



Derivatives High/Low Report

High/Low for 01/07/2005

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
01/07/2005	GOVI 2005/08/04			jGovi	223.2870	222.6420	(0.289)	0.0000	0.0000	17
01/07/2005	GOVI 2005/08/04	224.00	Put	jGovi	35,193.0000	38,264.0000	8.726	0	0	0
01/07/2005	GOVI 2005/08/04	224.00	Call	jGovi	28,063.0000	24,684.0000	(12.041)	0	0	0
01/07/2005	GOVI 2005/11/03			jGovi	227.1900	226.5320	(0.290)	0.0000	0.0000	0
01/07/2005	GOVI 2005/11/03	228.00	Put	jGovi	39,012.0000	42,458.0000	8.833	0	0	0
01/07/2005	GOVI 2005/11/03	228.00	Call	jGovi	30,912.0000	27,778.0000	(10.138)	0	0	0
01/07/2005	J152 2006/02/28			jSwap	7.0990	7.1210	0.310	0.0000	0.0000	0
01/07/2005	J153 2010/08/31			jSwap	7.5770	7.6220	0.594	0.0000	0.0000	0
01/07/2005	J157 2015/09/15			jSwap	8.0180	8.0800	0.773	0.0000	0.0000	0
01/07/2005	J186 2026/12/21			jSwap	7.5740	7.6270	0.700	0.0000	0.0000	0
01/07/2005	J194 2008/02/28			jSwap	7.3060	7.3440	0.520	0.0000	0.0000	0
01/07/2005	J201 2014/12/22			jSwap	8.0380	8.1010	0.784	0.0000	0.0000	0
01/07/2005	J203 2017/09/15			jSwap	8.0250	8.0860	0.760	0.0000	0.0000	0
01/07/2005	J204 2018/12/21			jSwap	8.0310	8.0990	0.847	0.0000	0.0000	0
01/07/2005	J207 2020/01/15			jSwap	0.0000	8.0280	100.000	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
01/07/2005	JBAR	2005/03/16			jBar	6.9540	6.9540	-	0.0000	0.0000	0
01/07/2005	JFRA	2005/08/04			jFra	6.9210	6.9320	0.159	0.0000	0.0000	0
01/07/2005	JFRA	2005/08/04	7.25	Call	Option on jFra	24.0000	25.0000	4.167	0	0	0
01/07/2005	JFRA	2005/08/04	7.25	Put	Option on jFra	830.0000	804.0000	(3.133)	0	0	0
01/07/2005	JFRA	2005/11/03			jFra	6.6950	6.7010	0.090	0.0000	0.0000	0
01/07/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	1,532.0000	1,518.0000	(0.914)	0	0	0
01/07/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	171.0000	172.0000	0.585	0	0	0
01/07/2005	JFRA	2006/02/02			jFra	6.7640	6.7630	(0.015)	0.0000	0.0000	0
01/07/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,768.0000	1,767.0000	(0.057)	0	0	0
01/07/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	576.0000	573.0000	(0.521)	0	0	0
01/07/2005	JFRA	2006/05/04			jFra	6.8830	6.8790	(0.058)	0.0000	0.0000	0
01/07/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	1,534.0000	1,537.0000	0.196	0	0	0
01/07/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,247.0000	1,240.0000	(0.561)	0	0	0
01/07/2005	JFRA	2006/08/03			jFra	7.0900	7.0930	0.042	0.0000	0.0000	0
01/07/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	1,540.0000	1,534.0000	(0.390)	0	0	0
01/07/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	1,760.0000	1,762.0000	0.114	0	0	0
01/07/2005	JFRA	2006/11/02			jFra	7.3350	7.3390	0.055	0.0000	0.0000	0
01/07/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,296.0000	2,300.0000	0.174	0	0	0
01/07/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	1,476.0000	1,470.0000	(0.407)	0	0	0
01/07/2005	JFRA	2007/02/01			jFra	7.6010	7.5900	(0.145)	0.0000	0.0000	500
01/07/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	2,134.0000	2,118.0000	(0.750)	0	0	0
01/07/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,887.0000	1,898.0000	0.583	0	0	0
01/07/2005	JFRA	2007/05/03			jFra	7.7860	7.7960	0.128	0.0000	0.0000	0
01/07/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,978.0000	1,965.0000	(0.657)	0	0	0
01/07/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	2,677.0000	2,689.0000	0.448	0	0	0
01/07/2005	JFRA	2007/08/02			jFra	7.9180	7.9630	0.568	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
01/07/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	2,263.0000	2,213.0000	(2.209)	0	0	0
01/07/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	3,285.0000	3,345.0000	1.826	0	0	0
01/07/2005	JFRA	2007/11/01			jFra	8.0350	8.0840	0.610	0.0000	0.0000	0
01/07/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	2,511.0000	2,455.0000	(2.230)	0	0	0
01/07/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	3,917.0000	3,989.0000	1.838	0	0	0
01/07/2005	JN02	2005/08/04			jNote	7.1210	7.1230	0.028	0.0000	0.0000	0
01/07/2005	JN02	2005/08/04	7.50	Call	Option on jNote	783.0000	762.0000	(2.682)	0	0	0
01/07/2005	JN02	2005/08/04	7.50	Put	Option on jNote	7,794.0000	7,729.0000	(0.834)	0	0	0
01/07/2005	JN02	2005/11/03			jNote	7.2410	7.2470	0.083	0.0000	0.0000	0
01/07/2005	JN02	2005/11/03	7.50	Put	Option on jNote	9,217.0000	9,122.0000	(1.031)	0	0	0
01/07/2005	JN02	2005/11/03	7.50	Call	Option on jNote	4,432.0000	4,450.0000	0.406	0	0	0
01/07/2005	JN05	2005/08/04			jNote	7.7240	7.7310	0.091	0.0000	0.0000	0
01/07/2005	JN05	2005/08/04	8.00	Call	Option on jNote	2,884.0000	2,875.0000	(0.312)	0	0	0
01/07/2005	JN05	2005/08/04	8.00	Put	Option on jNote	14,328.0000	14,027.0000	(2.101)	0	0	0
01/07/2005	JN05	2005/11/03			jNote	7.8000	7.8080	0.103	0.0000	0.0000	0
01/07/2005	JN05	2005/11/03	8.00	Put	Option on jNote	18,636.0000	18,383.0000	(1.358)	0	0	0
01/07/2005	JN05	2005/11/03	8.00	Call	Option on jNote	10,361.0000	10,440.0000	0.762	0	0	0
01/07/2005	JN10	2005/08/04			jNote	8.0000	8.0320	0.400	0.0000	0.0000	0
01/07/2005	JN10	2005/08/04	8.00	Put	Option on jNote	11,459.0000	10,213.0000	(10.874)	0	0	0
01/07/2005	JN10	2005/08/04	8.00	Call	Option on jNote	11,457.0000	12,417.0000	8.379	0	0	0
01/07/2005	JN10	2005/11/03			jNote	8.0410	8.0770	0.448	0.0000	0.0000	0
01/07/2005	JN10	2005/11/03	8.00	Call	Option on jNote	23,834.0000	25,026.0000	5.001	0	0	0
01/07/2005	JN10	2005/11/03	8.00	Put	Option on jNote	21,016.0000	19,735.0000	(6.095)	0	0	0
01/07/2005	JROD	2005/07/29			jRod	6.7120	6.5570	(2.309)	0.0000	0.0000	0
01/07/2005	JROD	2005/08/31			jRod	6.8100	6.6540	(2.291)	0.0000	0.0000	0
01/07/2005	JROD	2005/09/30			jRod	6.8800	6.7290	(2.195)	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
01/07/2005	JROD	2005/10/31			jRod	6.8250	6.7590	(0.967)	0.0000	0.0000	0
01/07/2005	JROD	2005/11/30			jRod	6.8280	6.7740	(0.791)	0.0000	0.0000	0
01/07/2005	JROD	2005/12/30			jRod	6.8330	6.7910	(0.615)	0.0000	0.0000	0
01/07/2005	JROD	2006/01/31			jRod	6.8130	6.7900	(0.338)	0.0000	0.0000	0
01/07/2005	JROD	2006/02/28			jRod	6.8330	6.8100	(0.337)	0.0000	0.0000	0
01/07/2005	JROD	2006/03/31			jRod	6.8670	6.8400	(0.393)	0.0000	0.0000	0
01/07/2005	JROD	2006/04/28			jRod	6.8620	6.8380	(0.350)	0.0000	0.0000	0
01/07/2005	JROD	2006/05/31			jRod	6.8970	6.8670	(0.435)	0.0000	0.0000	0
01/07/2005	R152	2005/08/04			Bond Future	7.0440	7.0480	0.057	0.0000	0.0000	0
01/07/2005	R152	2005/08/04	7.75	Call	Option on Bond Future	3,888.0000	3,865.0000	(0.592)	0	0	0
01/07/2005	R152	2005/08/04	7.75	Put	Option on Bond Future	4.0000	3.0000	(25.000)	0	0	0
01/07/2005	R152	2005/11/03			Bond Future	7.0670	7.0770	0.142	0.0000	0.0000	0
01/07/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	423.0000	410.0000	(3.073)	0	0	0
01/07/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	1,412.0000	1,430.0000	1.275	0	0	0
01/07/2005	R153	2005/08/04			Bond Future	7.5850	7.6360	0.672	0.0000	0.0000	1
01/07/2005	R153	2005/08/04	8.75	Call	Option on Bond Future	53,380.0000	51,006.0000	(4.447)	0	0	0
01/07/2005	R153	2005/08/04	9.25	Put	Option on Bond Future	9.0000	10.0000	11.111	0	0	0
01/07/2005	R153	2005/08/04	8.75	Put	Option on Bond Future	114.0000	135.0000	18.421	0	0	0
01/07/2005	R153	2005/08/04	8.25	Put	Option on Bond Future	892.0000	1,057.0000	18.498	0	0	0
01/07/2005	R153	2005/08/04	7.75	Put	Option on Bond Future	5,062.0000	5,843.0000	15.429	0	0	0
01/07/2005	R153	2005/08/04	7.75	Call	Option on Bond Future	12,792.0000	11,177.0000	(12.625)	0	0	0
01/07/2005	R153	2005/08/04	8.25	Call	Option on Bond Future	31,667.0000	29,437.0000	(7.042)	0	0	0
01/07/2005	R153	2005/08/04	9.25	Call	Option on Bond Future	75,226.0000	72,832.0000	(3.182)	0	0	0
01/07/2005	R153	2005/08/04	9.00	Call	Option on Bond Future	64,348.0000	61,959.0000	(3.713)	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
01/07/2005	R153	2005/08/04	9.00	Put	Option on Bond Future	39.0000	46.0000	17.949	0	0	0
01/07/2005	R153	2005/11/03			Bond Future	7.6400	7.6950	0.720	0.0000	0.0000	0
01/07/2005	R153	2005/11/03	8.50	Call	Option on Bond Future	41,761.0000	39,705.0000	(4.923)	0	0	0
01/07/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	12,285.0000	13,344.0000	8.620	0	0	0
01/07/2005	R153	2005/11/03	8.00	Put	Option on Bond Future	8,452.0000	9,239.0000	9.311	0	0	0
01/07/2005	R153	2005/11/03	8.00	Call	Option on Bond Future	24,444.0000	22,771.0000	(6.844)	0	0	0
01/07/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	17,200.0000	15,799.0000	(8.145)	0	0	0
01/07/2005	R153	2005/11/03	8.50	Put	Option on Bond Future	3,999.0000	4,403.0000	10.103	0	0	0
01/07/2005	R157	2005/08/04			Bond Future	8.0150	8.0810	0.823	0.0000	0.0000	1
01/07/2005	R157	2005/08/04	8.00	Call	Option on Bond Future	14,205.0000	11,411.0000	(19.669)	0	0	0
01/07/2005	R157	2005/08/04	7.75	Put	Option on Bond Future	28,594.0000	32,681.0000	14.293	0	0	0
01/07/2005	R157	2005/08/04	7.75	Call	Option on Bond Future	5,790.0000	4,277.0000	(26.131)	0	0	200
01/07/2005	R157	2005/08/04	8.75	Call	Option on Bond Future	61,832.0000	56,558.0000	(8.530)	0	0	0
01/07/2005	R157	2005/08/04	9.00	Put	Option on Bond Future	415.0000	535.0000	28.916	0	0	500
01/07/2005	R157	2005/08/04	9.00	Call	Option on Bond Future	80,839.0000	75,359.0000	(6.779)	0	0	0
01/07/2005	R157	2005/08/04	8.75	Put	Option on Bond Future	1,193.0000	1,519.0000	27.326	0	0	400
01/07/2005	R157	2005/08/04	8.25	Call	Option on Bond Future	27,151.0000	23,158.0000	(14.707)	0	0	0
01/07/2005	R157	2005/08/04	9.25	Call	Option on Bond Future	99,940.0000	94,381.0000	(5.562)	0	0	0
01/07/2005	R157	2005/08/04	9.25	Put	Option on Bond Future	140.0000	181.0000	29.286	0	0	100
01/07/2005	R157	2005/08/04	8.00	Put	Option on Bond Future	15,482.0000	18,288.0000	18.124	0	0	0
01/07/2005	R157	2005/08/04	8.25	Put	Option on Bond Future	7,352.0000	8,959.0000	21.858	0	0	200
01/07/2005	R157	2005/11/03			Bond Future	8.0540	8.1230	0.857	0.0000	0.0000	0
01/07/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	25,129.0000	22,351.0000	(11.055)	0	0	0
01/07/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	29,627.0000	32,569.0000	9.930	0	0	0
01/07/2005	R186	2005/08/04			Bond Future	7.6310	7.6860	0.721	0.0000	0.0000	0
01/07/2005	R186	2005/08/04	7.25	Call	Option on Bond Future	4,057.0000	2,902.0000	(28.469)	0	0	0
01/07/2005	R186	2005/08/04	7.25	Put	Option on Bond Future	54,386.0000	60,259.0000	10.799	0	0	0
01/07/2005	R186	2005/11/03			Bond Future	7.6450	7.7020	0.746	0.0000	0.0000	0
01/07/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	69,654.0000	74,629.0000	7.142	0	0	0
01/07/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	17,861.0000	15,613.0000	(12.586)	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
01/07/2005	R194	2005/08/04			Bond Future	7.2850	7.3320	0.645	0.0000	0.0000	0
01/07/2005	R194	2005/08/04	7.50	Put	Option on Bond Future	2,154.0000	2,469.0000	14.624	0	0	0
01/07/2005	R194	2005/08/04	7.50	Call	Option on Bond Future	7,268.0000	6,463.0000	(11.076)	0	0	0
01/07/2005	R194	2005/11/03			Bond Future	7.3160	7.3690	0.724	0.0000	0.0000	0
01/07/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	9,946.0000	9,258.0000	(6.917)	0	0	0
01/07/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	5,968.0000	6,428.0000	7.708	0	0	0
01/07/2005	R201	2005/08/04			Bond Future	8.0560	8.1210	0.807	0.0000	0.0000	0
01/07/2005	R201	2005/08/04	8.00	Put	Option on Bond Future	13,007.0000	15,365.0000	18.129	0	0	0
01/07/2005	R201	2005/08/04	8.00	Call	Option on Bond Future	9,258.0000	7,287.0000	(21.290)	0	0	0
01/07/2005	R201	2005/11/03			Bond Future	8.0940	8.1620	0.840	0.0000	0.0000	0
01/07/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	24,315.0000	26,685.0000	9.747	0	0	0
01/07/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	18,149.0000	16,088.0000	(11.356)	0	0	0
01/07/2005	R203	2005/08/04			Bond Future	8.0630	8.1280	0.806	0.0000	0.0000	0
01/07/2005	R203	2005/08/04	8.00	Put	Option on Bond Future	16,151.0000	18,859.0000	16.767	0	0	0
01/07/2005	R203	2005/08/04	8.00	Call	Option on Bond Future	11,277.0000	8,990.0000	(20.280)	0	0	0
01/07/2005	R203	2005/11/03			Bond Future	8.0960	8.1640	0.840	0.0000	0.0000	0
01/07/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	22,499.0000	20,073.0000	(10.783)	0	0	0
01/07/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	29,821.0000	32,538.0000	9.111	0	0	0
01/07/2005	R204	2005/08/04			Bond Future	8.0520	8.1230	0.882	0.0000	0.0000	0
01/07/2005	R204	2005/08/04	8.25	Call	Option on Bond Future	23,837.0000	19,951.0000	(16.302)	0	0	0
01/07/2005	R204	2005/08/04	8.25	Put	Option on Bond Future	8,026.0000	9,850.0000	22.726	0	0	0
01/07/2005	R204	2005/11/03			Bond Future	8.0820	8.1550	0.903	0.0000	0.0000	0
01/07/2005	R204	2005/11/03	8.25	Put	Option on Bond Future	21,832.0000	24,198.0000	10.837	0	0	0
01/07/2005	R204	2005/11/03	8.25	Call	Option on Bond Future	35,087.0000	31,663.0000	(9.759)	0	0	0
01/07/2005	R207	2005/08/04			Bond Future	8.0150	8.0880	0.911	0.0000	0.0000	0
01/07/2005	R207	2005/08/04	8.00	Put	Option on Bond Future	6,439.0000	9,940.0000	54.372	0	0	0
01/07/2005	R207	2005/08/04	8.00	Call	Option on Bond Future	5,225.0000	2,853.0000	(45.397)	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
01/07/2005	R207 2005/11/03			Bond Future	8.0400	8.1150	0.933	0.0000	0.0000	0
01/07/2005	R207 2005/11/03	8.00	Call	Option on Bond Future	9,700.0000	7,160.0000	(26.186)	0	0	0
01/07/2005	R207 2005/11/03	8.00	Put	Option on Bond Future	12,903.0000	16,329.0000	26.552	0	0	0

Grand Total: **1,919**