



Derivatives High/Low Report

High/Low for 12/09/2005

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
12/09/2005	GOVI 2005/11/03			jGovi	226.5910	225.6370	(0.421)	0.0000	0.0000	463
12/09/2005	GOVI 2005/11/03	228.00	Put	jGovi	30,700.0000	36,068.0000	17.485	0	0	0
12/09/2005	GOVI 2005/11/03	228.00	Call	jGovi	16,610.0000	12,438.0000	(25.117)	0	0	0
12/09/2005	GOVI 2006/02/02			jGovi	230.6420	229.6550	(0.428)	0.0000	0.0000	0
12/09/2005	GOVI 2006/02/02	230.00	Put	jGovi	25,958.0000	30,452.0000	17.313	0	0	0
12/09/2005	GOVI 2006/02/02	230.00	Call	jGovi	32,378.0000	27,002.0000	(16.604)	0	0	0
12/09/2005	J152 2006/02/28			jSwap	18.2340	18.2380	0.022	0.0000	0.0000	0
12/09/2005	J153 2010/08/31			jSwap	9.0470	9.1230	0.840	0.0000	0.0000	0
12/09/2005	J157 2015/09/15			jSwap	8.0130	8.0920	0.986	0.0000	0.0000	0
12/09/2005	J186 2026/12/21			jSwap	7.6460	7.7470	1.321	0.0000	0.0000	0
12/09/2005	J194 2008/02/28			jSwap	9.8160	9.8750	0.601	0.0000	0.0000	0
12/09/2005	J201 2014/12/22			jSwap	7.9770	8.0580	1.015	0.0000	0.0000	0
12/09/2005	J203 2017/09/15			jSwap	7.9720	8.0510	0.991	0.0000	0.0000	0
12/09/2005	J204 2018/12/21			jSwap	7.9880	8.0690	1.014	0.0000	0.0000	0
12/09/2005	J207 2020/01/15			jSwap	8.6070	8.6930	0.999	0.0000	0.0000	0

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12/09/2005	JBAR	2005/03/16			jBar	7.0040	6.9860	(0.257)	0.0000	0.0000	0
12/09/2005	JFRA	2005/11/03			jFra	6.9750	6.9690	(0.086)	0.0000	0.0000	0
12/09/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	164.0000	151.0000	(7.927)	0	0	0
12/09/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	838.0000	839.0000	0.119	0	0	0
12/09/2005	JFRA	2006/02/02			jFra	6.8750	6.8790	0.058	0.0000	0.0000	0
12/09/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,411.0000	1,396.0000	(1.063)	0	0	0
12/09/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	492.0000	487.0000	(1.016)	0	0	0
12/09/2005	JFRA	2006/05/04			jFra	6.9770	6.9810	0.057	0.0000	0.0000	0
12/09/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,187.0000	1,184.0000	(0.253)	0	0	0
12/09/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	1,244.0000	1,231.0000	(1.045)	0	0	0
12/09/2005	JFRA	2006/08/03			jFra	7.1130	7.1440	0.436	0.0000	0.0000	0
12/09/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	1,359.0000	1,317.0000	(3.091)	0	0	0
12/09/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	1,636.0000	1,670.0000	2.078	0	0	0
12/09/2005	JFRA	2006/11/02			jFra	7.3210	7.3570	0.492	0.0000	0.0000	0
12/09/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	1,353.0000	1,310.0000	(3.178)	0	0	0
12/09/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,139.0000	2,184.0000	2.104	0	0	0
12/09/2005	JFRA	2007/02/01			jFra	7.4830	7.5120	0.388	0.0000	0.0000	500
12/09/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	1,861.0000	1,891.0000	1.612	0	0	0
12/09/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,902.0000	1,861.0000	(2.156)	0	0	0
12/09/2005	JFRA	2007/05/03			jFra	7.8200	7.8360	0.205	0.0000	0.0000	0
12/09/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,816.0000	1,793.0000	(1.267)	0	0	0
12/09/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	2,599.0000	2,615.0000	0.616	0	0	0
12/09/2005	JFRA	2007/08/02			jFra	7.8790	7.9190	0.508	0.0000	0.0000	0
12/09/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	3,103.0000	3,152.0000	1.579	0	0	0
12/09/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	2,176.0000	2,127.0000	(2.252)	0	0	0
12/09/2005	JFRA	2007/11/01			jFra	7.9760	8.0150	0.489	0.0000	0.0000	0

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12/09/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	3,697.0000	3,750.0000	1.434	0	0	0
12/09/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	2,446.0000	2,396.0000	(2.044)	0	0	0
12/09/2005	JN02	2005/11/03			jNote	7.2910	7.3100	0.261	0.0000	0.0000	0
12/09/2005	JN02	2005/11/03	7.50	Put	Option on jNote	6,523.0000	6,191.0000	(5.090)	0	0	0
12/09/2005	JN02	2005/11/03	7.50	Call	Option on jNote	2,667.0000	2,679.0000	0.450	0	0	0
12/09/2005	JN02	2006/02/02			jNote	7.4190	7.4430	0.323	0.0000	0.0000	0
12/09/2005	JN02	2006/02/02	7.25	Put	Option on jNote	11,091.0000	10,751.0000	(3.066)	0	0	0
12/09/2005	JN02	2006/02/02	7.25	Call	Option on jNote	14,224.0000	14,338.0000	0.801	0	0	0
12/09/2005	JN05	2005/11/03			jNote	7.8500	7.8770	0.344	0.0000	0.0000	0
12/09/2005	JN05	2005/11/03	8.00	Call	Option on jNote	6,542.0000	6,738.0000	2.996	0	0	0
12/09/2005	JN05	2005/11/03	8.00	Put	Option on jNote	12,742.0000	11,820.0000	(7.236)	0	0	0
12/09/2005	JN05	2006/02/02			jNote	7.9330	7.9620	0.366	0.0000	0.0000	0
12/09/2005	JN05	2006/02/02	7.75	Put	Option on jNote	9,155.0000	8,549.0000	(6.619)	0	0	0
12/09/2005	JN05	2006/02/02	7.75	Call	Option on jNote	16,697.0000	17,281.0000	3.498	0	0	0
12/09/2005	JN10	2005/11/03			jNote	8.0500	8.0860	0.447	0.0000	0.0000	0
12/09/2005	JN10	2005/11/03	8.00	Put	Option on jNote	13,141.0000	11,611.0000	(11.643)	0	0	0
12/09/2005	JN10	2005/11/03	8.00	Call	Option on jNote	16,574.0000	17,508.0000	5.635	0	0	0
12/09/2005	JN10	2006/02/02			jNote	8.0890	8.1270	0.470	0.0000	0.0000	0
12/09/2005	JN10	2006/02/02	8.00	Call	Option on jNote	15,858.0000	17,253.0000	8.797	0	0	0
12/09/2005	JN10	2006/02/02	8.00	Put	Option on jNote	9,764.0000	8,568.0000	(12.249)	0	0	0
12/09/2005	JROD	2005/09/30			jRod	6.5430	6.6820	2.124	0.0000	0.0000	0
12/09/2005	JROD	2005/10/31			jRod	6.6480	6.7750	1.910	0.0000	0.0000	0
12/09/2005	JROD	2005/11/30			jRod	6.7480	6.8720	1.838	0.0000	0.0000	0
12/09/2005	JROD	2005/12/30			jRod	6.7900	6.8510	0.898	0.0000	0.0000	0

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12/09/2005	JROD	2006/01/31			jRod	6.8440	6.9060	0.906	0.0000	0.0000	0
12/09/2005	JROD	2006/02/28			jRod	6.8960	6.9630	0.972	0.0000	0.0000	0
12/09/2005	JROD	2006/03/31			jRod	6.8800	6.9270	0.683	0.0000	0.0000	0
12/09/2005	JROD	2006/04/28			jRod	6.9180	6.9670	0.708	0.0000	0.0000	0
12/09/2005	JROD	2006/05/31			jRod	6.9650	7.0140	0.704	0.0000	0.0000	0
12/09/2005	JROD	2006/06/30			jRod	6.9380	6.9750	0.533	0.0000	0.0000	0
12/09/2005	JROD	2006/07/31			jRod	6.9740	7.0100	0.516	0.0000	0.0000	0
12/09/2005	JROD	2006/08/31			jRod	7.0120	7.0480	0.513	0.0000	0.0000	0
12/09/2005	R152	2005/11/03			Bond Future	7.2150	7.1920	(0.319)	0.0000	0.0000	0
12/09/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	101.0000	103.0000	1.980	0	0	0
12/09/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	1,551.0000	1,481.0000	(4.513)	0	0	0
12/09/2005	R153	2005/11/03			Bond Future	7.7650	7.7650	-	7.7800	7.7800	389
12/09/2005	R153	2005/11/03	9.00	Put	Option on Bond Future	442.0000	378.0000	(14.480)	0	0	5
12/09/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	9,258.0000	8,993.0000	(2.862)	0	0	0
12/09/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	9,926.0000	9,661.0000	(2.670)	0	0	0
12/09/2005	R153	2005/11/03	9.00	Call	Option on Bond Future	53,888.0000	53,824.0000	(0.119)	0	0	0
12/09/2005	R153	2005/11/03	8.00	Call	Option on Bond Future	16,118.0000	15,863.0000	(1.582)	0	0	0
12/09/2005	R153	2005/11/03	8.00	Put	Option on Bond Future	5,709.0000	5,454.0000	(4.467)	0	0	0
12/09/2005	R153	2005/11/03	8.50	Put	Option on Bond Future	1,659.0000	1,507.0000	(9.162)	0	0	0
12/09/2005	R153	2005/11/03	8.50	Call	Option on Bond Future	33,838.0000	33,686.0000	(0.449)	0	0	0
12/09/2005	R153	2006/02/02			Bond Future	7.8070	7.8930	1.102	0.0000	0.0000	0
12/09/2005	R153	2006/02/02	7.50	Put	Option on Bond Future	22,526.0000	24,734.0000	9.802	0	0	0
12/09/2005	R153	2006/02/02	7.50	Call	Option on Bond Future	9,455.0000	8,034.0000	(15.029)	0	0	0
12/09/2005	R157	2005/11/03			Bond Future	8.0550	8.1430	1.092	0.0000	0.0000	3

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12/09/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	20,391.0000	24,036.0000	17.876	0	0	0
12/09/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	15,809.0000	12,166.0000	(23.044)	0	0	0
12/09/2005	R157	2006/02/02			Bond Future	8.0920	8.1840	1.137	0.0000	0.0000	0
12/09/2005	R157	2006/02/02	7.75	Put	Option on Bond Future	45,341.0000	49,978.0000	10.227	0	0	0
12/09/2005	R157	2006/02/02	8.00	Call	Option on Bond Future	26,649.0000	22,984.0000	(13.753)	0	0	0
12/09/2005	R157	2006/02/02	8.00	Put	Option on Bond Future	34,140.0000	37,911.0000	11.046	0	0	0
12/09/2005	R157	2006/02/02	7.75	Call	Option on Bond Future	17,206.0000	14,407.0000	(16.268)	0	0	0
12/09/2005	R186	2005/11/03			Bond Future	7.7100	7.8120	1.323	0.0000	0.0000	0
12/09/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	65,460.0000	76,020.0000	16.132	0	0	0
12/09/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	5,436.0000	3,239.0000	(40.416)	0	0	0
12/09/2005	R186	2006/02/02			Bond Future	7.7220	7.8270	1.360	0.0000	0.0000	0
12/09/2005	R186	2006/02/02	7.50	Call	Option on Bond Future	30,520.0000	25,034.0000	(17.975)	0	0	0
12/09/2005	R186	2006/02/02	7.50	Put	Option on Bond Future	58,737.0000	66,275.0000	12.833	0	0	0
12/09/2005	R194	2005/11/03			Bond Future	7.4630	7.5280	0.871	0.0000	0.0000	0
12/09/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	4,874.0000	4,042.0000	(17.070)	0	0	0
12/09/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	4,075.0000	4,645.0000	13.988	0	0	0
12/09/2005	R194	2006/02/02			Bond Future	7.5000	7.5790	1.053	0.0000	0.0000	0
12/09/2005	R194	2006/02/02	7.25	Call	Option on Bond Future	4,452.0000	3,824.0000	(14.106)	0	0	0
12/09/2005	R194	2006/02/02	7.25	Put	Option on Bond Future	9,298.0000	10,196.0000	9.658	0	0	0
12/09/2005	R201	2005/11/03			Bond Future	8.0330	8.1200	1.083	0.0000	0.0000	0
12/09/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	15,045.0000	17,806.0000	18.352	0	0	0
12/09/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	12,875.0000	9,943.0000	(22.773)	0	0	0
12/09/2005	R201	2006/02/02			Bond Future	8.0640	8.1560	1.141	0.0000	0.0000	0
12/09/2005	R201	2006/02/02	7.75	Put	Option on Bond Future	34,099.0000	37,729.0000	10.645	0	0	0
12/09/2005	R201	2006/02/02	7.75	Call	Option on Bond Future	13,675.0000	11,417.0000	(16.512)	0	0	0
12/09/2005	R203	2005/11/03			Bond Future	8.0400	8.1270	1.082	0.0000	0.0000	0
12/09/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	18,786.0000	21,963.0000	16.912	0	0	0
12/09/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	15,726.0000	12,292.0000	(21.836)	0	0	0

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12/09/2005	R203	2006/02/02			Bond Future	8.0690	8.1600	1.128	0.0000	0.0000	0
12/09/2005	R203	2006/02/02	8.00	Call	Option on Bond Future	26,046.0000	22,588.0000	(13.277)	0	0	0
12/09/2005	R203	2006/02/02	8.00	Put	Option on Bond Future	31,247.0000	34,592.0000	10.705	0	0	0
12/09/2005	R204	2005/11/03			Bond Future	8.0380	8.1250	1.082	0.0000	0.0000	0
12/09/2005	R204	2005/11/03	8.25	Put	Option on Bond Future	11,320.0000	13,443.0000	18.754	0	0	0
12/09/2005	R204	2005/11/03	8.25	Call	Option on Bond Future	28,087.0000	23,282.0000	(17.108)	0	0	0
12/09/2005	R204	2006/02/02			Bond Future	8.0630	8.1530	1.116	0.0000	0.0000	0
12/09/2005	R204	2006/02/02	8.00	Call	Option on Bond Future	27,393.0000	23,773.0000	(13.215)	0	0	0
12/09/2005	R204	2006/02/02	8.00	Put	Option on Bond Future	32,382.0000	35,831.0000	10.651	0	0	0
12/09/2005	R207	2005/11/03			Bond Future	8.0180	8.1070	1.110	0.0000	0.0000	0
12/09/2005	R207	2005/11/03	8.00	Call	Option on Bond Future	6,726.0000	3,717.0000	(44.737)	0	0	0
12/09/2005	R207	2005/11/03	8.00	Put	Option on Bond Future	8,170.0000	12,252.0000	49.963	0	0	0
12/09/2005	R207	2006/02/02			Bond Future	8.0400	8.1320	1.144	0.0000	0.0000	0
12/09/2005	R207	2006/02/02	8.00	Put	Option on Bond Future	13,520.0000	17,638.0000	30.459	0	0	0
12/09/2005	R207	2006/02/02	8.00	Call	Option on Bond Future	10,346.0000	7,219.0000	(30.224)	0	0	0

Grand Total: **1,360**