



Derivatives High/Low Report

High/Low for 05/04/2005

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
05/04/2005	GOVI 2005/05/05			jGovi	211.8010	211.2120	(0.278)	0.0000	0.0000	0
05/04/2005	GOVI 2005/05/05	220.00	Call	jGovi	4,724.0000	3,840.0000	(18.713)	0	0	0
05/04/2005	GOVI 2005/05/05	220.00	Put	jGovi	4,724.0000	91,720.0000	1841.575	0	0	0
05/04/2005	GOVI 2005/08/04			jGovi	215.8290	215.2310	(0.277)	0.0000	0.0000	0
05/04/2005	GOVI 2005/08/04	224.00	Put	jGovi	7,068.0000	93,932.0000	1228.976	0	0	0
05/04/2005	GOVI 2005/08/04	224.00	Call	jGovi	7,068.0000	6,242.0000	(11.686)	0	0	0
05/04/2005	GOVI 2005/11/03			jGovi	219.7020	219.1060	(0.271)	0.0000	0.0000	0
05/04/2005	GOVI 2005/11/03	228.00	Call	jGovi	13,992.0000	12,937.0000	(7.540)	0	0	0
05/04/2005	GOVI 2005/11/03	228.00	Put	jGovi	13,992.0000	101,877.0000	628.109	0	0	0
05/04/2005	J152 2006/02/28			jSwap	7.5923	7.6232	0.406	0.0000	0.0000	0
05/04/2005	J153 2010/08/31			jSwap	8.6563	8.7352	0.911	0.0000	0.0000	0
05/04/2005	J157 2015/09/15			jSwap	8.9423	8.9988	0.633	0.0000	0.0000	0
05/04/2005	J186 2026/12/21			jSwap	8.5307	8.5851	0.639	0.0000	0.0000	0
05/04/2005	J194 2008/02/28			jSwap	8.2632	8.3456	0.998	0.0000	0.0000	0
05/04/2005	J201 2014/12/22			jSwap	8.8794	8.9327	0.600	0.0000	0.0000	0
05/04/2005	J203 2017/09/15			jSwap	8.8992	8.9601	0.684	0.0000	0.0000	0

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05/04/2005	JBAR	2005/03/16			jBar	0.0000	7.5930	100.000	0.0000	0.0000	0
05/04/2005	JFRA	2005/05/05			jFra	7.5000	7.6500	2.000	0.0000	0.0000	0
05/04/2005	JFRA	2005/05/05	7.25	Call	Option on jFra	644.0000	986.0000	53.106	0	0	0
05/04/2005	JFRA	2005/05/05	7.25	Put	Option on jFra	644.0000	8.0000	(98.758)	0	0	0
05/04/2005	JFRA	2005/08/04			jFra	7.4200	7.4250	0.067	0.0000	0.0000	0
05/04/2005	JFRA	2005/08/04	7.25	Put	Option on jFra	868.0000	445.0000	(48.733)	0	0	0
05/04/2005	JFRA	2005/08/04	7.25	Call	Option on jFra	868.0000	873.0000	0.576	0	0	0
05/04/2005	JFRA	2005/11/03			jFra	7.5390	7.5950	0.743	0.0000	0.0000	0
05/04/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	1,543.0000	784.0000	(49.190)	0	0	0
05/04/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	1,543.0000	1,629.0000	5.574	0	0	0
05/04/2005	JFRA	2006/02/02			jFra	7.7950	7.8780	1.065	0.0000	0.0000	0
05/04/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	2,290.0000	906.0000	(60.437)	0	0	0
05/04/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	2,290.0000	2,441.0000	6.594	0	0	0
05/04/2005	JFRA	2006/05/04			jFra	8.0560	8.1420	1.068	0.0000	0.0000	0
05/04/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	3,397.0000	780.0000	(77.039)	0	0	0
05/04/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	3,397.0000	3,571.0000	5.122	0	0	0
05/04/2005	JFRA	2006/08/03			jFra	8.2970	8.4040	1.290	0.0000	0.0000	0
05/04/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	3,996.0000	796.0000	(80.080)	0	0	0
05/04/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	3,996.0000	4,224.0000	5.706	0	0	0
05/04/2005	JFRA	2006/11/02			jFra	8.5400	8.6390	1.159	0.0000	0.0000	0
05/04/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	4,638.0000	4,849.0000	4.549	0	0	0
05/04/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	4,638.0000	849.0000	(81.695)	0	0	0
05/04/2005	JN02	2005/05/05			jNote	7.9760	8.0460	0.878	0.0000	0.0000	0
05/04/2005	JN02	2005/05/05	7.50	Call	Option on jNote	9,250.0000	10,371.0000	12.119	0	0	0
05/04/2005	JN02	2005/05/05	7.50	Put	Option on jNote	9,250.0000	378.0000	(95.914)	0	0	0

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05/04/2005	JN02	2005/08/04			jNote	8.1210	8.2060	1.047	0.0000	0.0000	0
05/04/2005	JN02	2005/08/04	7.50	Call	Option on jNote	13,999.0000	15,218.0000	8.708	0	0	0
05/04/2005	JN02	2005/08/04	7.50	Put	Option on jNote	13,999.0000	2,314.0000	(83.470)	0	0	0
05/04/2005	JN02	2005/11/03			jNote	8.3160	8.4110	1.142	0.0000	0.0000	0
05/04/2005	JN02	2005/11/03	7.50	Call	Option on jNote	18,863.0000	20,265.0000	7.433	0	0	0
05/04/2005	JN02	2005/11/03	7.50	Put	Option on jNote	18,863.0000	3,655.0000	(80.623)	0	0	0
05/04/2005	JN05	2005/05/05			jNote	8.5790	8.6630	0.979	0.0000	0.0000	0
05/04/2005	JN05	2005/05/05	8.00	Call	Option on jNote	24,174.0000	27,288.0000	12.882	0	0	0
05/04/2005	JN05	2005/05/05	8.00	Put	Option on jNote	24,174.0000	418.0000	(98.271)	0	0	0
05/04/2005	JN05	2005/08/04			jNote	8.6640	8.7500	0.993	0.0000	0.0000	0
05/04/2005	JN05	2005/08/04	8.00	Put	Option on jNote	31,308.0000	3,791.0000	(87.891)	0	0	0
05/04/2005	JN05	2005/08/04	8.00	Call	Option on jNote	31,308.0000	34,106.0000	8.937	0	0	0
05/04/2005	JN05	2005/11/03			jNote	8.7670	8.8520	0.970	0.0000	0.0000	0
05/04/2005	JN05	2005/11/03	8.00	Put	Option on jNote	38,125.0000	6,498.0000	(82.956)	0	0	0
05/04/2005	JN05	2005/11/03	8.00	Call	Option on jNote	38,125.0000	40,816.0000	7.058	0	0	0
05/04/2005	JN10	2005/05/05			jNote	8.8710	8.9260	0.620	0.0000	0.0000	0
05/04/2005	JN10	2005/05/05	8.00	Call	Option on jNote	57,965.0000	61,397.0000	5.921	0	0	0
05/04/2005	JN10	2005/05/05	8.00	Put	Option on jNote	57,965.0000	67.0000	(99.884)	0	0	0
05/04/2005	JN10	2005/08/04			jNote	8.9200	8.9780	0.650	0.0000	0.0000	0
05/04/2005	JN10	2005/08/04	8.00	Call	Option on jNote	64,075.0000	67,339.0000	5.094	0	0	0
05/04/2005	JN10	2005/08/04	8.00	Put	Option on jNote	64,075.0000	2,775.0000	(95.669)	0	0	0
05/04/2005	JN10	2005/11/03			jNote	8.9780	9.0370	0.657	0.0000	0.0000	0
05/04/2005	JN10	2005/11/03	8.00	Call	Option on jNote	71,456.0000	74,576.0000	4.366	0	0	0
05/04/2005	JN10	2005/11/03	8.00	Put	Option on jNote	71,456.0000	6,386.0000	(91.063)	0	0	0
05/04/2005	JROD	2005/04/29			jRod	7.2670	7.2640	(0.041)	0.0000	0.0000	0
05/04/2005	JROD	2005/05/31			jRod	7.4170	7.4120	(0.067)	0.0000	0.0000	0

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05/04/2005	JROD	2005/06/30			jRod	7.5740	7.5690	(0.066)	0.0000	0.0000	0
05/04/2005	JROD	2005/07/29			jRod	7.4580	7.4570	(0.013)	0.0000	0.0000	0
05/04/2005	JROD	2005/08/31			jRod	7.4980	7.4970	(0.013)	0.0000	0.0000	0
05/04/2005	JROD	2005/09/30			jRod	7.5250	7.5240	(0.013)	0.0000	0.0000	0
05/04/2005	JROD	2005/10/31			jRod	7.4480	7.4470	(0.013)	0.0000	0.0000	0
05/04/2005	JROD	2005/11/30			jRod	7.4840	7.4820	(0.027)	0.0000	0.0000	0
05/04/2005	JROD	2005/12/30			jRod	7.5290	7.5270	(0.027)	0.0000	0.0000	0
05/04/2005	JROD	2006/01/31			jRod	7.4930	7.4910	(0.027)	0.0000	0.0000	0
05/04/2005	JROD	2006/02/28			jRod	7.5310	7.5290	(0.027)	0.0000	0.0000	0
05/04/2005	JROD	2006/03/31			jRod	7.5670	7.5660	(0.013)	0.0000	0.0000	0
05/04/2005	R152	2005/05/05			Bond Future	7.2770	7.3040	0.371	0.0000	0.0000	0
05/04/2005	R152	2005/05/05	7.00	Call	Option on Bond Future	291.0000	243.0000	(16.495)	0	0	0
05/04/2005	R152	2005/05/05	7.00	Put	Option on Bond Future	291.0000	2,669.0000	817.182	0	0	0
05/04/2005	R152	2005/08/04			Bond Future	7.0540	7.0910	0.525	0.0000	0.0000	0
05/04/2005	R152	2005/08/04	7.75	Put	Option on Bond Future	4,265.0000	468.0000	(89.027)	0	0	0
05/04/2005	R152	2005/08/04	7.75	Call	Option on Bond Future	4,265.0000	4,093.0000	(4.033)	0	0	0
05/04/2005	R152	2005/11/03			Bond Future	6.9440	6.9920	0.691	0.0000	0.0000	0
05/04/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	1,154.0000	1,851.0000	60.399	0	0	0
05/04/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	1,154.0000	1,096.0000	(5.026)	0	0	0
05/04/2005	R153	2005/05/05			Bond Future	8.3360	8.3870	0.612	0.0000	0.0000	1
05/04/2005	R153	2005/05/05	7.75	Put	Option on Bond Future	648.0000	31,060.0000	4693.210	0	0	0

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05/04/2005	R153	2005/05/05	7.75	Call	Option on Bond Future	648.0000	481.0000	(25.772)	0	0	0
05/04/2005	R153	2005/08/04			Bond Future	8.3750	8.4290	0.645	0.0000	0.0000	0
05/04/2005	R153	2005/08/04	7.75	Put	Option on Bond Future	5,126.0000	35,821.0000	598.810	0	0	0
05/04/2005	R153	2005/08/04	7.75	Call	Option on Bond Future	5,126.0000	4,660.0000	(9.091)	0	0	0
05/04/2005	R153	2005/11/03			Bond Future	8.4540	8.5090	0.651	0.0000	0.0000	0
05/04/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	8,266.0000	7,813.0000	(5.480)	0	0	0
05/04/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	8,266.0000	41,048.0000	396.588	0	0	0
05/04/2005	R157	2005/05/05			Bond Future	8.7560	8.8120	0.640	0.0000	0.0000	0
05/04/2005	R157	2005/05/05	8.00	Call	Option on Bond Future	323.0000	210.0000	(34.985)	0	0	0
05/04/2005	R157	2005/05/05	8.00	Put	Option on Bond Future	323.0000	68,375.0000	21068.731	0	0	0
05/04/2005	R157	2005/08/04			Bond Future	8.7980	8.8550	0.648	0.0000	0.0000	0
05/04/2005	R157	2005/08/04	9.00	Call	Option on Bond Future	38,681.0000	35,918.0000	(7.143)	0	0	0
05/04/2005	R157	2005/08/04	8.00	Call	Option on Bond Future	0.0000	4,787.0000	100.000	0	0	0
05/04/2005	R157	2005/08/04	9.00	Put	Option on Bond Future	22,726.0000	24,493.0000	7.775	0	0	0
05/04/2005	R157	2005/08/04	8.00	Put	Option on Bond Future	0.0000	75,064.0000	100.000	0	0	0
05/04/2005	R157	2005/08/04	8.75	Put	Option on Bond Future	31,260.0000	33,507.0000	7.188	0	0	100
05/04/2005	R157	2005/08/04	9.25	Put	Option on Bond Future	16,257.0000	17,606.0000	8.298	0	0	0
05/04/2005	R157	2005/08/04	8.75	Call	Option on Bond Future	27,430.0000	25,147.0000	(8.323)	0	0	0
05/04/2005	R157	2005/08/04	9.25	Call	Option on Bond Future	51,588.0000	48,407.0000	(6.166)	0	0	0
05/04/2005	R157	2005/11/03			Bond Future	8.8620	8.9210	0.666	0.0000	0.0000	0
05/04/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	10,351.0000	83,591.0000	707.564	0	0	0
05/04/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	10,351.0000	9,548.0000	(7.758)	0	0	0
05/04/2005	R186	2005/05/05			Bond Future	8.1110	8.1660	0.678	0.0000	0.0000	0
05/04/2005	R186	2005/05/05			Bond Future	8.1110	8.1660	0.678	0.0000	0.0000	0
05/04/2005	R186	2005/05/05	7.25	Put	Option on Bond Future	1,086.0000	117,763.0000	10743.738	0	0	0
05/04/2005	R186	2005/05/05	7.25	Put	Option on Bond Future	1,086.0000	117,763.0000	10743.738	0	0	0
05/04/2005	R186	2005/05/05	7.25	Call	Option on Bond Future	1,086.0000	777.0000	(28.453)	0	0	0
05/04/2005	R186	2005/05/05	7.25	Call	Option on Bond Future	1,086.0000	777.0000	(28.453)	0	0	0
05/04/2005	R186	2005/08/04			Bond Future	8.1210	8.1780	0.702	0.0000	0.0000	0

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05/04/2005	R186	2005/08/04	7.25	Call	Option on Bond Future	13,799.0000	12,488.0000	(9.501)	0	0	0
05/04/2005	R186	2005/08/04	7.25	Put	Option on Bond Future	13,799.0000	130,187.0000	843.452	0	0	0
05/04/2005	R186	2005/11/03			Bond Future	8.1440	8.2010	0.700	0.0000	0.0000	0
05/04/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	26,213.0000	24,614.0000	(6.100)	0	0	0
05/04/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	26,213.0000	144,299.0000	450.486	0	0	0
05/04/2005	R194	2005/05/05			Bond Future	8.0150	8.0920	0.961	0.0000	0.0000	0
05/04/2005	R194	2005/05/05	7.50	Call	Option on Bond Future	643.0000	447.0000	(30.482)	0	0	0
05/04/2005	R194	2005/05/05	7.50	Put	Option on Bond Future	643.0000	15,635.0000	2331.571	0	0	0
05/04/2005	R194	2005/08/04			Bond Future	8.0440	8.1300	1.069	0.0000	0.0000	0
05/04/2005	R194	2005/08/04	7.50	Put	Option on Bond Future	3,740.0000	18,107.0000	384.144	0	0	0
05/04/2005	R194	2005/08/04	7.50	Call	Option on Bond Future	3,740.0000	3,300.0000	(11.765)	0	0	0
05/04/2005	R194	2005/11/03			Bond Future	8.1450	8.2380	1.142	0.0000	0.0000	0
05/04/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	5,414.0000	20,746.0000	283.192	0	0	0
05/04/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	5,414.0000	4,983.0000	(7.961)	0	0	0
05/04/2005	R201	2005/05/05			Bond Future	8.7570	8.8130	0.639	0.0000	0.0000	0
05/04/2005	R201	2005/05/05	8.00	Put	Option on Bond Future	248.0000	53,859.0000	21617.339	0	0	0
05/04/2005	R201	2005/05/05	8.00	Call	Option on Bond Future	248.0000	161.0000	(35.081)	0	0	0
05/04/2005	R201	2005/08/04			Bond Future	8.8000	8.8570	0.648	0.0000	0.0000	0
05/04/2005	R201	2005/08/04	8.00	Call	Option on Bond Future	4,207.0000	3,721.0000	(11.552)	0	0	0
05/04/2005	R201	2005/08/04	8.00	Put	Option on Bond Future	4,207.0000	59,226.0000	1307.797	0	0	0
05/04/2005	R201	2005/11/03			Bond Future	8.8610	8.9190	0.655	0.0000	0.0000	0
05/04/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	8,096.0000	7,476.0000	(7.658)	0	0	0
05/04/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	8,096.0000	65,787.0000	712.586	0	0	0
05/04/2005	R203	2005/05/05			Bond Future	8.7480	8.7980	0.572	0.0000	0.0000	0
05/04/2005	R203	2005/05/05	8.00	Put	Option on Bond Future	379.0000	60,441.0000	15847.493	0	0	0
05/04/2005	R203	2005/05/05	8.00	Call	Option on Bond Future	379.0000	262.0000	(30.871)	0	0	0

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05/04/2005	R203 2005/08/04			Bond Future	8.7810	8.8330	0.592	0.0000	0.0000	0
05/04/2005	R203 2005/08/04	8.00	Put	Option on Bond Future	5,565.0000	66,968.0000	1103.378	0	0	0
05/04/2005	R203 2005/08/04	8.00	Call	Option on Bond Future	5,565.0000	4,997.0000	(10.207)	0	0	0
05/04/2005	R203 2005/11/03			Bond Future	8.8330	8.8860	0.600	0.0000	0.0000	0
05/04/2005	R203 2005/11/03	8.00	Call	Option on Bond Future	10,560.0000	9,856.0000	(6.667)	0	0	0
05/04/2005	R203 2005/11/03	8.00	Put	Option on Bond Future	10,560.0000	74,819.0000	608.513	0	0	0

Grand Total: **101**