	0.0000	0
05/09/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	155.0000	150.0000	(3.226)	0	0	0
05/09/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	946.0000	927.0000	(2.008)	0	0	0
05/09/2005	JFRA	2006/02/02			jFra	6.8200	6.8230	0.044	0.0000	0.0000	0
05/09/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	467.0000	461.0000	(1.285)	0	0	0
05/09/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,521.0000	1,508.0000	(0.855)	0	0	0
05/09/2005	JFRA	2006/05/04			jFra	6.9170	6.9230	0.087	0.0000	0.0000	0
05/09/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,134.0000	1,133.0000	(0.088)	0	0	0
05/09/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	1,337.0000	1,322.0000	(1.122)	0	0	0
05/09/2005	JFRA	2006/08/03			jFra	7.0430	7.0370	(0.085)	0.0000	0.0000	0
05/09/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	1,458.0000	1,458.0000	-	0	0	0
05/09/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	1,563.0000	1,549.0000	(0.896)	0	0	0
05/09/2005	JFRA	2006/11/02			jFra	7.2150	7.2000	(0.208)	0.0000	0.0000	0
05/09/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,008.0000	1,982.0000	(1.295)	0	0	0
05/09/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	1,482.0000	1,492.0000	0.675	0	0	0
05/09/2005	JFRA	2007/02/01			jFra	7.3810	7.3750	(0.081)	0.0000	0.0000	500
05/09/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	2,044.0000	2,046.0000	0.098	0	0	0
05/09/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	1,753.0000	1,740.0000	(0.742)	0	0	0
05/09/2005	JFRA	2007/05/03			jFra	7.5630	7.5850	0.291	0.0000	0.0000	0
05/09/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	2,122.0000	2,091.0000	(1.461)	0	0	0
05/09/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	2,276.0000	2,298.0000	0.967	0	0	0
05/09/2005	JFRA	2007/08/02			jFra	7.6350	7.6760	0.537	0.0000	0.0000	0
05/09/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	2,466.0000	2,412.0000	(2.190)	0	0	0
05/09/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	2,796.0000	2,843.0000	1.681	0	0	0
05/09/2005	JFRA	2007/11/01			jFra	7.7340	7.7980	0.828	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
05/09/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	3,363.0000	3,447.0000	2.498	0	0	0
05/09/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	2,747.0000	2,663.0000	(3.058)	0	0	0
05/09/2005	JN02	2005/11/03			jNote	7.1760	7.1820	0.084	0.0000	0.0000	0
05/09/2005	JN02	2005/11/03	7.50	Call	Option on jNote	2,213.0000	2,148.0000	(2.937)	0	0	0
05/09/2005	JN02	2005/11/03	7.50	Put	Option on jNote	8,189.0000	8,013.0000	(2.149)	0	0	0
05/09/2005	JN02	2006/02/02			jNote	7.2790	7.2920	0.179	0.0000	0.0000	0
05/09/2005	JN02	2006/02/02	7.25	Put	Option on jNote	12,641.0000	12,391.0000	(1.978)	0	0	0
05/09/2005	JN02	2006/02/02	7.25	Call	Option on jNote	13,184.0000	13,181.0000	(0.023)	0	0	0
05/09/2005	JN05	2005/11/03			jNote	7.7320	7.7230	(0.116)	0.0000	0.0000	0
05/09/2005	JN05	2005/11/03	8.00	Call	Option on jNote	5,335.0000	4,998.0000	(6.317)	0	0	0
05/09/2005	JN05	2005/11/03	8.00	Put	Option on jNote	16,443.0000	16,479.0000	0.219	0	0	0
05/09/2005	JN05	2006/02/02			jNote	7.8110	7.8000	(0.141)	0.0000	0.0000	0
05/09/2005	JN05	2006/02/02	7.75	Call	Option on jNote	14,197.0000	13,833.0000	(2.564)	0	0	0
05/09/2005	JN05	2006/02/02	7.75	Put	Option on jNote	11,676.0000	11,767.0000	0.779	0	0	0
05/09/2005	JN10	2005/11/03			jNote	7.9340	7.9320	(0.025)	0.0000	0.0000	0
05/09/2005	JN10	2005/11/03	8.00	Call	Option on jNote	13,596.0000	13,150.0000	(3.280)	0	0	0
05/09/2005	JN10	2005/11/03	8.00	Put	Option on jNote	18,154.0000	17,848.0000	(1.686)	0	0	0
05/09/2005	JN10	2006/02/02			jNote	7.9690	7.9690	-	0.0000	0.0000	0
05/09/2005	JN10	2006/02/02	8.00	Put	Option on jNote	14,024.0000	13,897.0000	(0.906)	0	0	0
05/09/2005	JN10	2006/02/02	8.00	Call	Option on jNote	11,888.0000	11,760.0000	(1.077)	0	0	0
05/09/2005	JROD	2005/09/30			jRod	6.5630	6.7030	2.133	0.0000	0.0000	0
05/09/2005	JROD	2005/10/31			jRod	6.6760	6.8120	2.037	0.0000	0.0000	0
05/09/2005	JROD	2005/11/30			jRod	6.7730	6.9140	2.082	0.0000	0.0000	0
05/09/2005	JROD	2005/12/30			jRod	6.7960	6.8660	1.030	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
05/09/2005	JROD	2006/01/31			jRod	6.8390	6.9070	0.994	0.0000	0.0000	0
05/09/2005	JROD	2006/02/28			jRod	6.8800	6.9500	1.017	0.0000	0.0000	0
05/09/2005	JROD	2006/03/31			jRod	6.8630	6.9100	0.685	0.0000	0.0000	0
05/09/2005	JROD	2006/04/28			jRod	6.9000	6.9470	0.681	0.0000	0.0000	0
05/09/2005	JROD	2006/05/31			jRod	6.9490	6.9960	0.676	0.0000	0.0000	0
05/09/2005	JROD	2006/06/30			jRod	6.9310	6.9660	0.505	0.0000	0.0000	0
05/09/2005	JROD	2006/07/31			jRod	6.9710	7.0060	0.502	0.0000	0.0000	0
05/09/2005	JROD	2006/08/31			jRod	7.0140	7.0500	0.513	0.0000	0.0000	0
05/09/2005	R152	2005/11/03			Bond Future	7.2000	7.2030	0.042	0.0000	0.0000	0
05/09/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	1,531.0000	1,530.0000	(0.065)	0	0	0
05/09/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	128.0000	118.0000	(7.813)	0	0	0
05/09/2005	R153	2005/11/03			Bond Future	7.6070	7.6300	0.302	7.6300	7.6300	387
05/09/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	13,724.0000	12,866.0000	(6.252)	0	0	0
05/09/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	7,329.0000	7,502.0000	2.360	0	0	0
05/09/2005	R153	2005/11/03	9.00	Call	Option on Bond Future	60,862.0000	59,809.0000	(1.730)	0	0	0
05/09/2005	R153	2005/11/03	8.00	Put	Option on Bond Future	4,174.0000	4,226.0000	1.246	0	0	0
05/09/2005	R153	2005/11/03	8.00	Call	Option on Bond Future	21,647.0000	20,667.0000	(4.527)	0	0	0
05/09/2005	R153	2005/11/03	9.00	Put	Option on Bond Future	353.0000	331.0000	(6.232)	0	0	5
05/09/2005	R153	2005/11/03	8.50	Put	Option on Bond Future	1,239.0000	1,214.0000	(2.018)	0	0	0
05/09/2005	R153	2005/11/03	8.50	Call	Option on Bond Future	40,482.0000	39,424.0000	(2.614)	0	0	0
05/09/2005	R153	2006/02/02			Bond Future	7.6370	7.6540	0.223	0.0000	0.0000	0
05/09/2005	R153	2006/02/02	7.50	Call	Option on Bond Future	12,749.0000	12,278.0000	(3.694)	0	0	0
05/09/2005	R153	2006/02/02	7.50	Put	Option on Bond Future	18,604.0000	18,857.0000	1.360	0	0	0
05/09/2005	R157	2005/11/03			Bond Future	7.8940	7.9140	0.253	0.0000	0.0000	3

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
05/09/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	15,092.0000	15,346.0000	1.683	0	0	0
05/09/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	23,983.0000	22,553.0000	(5.963)	0	0	0
05/09/2005	R157	2006/02/02			Bond Future	7.9230	7.9450	0.278	0.0000	0.0000	0
05/09/2005	R157	2006/02/02	7.75	Put	Option on Bond Future	37,682.0000	38,424.0000	1.969	0	0	0
05/09/2005	R157	2006/02/02	7.75	Call	Option on Bond Future	23,352.0000	22,286.0000	(4.565)	0	0	0
05/09/2005	R157	2006/02/02	8.00	Call	Option on Bond Future	34,373.0000	33,094.0000	(3.721)	0	0	0
05/09/2005	R157	2006/02/02	8.00	Put	Option on Bond Future	28,060.0000	28,588.0000	1.882	0	0	0
05/09/2005	R186	2005/11/03			Bond Future	7.5430	7.5630	0.265	0.0000	0.0000	0
05/09/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	11,421.0000	10,169.0000	(10.962)	0	0	0
05/09/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	50,135.0000	51,463.0000	2.649	0	0	0
05/09/2005	R186	2006/02/02			Bond Future	7.5510	7.5720	0.278	0.0000	0.0000	0
05/09/2005	R186	2006/02/02	7.50	Put	Option on Bond Future	47,917.0000	48,855.0000	1.958	0	0	0
05/09/2005	R186	2006/02/02	7.50	Call	Option on Bond Future	41,351.0000	39,601.0000	(4.232)	0	0	0
05/09/2005	R194	2005/11/03			Bond Future	7.2770	7.3150	0.522	0.0000	0.0000	0
05/09/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	2,720.0000	2,902.0000	6.691	0	0	0
05/09/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	7,544.0000	6,901.0000	(8.523)	0	0	0
05/09/2005	R194	2006/02/02			Bond Future	7.2900	7.3330	0.590	0.0000	0.0000	0
05/09/2005	R194	2006/02/02	7.25	Put	Option on Bond Future	7,158.0000	7,530.0000	5.197	0	0	0
05/09/2005	R194	2006/02/02	7.25	Call	Option on Bond Future	6,381.0000	5,918.0000	(7.256)	0	0	0
05/09/2005	R201	2005/11/03			Bond Future	7.8710	7.8860	0.191	0.0000	0.0000	0
05/09/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	10,985.0000	11,036.0000	0.464	0	0	0
05/09/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	19,525.0000	18,578.0000	(4.850)	0	0	0
05/09/2005	R201	2006/02/02			Bond Future	7.8960	7.9120	0.203	0.0000	0.0000	0
05/09/2005	R201	2006/02/02	7.75	Put	Option on Bond Future	28,166.0000	28,524.0000	1.271	0	0	0
05/09/2005	R201	2006/02/02	7.75	Call	Option on Bond Future	18,606.0000	17,923.0000	(3.671)	0	0	0
05/09/2005	R203	2005/11/03			Bond Future	7.8840	7.8990	0.190	0.0000	0.0000	0
05/09/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	14,255.0000	14,299.0000	0.309	0	0	0
05/09/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	23,198.0000	22,080.0000	(4.819)	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
05/09/2005	R203	2006/02/02			Bond Future	7.9080	7.9230	0.190	0.0000	0.0000	0
05/09/2005	R203	2006/02/02	8.00	Put	Option on Bond Future	26,055.0000	26,283.0000	0.875	0	0	0
05/09/2005	R203	2006/02/02	8.00	Call	Option on Bond Future	33,044.0000	32,128.0000	(2.772)	0	0	0
05/09/2005	R204	2005/11/03			Bond Future	7.8820	7.8970	0.190	0.0000	0.0000	0
05/09/2005	R204	2005/11/03	8.25	Put	Option on Bond Future	8,463.0000	8,386.0000	(0.910)	0	0	0
05/09/2005	R204	2005/11/03	8.25	Call	Option on Bond Future	37,819.0000	36,522.0000	(3.429)	0	0	0
05/09/2005	R204	2006/02/02			Bond Future	7.9010	7.9170	0.203	0.0000	0.0000	0
05/09/2005	R204	2006/02/02	8.00	Call	Option on Bond Future	34,839.0000	33,828.0000	(2.902)	0	0	0
05/09/2005	R204	2006/02/02	8.00	Put	Option on Bond Future	26,930.0000	27,203.0000	1.014	0	0	0
05/09/2005	R207	2005/11/03			Bond Future	7.8610	7.8780	0.216	0.0000	0.0000	0
05/09/2005	R207	2005/11/03	8.00	Call	Option on Bond Future	14,797.0000	13,648.0000	(7.765)	0	0	0
05/09/2005	R207	2005/11/03	8.00	Put	Option on Bond Future	3,548.0000	3,784.0000	6.652	0	0	0
05/09/2005	R207	2006/02/02			Bond Future	7.8780	7.8960	0.228	0.0000	0.0000	0
05/09/2005	R207	2006/02/02	8.00	Call	Option on Bond Future	17,733.0000	16,714.0000	(5.746)	0	0	0
05/09/2005	R207	2006/02/02	8.00	Put	Option on Bond Future	7,960.0000	8,392.0000	5.427	0	0	0

Grand Total: **1,358**