



# Derivatives High/Low Report

High/Low for 04/07/2005

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
04/07/2005	GOVI 2005/08/04			jGovi	222.6420	222.1810	(0.207)	0.0000	0.0000	17
04/07/2005	GOVI 2005/08/04	224.00	Call	jGovi	24,684.0000	21,363.0000	(13.454)	0	0	0
04/07/2005	GOVI 2005/08/04	224.00	Put	jGovi	38,264.0000	39,553.0000	3.369	0	0	0
04/07/2005	GOVI 2005/11/03			jGovi	226.5320	226.0530	(0.211)	0.0000	0.0000	0
04/07/2005	GOVI 2005/11/03	228.00	Call	jGovi	27,778.0000	25,314.0000	(8.870)	0	0	0
04/07/2005	GOVI 2005/11/03	228.00	Put	jGovi	42,458.0000	44,784.0000	5.478	0	0	0
04/07/2005	J152 2006/02/28			jSwap	7.1210	7.1220	0.014	0.0000	0.0000	0
04/07/2005	J153 2010/08/31			jSwap	7.6220	7.6870	0.853	0.0000	0.0000	0
04/07/2005	J157 2015/09/15			jSwap	8.0800	8.1060	0.322	0.0000	0.0000	0
04/07/2005	J186 2026/12/21			jSwap	7.6270	7.6630	0.472	0.0000	0.0000	0
04/07/2005	J194 2008/02/28			jSwap	7.3440	7.3970	0.722	0.0000	0.0000	0
04/07/2005	J201 2014/12/22			jSwap	8.1010	8.1190	0.222	0.0000	0.0000	0
04/07/2005	J203 2017/09/15			jSwap	8.0860	8.1140	0.346	0.0000	0.0000	0
04/07/2005	J204 2018/12/21			jSwap	8.0990	8.1280	0.358	0.0000	0.0000	0
04/07/2005	J207 2020/01/15			jSwap	8.0280	8.0560	0.349	0.0000	0.0000	0

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04/07/2005	JBAR	2005/03/16			jBar	6.9540	6.9540	-	0.0000	0.0000	0
04/07/2005	JFRA	2005/08/04			jFra	6.9320	6.9440	0.173	0.0000	0.0000	0
04/07/2005	JFRA	2005/08/04	7.25	Put	Option on jFra	804.0000	773.0000	(3.856)	0	0	0
04/07/2005	JFRA	2005/08/04	7.25	Call	Option on jFra	25.0000	23.0000	(8.000)	0	0	0
04/07/2005	JFRA	2005/11/03			jFra	6.7010	6.7680	1.000	0.0000	0.0000	0
04/07/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	1,518.0000	1,383.0000	(8.893)	0	0	0
04/07/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	172.0000	201.0000	16.860	0	0	0
04/07/2005	JFRA	2006/02/02			jFra	6.7630	6.8200	0.843	0.0000	0.0000	0
04/07/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	573.0000	613.0000	6.981	0	0	0
04/07/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,767.0000	1,668.0000	(5.603)	0	0	0
04/07/2005	JFRA	2006/05/04			jFra	6.8790	6.9560	1.119	0.0000	0.0000	0
04/07/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,240.0000	1,323.0000	6.694	0	0	0
04/07/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	1,537.0000	1,431.0000	(6.897)	0	0	0
04/07/2005	JFRA	2006/08/03			jFra	7.0930	7.1740	1.142	0.0000	0.0000	0
04/07/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	1,762.0000	1,861.0000	5.619	0	0	0
04/07/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	1,534.0000	1,435.0000	(6.454)	0	0	0
04/07/2005	JFRA	2006/11/02			jFra	7.3390	7.4030	0.872	0.0000	0.0000	0
04/07/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,300.0000	2,385.0000	3.696	0	0	0
04/07/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	1,470.0000	1,398.0000	(4.898)	0	0	0
04/07/2005	JFRA	2007/02/01			jFra	7.5900	7.6860	1.265	0.0000	0.0000	500
04/07/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	2,118.0000	2,237.0000	5.619	0	0	0
04/07/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,898.0000	1,782.0000	(6.112)	0	0	0
04/07/2005	JFRA	2007/05/03			jFra	7.7960	7.8850	1.142	0.0000	0.0000	0
04/07/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	2,689.0000	2,805.0000	4.314	0	0	0
04/07/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,965.0000	1,863.0000	(5.191)	0	0	0
04/07/2005	JFRA	2007/08/02			jFra	7.9630	8.0010	0.477	0.0000	0.0000	0

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04/07/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	3,345.0000	3,392.0000	1.405	0	0	0
04/07/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	2,213.0000	2,168.0000	(2.033)	0	0	0
04/07/2005	JFRA	2007/11/01			jFra	8.0840	8.1410	0.705	0.0000	0.0000	0
04/07/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	2,455.0000	2,386.0000	(2.811)	0	0	0
04/07/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	3,989.0000	4,070.0000	2.031	0	0	0
04/07/2005	JN02	2005/08/04			jNote	7.1230	7.1900	0.941	0.0000	0.0000	0
04/07/2005	JN02	2005/08/04	7.50	Call	Option on jNote	762.0000	911.0000	19.554	0	0	0
04/07/2005	JN02	2005/08/04	7.50	Put	Option on jNote	7,729.0000	6,637.0000	(14.129)	0	0	0
04/07/2005	JN02	2005/11/03			jNote	7.2470	7.3180	0.980	0.0000	0.0000	0
04/07/2005	JN02	2005/11/03	7.50	Call	Option on jNote	4,450.0000	4,898.0000	10.067	0	0	0
04/07/2005	JN02	2005/11/03	7.50	Put	Option on jNote	9,122.0000	8,257.0000	(9.483)	0	0	0
04/07/2005	JN05	2005/08/04			jNote	7.7310	7.8180	1.125	0.0000	0.0000	0
04/07/2005	JN05	2005/08/04	8.00	Call	Option on jNote	2,875.0000	3,659.0000	27.270	0	0	0
04/07/2005	JN05	2005/08/04	8.00	Put	Option on jNote	14,027.0000	11,191.0000	(20.218)	0	0	0
04/07/2005	JN05	2005/11/03			jNote	7.8080	7.9000	1.178	0.0000	0.0000	0
04/07/2005	JN05	2005/11/03	8.00	Call	Option on jNote	10,440.0000	11,892.0000	13.908	0	0	0
04/07/2005	JN05	2005/11/03	8.00	Put	Option on jNote	18,383.0000	16,022.0000	(12.843)	0	0	0
04/07/2005	JN10	2005/08/04			jNote	8.0320	8.0850	0.660	0.0000	0.0000	0
04/07/2005	JN10	2005/08/04	8.00	Put	Option on jNote	10,213.0000	8,084.0000	(20.846)	0	0	0
04/07/2005	JN10	2005/08/04	8.00	Call	Option on jNote	12,417.0000	13,922.0000	12.120	0	0	0
04/07/2005	JN10	2005/11/03			jNote	8.0770	8.1280	0.631	0.0000	0.0000	0
04/07/2005	JN10	2005/11/03	8.00	Call	Option on jNote	25,026.0000	26,634.0000	6.425	0	0	0
04/07/2005	JN10	2005/11/03	8.00	Put	Option on jNote	19,735.0000	17,867.0000	(9.465)	0	0	0
04/07/2005	JROD	2005/07/29			jRod	6.5570	6.7000	2.181	0.0000	0.0000	0
04/07/2005	JROD	2005/08/31			jRod	6.6540	6.7960	2.134	0.0000	0.0000	0
04/07/2005	JROD	2005/09/30			jRod	6.7290	6.8720	2.125	0.0000	0.0000	0

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04/07/2005	JROD	2005/10/31			jRod	6.7590	6.8300	1.050	0.0000	0.0000	0
04/07/2005	JROD	2005/11/30			jRod	6.7740	6.8460	1.063	0.0000	0.0000	0
04/07/2005	JROD	2005/12/30			jRod	6.7910	6.8640	1.075	0.0000	0.0000	0
04/07/2005	JROD	2006/01/31			jRod	6.7900	6.8380	0.707	0.0000	0.0000	0
04/07/2005	JROD	2006/02/28			jRod	6.8100	6.8590	0.720	0.0000	0.0000	0
04/07/2005	JROD	2006/03/31			jRod	6.8400	6.8900	0.731	0.0000	0.0000	0
04/07/2005	JROD	2006/04/28			jRod	6.8380	6.8750	0.541	0.0000	0.0000	0
04/07/2005	JROD	2006/05/31			jRod	6.8670	6.9040	0.539	0.0000	0.0000	0
04/07/2005	R152	2005/08/04			Bond Future	7.0480	7.0530	0.071	0.0000	0.0000	0
04/07/2005	R152	2005/08/04	7.75	Call	Option on Bond Future	3,865.0000	3,837.0000	(0.724)	0	0	0
04/07/2005	R152	2005/08/04	7.75	Put	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
04/07/2005	R152	2005/11/03			Bond Future	7.0770	7.0880	0.155	0.0000	0.0000	0
04/07/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	410.0000	391.0000	(4.634)	0	0	0
04/07/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	1,430.0000	1,445.0000	1.049	0	0	0
04/07/2005	R153	2005/08/04			Bond Future	7.6360	7.7060	0.917	0.0000	0.0000	1
04/07/2005	R153	2005/08/04	8.75	Call	Option on Bond Future	51,006.0000	47,737.0000	(6.409)	0	0	0
04/07/2005	R153	2005/08/04	9.25	Put	Option on Bond Future	10.0000	9.0000	(10.000)	0	0	0
04/07/2005	R153	2005/08/04	8.75	Put	Option on Bond Future	135.0000	145.0000	7.407	0	0	0
04/07/2005	R153	2005/08/04	8.25	Put	Option on Bond Future	1,057.0000	1,222.0000	15.610	0	0	0
04/07/2005	R153	2005/08/04	7.75	Put	Option on Bond Future	5,843.0000	6,870.0000	17.577	0	0	0
04/07/2005	R153	2005/08/04	7.75	Call	Option on Bond Future	11,177.0000	8,925.0000	(20.149)	0	0	0
04/07/2005	R153	2005/08/04	8.25	Call	Option on Bond Future	29,437.0000	26,323.0000	(10.579)	0	0	0
04/07/2005	R153	2005/08/04	9.00	Call	Option on Bond Future	61,959.0000	58,680.0000	(5.292)	0	0	0
04/07/2005	R153	2005/08/04	9.00	Put	Option on Bond Future	46.0000	46.0000	-	0	0	0

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04/07/2005	R153	2005/08/04	9.25	Call	Option on Bond Future	72,832.0000	69,553.0000	(4.502)	0	0	0
04/07/2005	R153	2005/11/03			Bond Future	7.6950	7.7520	0.741	0.0000	0.0000	0
04/07/2005	R153	2005/11/03	8.50	Call	Option on Bond Future	39,705.0000	37,523.0000	(5.496)	0	0	0
04/07/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	13,344.0000	14,393.0000	7.861	0	0	0
04/07/2005	R153	2005/11/03	8.00	Put	Option on Bond Future	9,239.0000	9,998.0000	8.215	0	0	0
04/07/2005	R153	2005/11/03	8.00	Call	Option on Bond Future	22,771.0000	20,986.0000	(7.839)	0	0	0
04/07/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	15,799.0000	14,304.0000	(9.463)	0	0	0
04/07/2005	R153	2005/11/03	8.50	Put	Option on Bond Future	4,403.0000	4,765.0000	8.222	0	0	0
04/07/2005	R157	2005/08/04			Bond Future	8.0810	8.1110	0.371	0.0000	0.0000	1
04/07/2005	R157	2005/08/04	8.00	Call	Option on Bond Future	11,411.0000	9,718.0000	(14.837)	0	0	0
04/07/2005	R157	2005/08/04	7.75	Call	Option on Bond Future	4,277.0000	3,327.0000	(22.212)	0	0	200
04/07/2005	R157	2005/08/04	8.00	Put	Option on Bond Future	18,288.0000	19,131.0000	4.610	0	0	0
04/07/2005	R157	2005/08/04	8.75	Call	Option on Bond Future	56,558.0000	53,953.0000	(4.606)	0	0	0
04/07/2005	R157	2005/08/04	9.00	Put	Option on Bond Future	535.0000	481.0000	(10.093)	0	0	500
04/07/2005	R157	2005/08/04	9.00	Call	Option on Bond Future	75,359.0000	72,770.0000	(3.436)	0	0	0
04/07/2005	R157	2005/08/04	8.75	Put	Option on Bond Future	1,519.0000	1,450.0000	(4.542)	0	0	400
04/07/2005	R157	2005/08/04	7.75	Put	Option on Bond Future	32,681.0000	34,266.0000	4.850	0	0	0
04/07/2005	R157	2005/08/04	8.25	Call	Option on Bond Future	23,158.0000	20,893.0000	(9.781)	0	0	0
04/07/2005	R157	2005/08/04	9.25	Put	Option on Bond Future	181.0000	152.0000	(16.022)	0	0	100
04/07/2005	R157	2005/08/04	9.25	Call	Option on Bond Future	94,381.0000	91,817.0000	(2.717)	0	0	0
04/07/2005	R157	2005/08/04	8.25	Put	Option on Bond Future	8,959.0000	9,230.0000	3.025	0	0	200
04/07/2005	R157	2005/11/03			Bond Future	8.1230	8.1540	0.382	0.0000	0.0000	0
04/07/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	32,569.0000	33,673.0000	3.390	0	0	0
04/07/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	22,351.0000	20,896.0000	(6.510)	0	0	0
04/07/2005	R186	2005/08/04			Bond Future	7.6860	7.7220	0.468	0.0000	0.0000	0
04/07/2005	R186	2005/08/04	7.25	Call	Option on Bond Future	2,902.0000	1,999.0000	(31.116)	0	0	0
04/07/2005	R186	2005/08/04	7.25	Put	Option on Bond Future	60,259.0000	63,924.0000	6.082	0	0	0
04/07/2005	R186	2005/11/03			Bond Future	7.7020	7.7380	0.467	0.0000	0.0000	0
04/07/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	74,629.0000	77,562.0000	3.930	0	0	0
04/07/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	15,613.0000	14,016.0000	(10.229)	0	0	0

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04/07/2005	R194	2005/08/04			Bond Future	7.3320	7.3940	0.846	0.0000	0.0000	0
04/07/2005	R194	2005/08/04	7.50	Put	Option on Bond Future	2,469.0000	2,842.0000	15.107	0	0	0
04/07/2005	R194	2005/08/04	7.50	Call	Option on Bond Future	6,463.0000	5,359.0000	(17.082)	0	0	0
04/07/2005	R194	2005/11/03			Bond Future	7.3690	7.4390	0.950	0.0000	0.0000	0
04/07/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	9,258.0000	8,338.0000	(9.937)	0	0	0
04/07/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	6,428.0000	7,022.0000	9.241	0	0	0
04/07/2005	R201	2005/08/04			Bond Future	8.1210	8.1410	0.246	0.0000	0.0000	0
04/07/2005	R201	2005/08/04	8.00	Put	Option on Bond Future	15,365.0000	15,730.0000	2.376	0	0	0
04/07/2005	R201	2005/08/04	8.00	Call	Option on Bond Future	7,287.0000	6,324.0000	(13.215)	0	0	0
04/07/2005	R201	2005/11/03			Bond Future	8.1620	8.1830	0.257	0.0000	0.0000	0
04/07/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	26,685.0000	27,224.0000	2.020	0	0	0
04/07/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	16,088.0000	15,263.0000	(5.128)	0	0	0
04/07/2005	R203	2005/08/04			Bond Future	8.1280	8.1580	0.369	0.0000	0.0000	0
04/07/2005	R203	2005/08/04	8.00	Put	Option on Bond Future	18,859.0000	19,727.0000	4.603	0	0	0
04/07/2005	R203	2005/08/04	8.00	Call	Option on Bond Future	8,990.0000	7,563.0000	(15.873)	0	0	0
04/07/2005	R203	2005/11/03			Bond Future	8.1640	8.1950	0.380	0.0000	0.0000	0
04/07/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	20,073.0000	18,769.0000	(6.496)	0	0	0
04/07/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	32,538.0000	33,567.0000	3.162	0	0	0
04/07/2005	R204	2005/08/04			Bond Future	8.1230	8.1530	0.369	0.0000	0.0000	0
04/07/2005	R204	2005/08/04	8.25	Call	Option on Bond Future	19,951.0000	17,869.0000	(10.436)	0	0	0
04/07/2005	R204	2005/08/04	8.25	Put	Option on Bond Future	9,850.0000	10,167.0000	3.218	0	0	0
04/07/2005	R204	2005/11/03			Bond Future	8.1550	8.1860	0.380	0.0000	0.0000	0
04/07/2005	R204	2005/11/03	8.25	Put	Option on Bond Future	24,198.0000	24,966.0000	3.174	0	0	0
04/07/2005	R204	2005/11/03	8.25	Call	Option on Bond Future	31,663.0000	29,986.0000	(5.296)	0	0	0
04/07/2005	R207	2005/08/04			Bond Future	8.0880	8.1190	0.383	0.0000	0.0000	0
04/07/2005	R207	2005/08/04	8.00	Put	Option on Bond Future	9,940.0000	11,514.0000	15.835	0	0	0
04/07/2005	R207	2005/08/04	8.00	Call	Option on Bond Future	2,853.0000	1,947.0000	(31.756)	0	0	0

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04/07/2005	R207 2005/11/03			Bond Future	8.1150	8.1470	0.394	0.0000	0.0000	0
04/07/2005	R207 2005/11/03	8.00	Call	Option on Bond Future	7,160.0000	6,126.0000	(14.441)	0	0	0
04/07/2005	R207 2005/11/03	8.00	Put	Option on Bond Future	16,329.0000	17,825.0000	9.162	0	0	0

**Grand Total:** **1,919**