



Derivatives High/Low Report

High/Low for 07/09/2005

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
07/09/2005	GOVI 2005/11/03			jGovi	227.1320	226.5670	(0.249)	0.0000	0.0000	463
07/09/2005	GOVI 2005/11/03	228.00	Put	jGovi	28,210.0000	31,243.0000	10.752	0	0	0
07/09/2005	GOVI 2005/11/03	228.00	Call	jGovi	19,530.0000	16,913.0000	(13.400)	0	0	0
07/09/2005	GOVI 2006/02/02			jGovi	231.1950	230.6200	(0.249)	0.0000	0.0000	0
07/09/2005	GOVI 2006/02/02	230.00	Call	jGovi	35,748.0000	32,457.0000	(9.206)	0	0	0
07/09/2005	GOVI 2006/02/02	230.00	Put	jGovi	23,798.0000	26,257.0000	10.333	0	0	0
07/09/2005	J152 2006/02/28			jSwap	18.2020	18.2130	0.060	0.0000	0.0000	0
07/09/2005	J153 2010/08/31			jSwap	8.9930	9.0480	0.612	0.0000	0.0000	0
07/09/2005	J157 2015/09/15			jSwap	7.9800	8.0180	0.476	0.0000	0.0000	0
07/09/2005	J186 2026/12/21			jSwap	7.5960	7.6400	0.579	0.0000	0.0000	0
07/09/2005	J194 2008/02/28			jSwap	9.7570	9.8170	0.615	0.0000	0.0000	0
07/09/2005	J201 2014/12/22			jSwap	7.9360	7.9830	0.592	0.0000	0.0000	0
07/09/2005	J203 2017/09/15			jSwap	7.9370	7.9780	0.517	0.0000	0.0000	0
07/09/2005	J204 2018/12/21			jSwap	7.9510	7.9930	0.528	0.0000	0.0000	0
07/09/2005	J207 2020/01/15			jSwap	8.5680	8.6110	0.502	0.0000	0.0000	0

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07/09/2005	JBAR	2005/03/16			jBar	7.0040	7.0040	-	0.0000	0.0000	0
07/09/2005	JFRA	2005/11/03			jFra	6.9450	6.9690	0.346	0.0000	0.0000	0
07/09/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	902.0000	855.0000	(5.211)	0	0	0
07/09/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	154.0000	166.0000	7.792	0	0	0
07/09/2005	JFRA	2006/02/02			jFra	6.8350	6.8840	0.717	0.0000	0.0000	0
07/09/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,485.0000	1,402.0000	(5.589)	0	0	0
07/09/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	468.0000	505.0000	7.906	0	0	0
07/09/2005	JFRA	2006/05/04			jFra	6.9510	6.9670	0.230	0.0000	0.0000	0
07/09/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,164.0000	1,180.0000	1.375	0	0	0
07/09/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	1,284.0000	1,261.0000	(1.791)	0	0	0
07/09/2005	JFRA	2006/08/03			jFra	7.0970	7.1630	0.930	0.0000	0.0000	0
07/09/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	1,385.0000	1,307.0000	(5.632)	0	0	0
07/09/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	1,622.0000	1,706.0000	5.179	0	0	0
07/09/2005	JFRA	2006/11/02			jFra	7.2740	7.3650	1.251	0.0000	0.0000	0
07/09/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	1,409.0000	1,312.0000	(6.884)	0	0	0
07/09/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,080.0000	2,205.0000	6.010	0	0	0
07/09/2005	JFRA	2007/02/01			jFra	7.4420	7.5210	1.062	0.0000	0.0000	500
07/09/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	1,817.0000	1,911.0000	5.173	0	0	0
07/09/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,959.0000	1,860.0000	(5.054)	0	0	0
07/09/2005	JFRA	2007/05/03			jFra	7.6770	7.7840	1.394	0.0000	0.0000	0
07/09/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	2,414.0000	2,554.0000	5.800	0	0	0
07/09/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,981.0000	1,859.0000	(6.159)	0	0	0
07/09/2005	JFRA	2007/08/02			jFra	7.7600	7.8520	1.186	0.0000	0.0000	0
07/09/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	2,950.0000	3,070.0000	4.068	0	0	0
07/09/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	2,314.0000	2,209.0000	(4.538)	0	0	0
07/09/2005	JFRA	2007/11/01			jFra	7.8800	7.9650	1.079	0.0000	0.0000	0

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07/09/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	3,563.0000	3,685.0000	3.424	0	0	0
07/09/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	2,563.0000	2,462.0000	(3.941)	0	0	0
07/09/2005	JN02	2005/11/03			jNote	7.2350	7.2990	0.885	0.0000	0.0000	0
07/09/2005	JN02	2005/11/03	7.50	Call	Option on jNote	2,417.0000	2,794.0000	15.598	0	0	0
07/09/2005	JN02	2005/11/03	7.50	Put	Option on jNote	7,314.0000	6,503.0000	(11.088)	0	0	0
07/09/2005	JN02	2006/02/02			jNote	7.3540	7.4260	0.979	0.0000	0.0000	0
07/09/2005	JN02	2006/02/02	7.25	Call	Option on jNote	13,721.0000	14,384.0000	4.832	0	0	0
07/09/2005	JN02	2006/02/02	7.25	Put	Option on jNote	11,789.0000	11,111.0000	(5.751)	0	0	0
07/09/2005	JN05	2005/11/03			jNote	7.7830	7.8470	0.822	0.0000	0.0000	0
07/09/2005	JN05	2005/11/03	8.00	Put	Option on jNote	14,733.0000	12,980.0000	(11.898)	0	0	0
07/09/2005	JN05	2005/11/03	8.00	Call	Option on jNote	5,751.0000	6,656.0000	15.736	0	0	0
07/09/2005	JN05	2006/02/02			jNote	7.8640	7.9290	0.827	0.0000	0.0000	0
07/09/2005	JN05	2006/02/02	7.75	Put	Option on jNote	10,500.0000	9,306.0000	(11.371)	0	0	0
07/09/2005	JN05	2006/02/02	7.75	Call	Option on jNote	15,205.0000	16,684.0000	9.727	0	0	0
07/09/2005	JN10	2005/11/03			jNote	7.9980	8.0510	0.663	0.0000	0.0000	0
07/09/2005	JN10	2005/11/03	8.00	Put	Option on jNote	15,289.0000	13,374.0000	(12.525)	0	0	0
07/09/2005	JN10	2005/11/03	8.00	Call	Option on jNote	15,150.0000	16,875.0000	11.386	0	0	0
07/09/2005	JN10	2006/02/02			jNote	8.0370	8.0910	0.672	0.0000	0.0000	0
07/09/2005	JN10	2006/02/02	8.00	Put	Option on jNote	11,498.0000	9,789.0000	(14.863)	0	0	0
07/09/2005	JN10	2006/02/02	8.00	Call	Option on jNote	14,038.0000	16,021.0000	14.126	0	0	0
07/09/2005	JROD	2005/09/30			jRod	6.7000	6.6970	(0.045)	0.0000	0.0000	0
07/09/2005	JROD	2005/10/31			jRod	6.8080	6.8040	(0.059)	0.0000	0.0000	0
07/09/2005	JROD	2005/11/30			jRod	6.9100	6.9060	(0.058)	0.0000	0.0000	0
07/09/2005	JROD	2005/12/30			jRod	6.8650	6.8650	-	0.0000	0.0000	0

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07/09/2005	JROD	2006/01/31			jRod	6.9060	6.9100	0.058	0.0000	0.0000	0
07/09/2005	JROD	2006/02/28			jRod	6.9490	6.9570	0.115	0.0000	0.0000	0
07/09/2005	JROD	2006/03/31			jRod	6.9090	6.9170	0.116	0.0000	0.0000	0
07/09/2005	JROD	2006/04/28			jRod	6.9460	6.9540	0.115	0.0000	0.0000	0
07/09/2005	JROD	2006/05/31			jRod	6.9950	7.0010	0.086	0.0000	0.0000	0
07/09/2005	JROD	2006/06/30			jRod	6.9650	6.9680	0.043	0.0000	0.0000	0
07/09/2005	JROD	2006/07/31			jRod	7.0050	7.0060	0.014	0.0000	0.0000	0
07/09/2005	JROD	2006/08/31			jRod	7.0490	7.0480	(0.014)	0.0000	0.0000	0
07/09/2005	R152	2005/11/03			Bond Future	7.2150	7.2190	0.055	0.0000	0.0000	0
07/09/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	1,559.0000	1,567.0000	0.513	0	0	0
07/09/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	110.0000	105.0000	(4.545)	0	0	0
07/09/2005	R153	2005/11/03			Bond Future	7.7110	7.7670	0.726	0.0000	0.0000	387
07/09/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	9,010.0000	10,144.0000	12.586	0	0	0
07/09/2005	R153	2005/11/03	9.00	Call	Option on Bond Future	56,276.0000	53,848.0000	(4.314)	0	0	0
07/09/2005	R153	2005/11/03	9.00	Put	Option on Bond Future	422.0000	490.0000	16.114	0	0	5
07/09/2005	R153	2005/11/03	8.00	Call	Option on Bond Future	17,997.0000	16,226.0000	(9.841)	0	0	0
07/09/2005	R153	2005/11/03	8.00	Put	Option on Bond Future	5,179.0000	5,906.0000	14.037	0	0	0
07/09/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	10,750.0000	9,386.0000	(12.688)	0	0	0
07/09/2005	R153	2005/11/03	8.50	Put	Option on Bond Future	1,529.0000	1,771.0000	15.827	0	0	0
07/09/2005	R153	2005/11/03	8.50	Call	Option on Bond Future	36,116.0000	33,861.0000	(6.244)	0	0	0
07/09/2005	R153	2006/02/02			Bond Future	7.7480	7.8080	0.774	0.0000	0.0000	0
07/09/2005	R153	2006/02/02	7.50	Call	Option on Bond Future	10,561.0000	9,536.0000	(9.706)	0	0	0
07/09/2005	R153	2006/02/02	7.50	Put	Option on Bond Future	21,134.0000	22,649.0000	7.169	0	0	0
07/09/2005	R157	2005/11/03			Bond Future	8.0170	8.0610	0.549	0.0000	0.0000	3

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07/09/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	17,812.0000	15,900.0000	(10.734)	0	0	0
07/09/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	19,230.0000	20,980.0000	9.100	0	0	0
07/09/2005	R157	2006/02/02			Bond Future	8.0510	8.0980	0.584	0.0000	0.0000	0
07/09/2005	R157	2006/02/02	8.00	Put	Option on Bond Future	32,717.0000	34,603.0000	5.765	0	0	0
07/09/2005	R157	2006/02/02	7.75	Call	Option on Bond Future	18,714.0000	17,216.0000	(8.005)	0	0	0
07/09/2005	R157	2006/02/02	7.75	Put	Option on Bond Future	43,518.0000	45,838.0000	5.331	0	0	0
07/09/2005	R157	2006/02/02	8.00	Call	Option on Bond Future	28,557.0000	26,625.0000	(6.765)	0	0	0
07/09/2005	R186	2005/11/03			Bond Future	7.6600	7.7050	0.587	0.0000	0.0000	0
07/09/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	7,068.0000	5,827.0000	(17.558)	0	0	0
07/09/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	60,768.0000	65,221.0000	7.328	0	0	0
07/09/2005	R186	2006/02/02			Bond Future	7.6700	7.7170	0.613	0.0000	0.0000	0
07/09/2005	R186	2006/02/02	7.50	Call	Option on Bond Future	33,727.0000	31,064.0000	(7.896)	0	0	0
07/09/2005	R186	2006/02/02	7.50	Put	Option on Bond Future	55,418.0000	58,656.0000	5.843	0	0	0
07/09/2005	R194	2005/11/03			Bond Future	7.4010	7.4640	0.851	0.0000	0.0000	0
07/09/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	3,596.0000	4,166.0000	15.851	0	0	0
07/09/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	5,734.0000	4,942.0000	(13.812)	0	0	0
07/09/2005	R194	2006/02/02			Bond Future	7.4300	7.5010	0.956	0.0000	0.0000	0
07/09/2005	R194	2006/02/02	7.25	Call	Option on Bond Future	5,064.0000	4,487.0000	(11.394)	0	0	0
07/09/2005	R194	2006/02/02	7.25	Put	Option on Bond Future	8,556.0000	9,353.0000	9.315	0	0	0
07/09/2005	R201	2005/11/03			Bond Future	7.9890	8.0380	0.613	0.0000	0.0000	0
07/09/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	13,968.0000	15,466.0000	10.725	0	0	0
07/09/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	14,692.0000	12,968.0000	(11.734)	0	0	0
07/09/2005	R201	2006/02/02			Bond Future	8.0180	8.0700	0.649	0.0000	0.0000	0
07/09/2005	R201	2006/02/02	7.75	Put	Option on Bond Future	32,477.0000	34,486.0000	6.186	0	0	0
07/09/2005	R201	2006/02/02	7.75	Call	Option on Bond Future	15,013.0000	13,677.0000	(8.899)	0	0	0
07/09/2005	R203	2005/11/03			Bond Future	8.0010	8.0460	0.562	0.0000	0.0000	0
07/09/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	17,740.0000	19,334.0000	8.985	0	0	0
07/09/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	17,663.0000	15,817.0000	(10.451)	0	0	0

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07/09/2005	R203	2006/02/02			Bond Future	8.0290	8.0750	0.573	0.0000	0.0000	0
07/09/2005	R203	2006/02/02	8.00	Put	Option on Bond Future	30,013.0000	31,674.0000	5.534	0	0	0
07/09/2005	R203	2006/02/02	8.00	Call	Option on Bond Future	27,823.0000	26,023.0000	(6.469)	0	0	0
07/09/2005	R204	2005/11/03			Bond Future	7.9990	8.0440	0.563	0.0000	0.0000	0
07/09/2005	R204	2005/11/03	8.25	Call	Option on Bond Future	30,612.0000	28,090.0000	(8.239)	0	0	0
07/09/2005	R204	2005/11/03	8.25	Put	Option on Bond Future	10,718.0000	11,803.0000	10.123	0	0	0
07/09/2005	R204	2006/02/02			Bond Future	8.0220	8.0680	0.573	0.0000	0.0000	0
07/09/2005	R204	2006/02/02	8.00	Put	Option on Bond Future	31,055.0000	32,787.0000	5.577	0	0	0
07/09/2005	R204	2006/02/02	8.00	Call	Option on Bond Future	29,309.0000	27,403.0000	(6.503)	0	0	0
07/09/2005	R207	2005/11/03			Bond Future	7.9800	8.0240	0.551	0.0000	0.0000	0
07/09/2005	R207	2005/11/03	8.00	Call	Option on Bond Future	8,468.0000	6,635.0000	(21.646)	0	0	0
07/09/2005	R207	2005/11/03	8.00	Put	Option on Bond Future	6,861.0000	8,558.0000	24.734	0	0	0
07/09/2005	R207	2006/02/02			Bond Future	8.0000	8.0450	0.563	0.0000	0.0000	0
07/09/2005	R207	2006/02/02	8.00	Put	Option on Bond Future	12,008.0000	13,814.0000	15.040	0	0	0
07/09/2005	R207	2006/02/02	8.00	Call	Option on Bond Future	12,008.0000	10,244.0000	(14.690)	0	0	0

Grand Total: **1,358**