



Derivatives High/Low Report

High/Low for 06/09/2005

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
06/09/2005	GOVI 2005/11/03			jGovi	228.2230	227.1320	(0.478)	0.0000	0.0000	463
06/09/2005	GOVI 2005/11/03	228.00	Put	jGovi	22,778.0000	28,210.0000	23.848	0	0	0
06/09/2005	GOVI 2005/11/03	228.00	Call	jGovi	25,008.0000	19,530.0000	(21.905)	0	0	0
06/09/2005	GOVI 2006/02/02			jGovi	232.3000	231.1950	(0.476)	0.0000	0.0000	0
06/09/2005	GOVI 2006/02/02	230.00	Call	jGovi	42,469.0000	35,748.0000	(15.826)	0	0	0
06/09/2005	GOVI 2006/02/02	230.00	Put	jGovi	19,469.0000	23,798.0000	22.235	0	0	0
06/09/2005	J152 2006/02/28			jSwap	18.2030	18.2020	(0.005)	0.0000	0.0000	0
06/09/2005	J153 2010/08/31			jSwap	7.6100	8.9930	18.173	0.0000	0.0000	0
06/09/2005	J157 2015/09/15			jSwap	7.8860	7.9800	1.192	0.0000	0.0000	0
06/09/2005	J186 2026/12/21			jSwap	7.5020	7.5960	1.253	0.0000	0.0000	0
06/09/2005	J194 2008/02/28			jSwap	7.3040	9.7570	33.584	0.0000	0.0000	0
06/09/2005	J201 2014/12/22			jSwap	7.8410	7.9360	1.212	0.0000	0.0000	0
06/09/2005	J203 2017/09/15			jSwap	7.8440	7.9370	1.186	0.0000	0.0000	0
06/09/2005	J204 2018/12/21			jSwap	7.8540	7.9510	1.235	0.0000	0.0000	0
06/09/2005	J207 2020/01/15			jSwap	7.8430	8.5680	9.244	0.0000	0.0000	0

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06/09/2005	JBAR	2005/03/16			jBar	7.0040	7.0040	-	0.0000	0.0000	0
06/09/2005	JFRA	2005/11/03			jFra	6.9330	6.9450	0.173	0.0000	0.0000	0
06/09/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	150.0000	154.0000	2.667	0	0	0
06/09/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	927.0000	902.0000	(2.697)	0	0	0
06/09/2005	JFRA	2006/02/02			jFra	6.8230	6.8350	0.176	0.0000	0.0000	0
06/09/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	461.0000	468.0000	1.518	0	0	0
06/09/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,508.0000	1,485.0000	(1.525)	0	0	0
06/09/2005	JFRA	2006/05/04			jFra	6.9230	6.9510	0.404	0.0000	0.0000	0
06/09/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,133.0000	1,164.0000	2.736	0	0	0
06/09/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	1,322.0000	1,284.0000	(2.874)	0	0	0
06/09/2005	JFRA	2006/08/03			jFra	7.0370	7.0970	0.853	0.0000	0.0000	0
06/09/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	1,549.0000	1,622.0000	4.713	0	0	0
06/09/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	1,458.0000	1,385.0000	(5.007)	0	0	0
06/09/2005	JFRA	2006/11/02			jFra	7.2000	7.2740	1.028	0.0000	0.0000	0
06/09/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	1,982.0000	2,080.0000	4.945	0	0	0
06/09/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	1,492.0000	1,409.0000	(5.563)	0	0	0
06/09/2005	JFRA	2007/02/01			jFra	7.3750	7.4420	0.908	0.0000	0.0000	500
06/09/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	2,046.0000	1,959.0000	(4.252)	0	0	0
06/09/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	1,740.0000	1,817.0000	4.425	0	0	0
06/09/2005	JFRA	2007/05/03			jFra	7.5850	7.6770	1.213	0.0000	0.0000	0
06/09/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	2,091.0000	1,981.0000	(5.261)	0	0	0
06/09/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	2,298.0000	2,414.0000	5.048	0	0	0
06/09/2005	JFRA	2007/08/02			jFra	7.6760	7.7600	1.094	0.0000	0.0000	0
06/09/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	2,843.0000	2,950.0000	3.764	0	0	0
06/09/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	2,412.0000	2,314.0000	(4.063)	0	0	0
06/09/2005	JFRA	2007/11/01			jFra	7.7980	7.8800	1.052	0.0000	0.0000	0

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06/09/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	2,663.0000	2,563.0000	(3.755)	0	0	0
06/09/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	3,447.0000	3,563.0000	3.365	0	0	0
06/09/2005	JN02	2005/11/03			jNote	7.1820	7.2350	0.738	0.0000	0.0000	0
06/09/2005	JN02	2005/11/03	7.50	Put	Option on jNote	8,013.0000	7,314.0000	(8.723)	0	0	0
06/09/2005	JN02	2005/11/03	7.50	Call	Option on jNote	2,148.0000	2,417.0000	12.523	0	0	0
06/09/2005	JN02	2006/02/02			jNote	7.2920	7.3540	0.850	0.0000	0.0000	0
06/09/2005	JN02	2006/02/02	7.25	Put	Option on jNote	12,391.0000	11,789.0000	(4.858)	0	0	0
06/09/2005	JN02	2006/02/02	7.25	Call	Option on jNote	13,181.0000	13,721.0000	4.097	0	0	0
06/09/2005	JN05	2005/11/03			jNote	7.7230	7.7830	0.777	0.0000	0.0000	0
06/09/2005	JN05	2005/11/03	8.00	Put	Option on jNote	16,479.0000	14,733.0000	(10.595)	0	0	0
06/09/2005	JN05	2005/11/03	8.00	Call	Option on jNote	4,998.0000	5,751.0000	15.066	0	0	0
06/09/2005	JN05	2006/02/02			jNote	7.8000	7.8640	0.821	0.0000	0.0000	0
06/09/2005	JN05	2006/02/02	7.75	Call	Option on jNote	13,833.0000	15,205.0000	9.918	0	0	0
06/09/2005	JN05	2006/02/02	7.75	Put	Option on jNote	11,767.0000	10,500.0000	(10.767)	0	0	0
06/09/2005	JN10	2005/11/03			jNote	7.9320	7.9980	0.832	0.0000	0.0000	0
06/09/2005	JN10	2005/11/03	8.00	Put	Option on jNote	17,848.0000	15,289.0000	(14.338)	0	0	0
06/09/2005	JN10	2005/11/03	8.00	Call	Option on jNote	13,150.0000	15,150.0000	15.209	0	0	0
06/09/2005	JN10	2006/02/02			jNote	7.9690	8.0370	0.853	0.0000	0.0000	0
06/09/2005	JN10	2006/02/02	8.00	Put	Option on jNote	13,897.0000	11,498.0000	(17.263)	0	0	0
06/09/2005	JN10	2006/02/02	8.00	Call	Option on jNote	11,760.0000	14,038.0000	19.371	0	0	0
06/09/2005	JROD	2005/09/30			jRod	6.7030	6.7000	(0.045)	0.0000	0.0000	0
06/09/2005	JROD	2005/10/31			jRod	6.8120	6.8080	(0.059)	0.0000	0.0000	0
06/09/2005	JROD	2005/11/30			jRod	6.9140	6.9100	(0.058)	0.0000	0.0000	0
06/09/2005	JROD	2005/12/30			jRod	6.8660	6.8650	(0.015)	0.0000	0.0000	0

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06/09/2005	JROD	2006/01/31			jRod	6.9070	6.9060	(0.014)	0.0000	0.0000	0
06/09/2005	JROD	2006/02/28			jRod	6.9500	6.9490	(0.014)	0.0000	0.0000	0
06/09/2005	JROD	2006/03/31			jRod	6.9100	6.9090	(0.014)	0.0000	0.0000	0
06/09/2005	JROD	2006/04/28			jRod	6.9470	6.9460	(0.014)	0.0000	0.0000	0
06/09/2005	JROD	2006/05/31			jRod	6.9960	6.9950	(0.014)	0.0000	0.0000	0
06/09/2005	JROD	2006/06/30			jRod	6.9660	6.9650	(0.014)	0.0000	0.0000	0
06/09/2005	JROD	2006/07/31			jRod	7.0060	7.0050	(0.014)	0.0000	0.0000	0
06/09/2005	JROD	2006/08/31			jRod	7.0500	7.0490	(0.014)	0.0000	0.0000	0
06/09/2005	R152	2005/11/03			Bond Future	7.2030	7.2150	0.167	0.0000	0.0000	0
06/09/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	1,530.0000	1,559.0000	1.895	0	0	0
06/09/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	118.0000	110.0000	(6.780)	0	0	0
06/09/2005	R153	2005/11/03			Bond Future	7.6300	7.7110	1.062	0.0000	0.0000	387
06/09/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	7,502.0000	9,010.0000	20.101	0	0	0
06/09/2005	R153	2005/11/03	9.00	Put	Option on Bond Future	331.0000	422.0000	27.492	0	0	5
06/09/2005	R153	2005/11/03	8.00	Call	Option on Bond Future	20,667.0000	17,997.0000	(12.919)	0	0	0
06/09/2005	R153	2005/11/03	8.00	Put	Option on Bond Future	4,226.0000	5,179.0000	22.551	0	0	0
06/09/2005	R153	2005/11/03	9.00	Call	Option on Bond Future	59,809.0000	56,276.0000	(5.907)	0	0	0
06/09/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	12,866.0000	10,750.0000	(16.446)	0	0	0
06/09/2005	R153	2005/11/03	8.50	Put	Option on Bond Future	1,214.0000	1,529.0000	25.947	0	0	0
06/09/2005	R153	2005/11/03	8.50	Call	Option on Bond Future	39,424.0000	36,116.0000	(8.391)	0	0	0
06/09/2005	R153	2006/02/02			Bond Future	7.6540	7.7480	1.228	0.0000	0.0000	0
06/09/2005	R153	2006/02/02	7.50	Put	Option on Bond Future	18,857.0000	21,134.0000	12.075	0	0	0
06/09/2005	R153	2006/02/02	7.50	Call	Option on Bond Future	12,278.0000	10,561.0000	(13.984)	0	0	0
06/09/2005	R157	2005/11/03			Bond Future	7.9140	8.0170	1.301	0.0000	0.0000	3

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06/09/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	22,553.0000	17,812.0000	(21.022)	0	0	0
06/09/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	15,346.0000	19,230.0000	25.310	0	0	0
06/09/2005	R157	2006/02/02			Bond Future	7.9450	8.0510	1.334	0.0000	0.0000	0
06/09/2005	R157	2006/02/02	7.75	Put	Option on Bond Future	38,424.0000	43,518.0000	13.257	0	0	0
06/09/2005	R157	2006/02/02	7.75	Call	Option on Bond Future	22,286.0000	18,714.0000	(16.028)	0	0	0
06/09/2005	R157	2006/02/02	8.00	Put	Option on Bond Future	28,588.0000	32,717.0000	14.443	0	0	0
06/09/2005	R157	2006/02/02	8.00	Call	Option on Bond Future	33,094.0000	28,557.0000	(13.709)	0	0	0
06/09/2005	R186	2005/11/03			Bond Future	7.5630	7.6600	1.283	0.0000	0.0000	0
06/09/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	10,169.0000	7,068.0000	(30.495)	0	0	0
06/09/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	51,463.0000	60,768.0000	18.081	0	0	0
06/09/2005	R186	2006/02/02			Bond Future	7.5720	7.6700	1.294	0.0000	0.0000	0
06/09/2005	R186	2006/02/02	7.50	Call	Option on Bond Future	39,601.0000	33,727.0000	(14.833)	0	0	0
06/09/2005	R186	2006/02/02	7.50	Put	Option on Bond Future	48,855.0000	55,418.0000	13.434	0	0	0
06/09/2005	R194	2005/11/03			Bond Future	7.3150	7.4010	1.176	0.0000	0.0000	0
06/09/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	2,902.0000	3,596.0000	23.915	0	0	0
06/09/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	6,901.0000	5,734.0000	(16.911)	0	0	0
06/09/2005	R194	2006/02/02			Bond Future	7.3330	7.4300	1.323	0.0000	0.0000	0
06/09/2005	R194	2006/02/02	7.25	Put	Option on Bond Future	7,530.0000	8,556.0000	13.625	0	0	0
06/09/2005	R194	2006/02/02	7.25	Call	Option on Bond Future	5,918.0000	5,064.0000	(14.431)	0	0	0
06/09/2005	R201	2005/11/03			Bond Future	7.8860	7.9890	1.306	0.0000	0.0000	0
06/09/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	11,036.0000	13,968.0000	26.568	0	0	0
06/09/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	18,578.0000	14,692.0000	(20.917)	0	0	0
06/09/2005	R201	2006/02/02			Bond Future	7.9120	8.0180	1.340	0.0000	0.0000	0
06/09/2005	R201	2006/02/02	7.75	Call	Option on Bond Future	17,923.0000	15,013.0000	(16.236)	0	0	0
06/09/2005	R201	2006/02/02	7.75	Put	Option on Bond Future	28,524.0000	32,477.0000	13.859	0	0	0
06/09/2005	R203	2005/11/03			Bond Future	7.8990	8.0010	1.291	0.0000	0.0000	0
06/09/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	14,299.0000	17,740.0000	24.065	0	0	0
06/09/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	22,080.0000	17,663.0000	(20.005)	0	0	0

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06/09/2005	R203	2006/02/02			Bond Future	7.9230	8.0290	1.338	0.0000	0.0000	0
06/09/2005	R203	2006/02/02	8.00	Call	Option on Bond Future	32,128.0000	27,823.0000	(13.400)	0	0	0
06/09/2005	R203	2006/02/02	8.00	Put	Option on Bond Future	26,283.0000	30,013.0000	14.192	0	0	0
06/09/2005	R204	2005/11/03			Bond Future	7.8970	7.9990	1.292	0.0000	0.0000	0
06/09/2005	R204	2005/11/03	8.25	Put	Option on Bond Future	8,386.0000	10,718.0000	27.808	0	0	0
06/09/2005	R204	2005/11/03	8.25	Call	Option on Bond Future	36,522.0000	30,612.0000	(16.182)	0	0	0
06/09/2005	R204	2006/02/02			Bond Future	7.9170	8.0220	1.326	0.0000	0.0000	0
06/09/2005	R204	2006/02/02	8.00	Call	Option on Bond Future	33,828.0000	29,309.0000	(13.359)	0	0	0
06/09/2005	R204	2006/02/02	8.00	Put	Option on Bond Future	27,203.0000	31,055.0000	14.160	0	0	0
06/09/2005	R207	2005/11/03			Bond Future	7.8780	7.9800	1.295	0.0000	0.0000	0
06/09/2005	R207	2005/11/03	8.00	Call	Option on Bond Future	13,648.0000	8,468.0000	(37.954)	0	0	0
06/09/2005	R207	2005/11/03	8.00	Put	Option on Bond Future	3,784.0000	6,861.0000	81.316	0	0	0
06/09/2005	R207	2006/02/02			Bond Future	7.8960	8.0000	1.317	0.0000	0.0000	0
06/09/2005	R207	2006/02/02	8.00	Put	Option on Bond Future	8,392.0000	12,008.0000	43.089	0	0	0
06/09/2005	R207	2006/02/02	8.00	Call	Option on Bond Future	16,714.0000	12,008.0000	(28.156)	0	0	0

Grand Total: **1,358**