



Derivatives High/Low Report

High/Low for 12/08/2005

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
12/08/2005	GOVI 2005/11/03			jGovi	228.5490	229.0570	0.222	0.0000	0.0000	463
12/08/2005	GOVI 2005/11/03	228.00	Put	jGovi	25,849.0000	23,399.0000	(9.478)	0	0	0
12/08/2005	GOVI 2005/11/03	228.00	Call	jGovi	31,339.0000	33,969.0000	8.392	0	0	0
12/08/2005	GOVI 2006/02/02			jGovi	232.6710	233.2210	0.236	0.0000	0.0000	0
12/08/2005	GOVI 2006/02/02	230.00	Put	jGovi	20,355.0000	18,345.0000	(9.875)	0	0	0
12/08/2005	GOVI 2006/02/02	230.00	Call	jGovi	47,065.0000	50,555.0000	7.415	0	0	0
12/08/2005	J152 2006/02/28			jSwap	7.1370	7.1480	0.154	0.0000	0.0000	0
12/08/2005	J153 2010/08/31			jSwap	7.5060	7.4770	(0.386)	0.0000	0.0000	0
12/08/2005	J157 2015/09/15			jSwap	7.8640	7.8100	(0.687)	0.0000	0.0000	0
12/08/2005	J186 2026/12/21			jSwap	7.4620	7.4070	(0.737)	0.0000	0.0000	0
12/08/2005	J194 2008/02/28			jSwap	7.2670	7.2500	(0.234)	0.0000	0.0000	0
12/08/2005	J201 2014/12/22			jSwap	7.8290	7.7750	(0.690)	0.0000	0.0000	0
12/08/2005	J203 2017/09/15			jSwap	7.8550	7.8030	(0.662)	0.0000	0.0000	0
12/08/2005	J204 2018/12/21			jSwap	7.8600	7.8060	(0.687)	0.0000	0.0000	0
12/08/2005	J207 2020/01/15			jSwap	8.4620	8.4050	(0.674)	0.0000	0.0000	0

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12/08/2005	JBAR	2005/03/16			jBar	6.9930	7.0000	0.100	0.0000	0.0000	0
12/08/2005	JFRA	2005/11/03			jFra	6.7630	6.7730	0.148	0.0000	0.0000	0
12/08/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	124.0000	126.0000	1.613	0	0	0
12/08/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	1,318.0000	1,296.0000	(1.669)	0	0	0
12/08/2005	JFRA	2006/02/02			jFra	6.7480	6.7240	(0.356)	0.0000	0.0000	0
12/08/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	467.0000	447.0000	(4.283)	0	0	0
12/08/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,698.0000	1,736.0000	2.238	0	0	0
12/08/2005	JFRA	2006/05/04			jFra	6.8330	6.8220	(0.161)	0.0000	0.0000	0
12/08/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,093.0000	1,079.0000	(1.281)	0	0	0
12/08/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	1,503.0000	1,515.0000	0.798	0	0	0
12/08/2005	JFRA	2006/08/03			jFra	7.0010	6.9810	(0.286)	0.0000	0.0000	0
12/08/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	1,557.0000	1,580.0000	1.477	0	0	0
12/08/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	1,560.0000	1,533.0000	(1.731)	0	0	0
12/08/2005	JFRA	2006/11/02			jFra	7.1880	7.1580	(0.417)	0.0000	0.0000	0
12/08/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	1,556.0000	1,588.0000	2.057	0	0	0
12/08/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,016.0000	1,975.0000	(2.034)	0	0	0
12/08/2005	JFRA	2007/02/01			jFra	7.3810	7.3700	(0.149)	0.0000	0.0000	500
12/08/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	1,792.0000	1,778.0000	(0.781)	0	0	0
12/08/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	2,084.0000	2,096.0000	0.576	0	0	0
12/08/2005	JFRA	2007/05/03			jFra	7.5360	7.4100	(1.672)	0.0000	0.0000	0
12/08/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	2,282.0000	2,128.0000	(6.748)	0	0	0
12/08/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	2,194.0000	2,348.0000	7.019	0	0	0
12/08/2005	JFRA	2007/08/02			jFra	7.7320	7.7070	(0.323)	0.0000	0.0000	0
12/08/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	2,394.0000	2,421.0000	1.128	0	0	0
12/08/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	2,962.0000	2,927.0000	(1.182)	0	0	0
12/08/2005	JFRA	2007/11/01			jFra	7.8850	7.8200	(0.824)	0.0000	0.0000	0

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12/08/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	3,619.0000	3,524.0000	(2.625)	0	0	0
12/08/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	2,607.0000	2,683.0000	2.915	0	0	0
12/08/2005	JN02	2005/11/03			jNote	7.1340	7.1050	(0.407)	0.0000	0.0000	0
12/08/2005	JN02	2005/11/03	7.50	Put	Option on jNote	9,400.0000	9,746.0000	3.681	0	0	0
12/08/2005	JN02	2005/11/03	7.50	Call	Option on jNote	2,636.0000	2,450.0000	(7.056)	0	0	0
12/08/2005	JN02	2006/02/02			jNote	7.2770	7.2390	(0.522)	0.0000	0.0000	0
12/08/2005	JN02	2006/02/02	7.25	Put	Option on jNote	13,556.0000	13,878.0000	2.375	0	0	0
12/08/2005	JN02	2006/02/02	7.25	Call	Option on jNote	14,062.0000	13,669.0000	(2.795)	0	0	0
12/08/2005	JN05	2005/11/03			jNote	7.7070	7.6800	(0.350)	0.0000	0.0000	0
12/08/2005	JN05	2005/11/03	8.00	Put	Option on jNote	18,625.0000	19,324.0000	3.753	0	0	0
12/08/2005	JN05	2005/11/03	8.00	Call	Option on jNote	6,474.0000	6,045.0000	(6.627)	0	0	0
12/08/2005	JN05	2006/02/02			jNote	7.7900	7.7600	(0.385)	0.0000	0.0000	0
12/08/2005	JN05	2006/02/02	7.75	Put	Option on jNote	12,989.0000	13,564.0000	4.427	0	0	0
12/08/2005	JN05	2006/02/02	7.75	Call	Option on jNote	14,642.0000	13,976.0000	(4.549)	0	0	0
12/08/2005	JN10	2005/11/03			jNote	7.9130	7.8750	(0.480)	0.0000	0.0000	0
12/08/2005	JN10	2005/11/03	8.00	Call	Option on jNote	15,518.0000	14,281.0000	(7.971)	0	0	0
12/08/2005	JN10	2005/11/03	8.00	Put	Option on jNote	21,533.0000	22,936.0000	6.516	0	0	0
12/08/2005	JN10	2006/02/02			jNote	7.9550	7.9160	(0.490)	0.0000	0.0000	0
12/08/2005	JN10	2006/02/02	8.00	Call	Option on jNote	12,336.0000	11,105.0000	(9.979)	0	0	0
12/08/2005	JN10	2006/02/02	8.00	Put	Option on jNote	15,440.0000	16,905.0000	9.488	0	0	0
12/08/2005	JROD	2005/08/31			jRod	6.6860	6.5360	(2.243)	0.0000	0.0000	0
12/08/2005	JROD	2005/09/30			jRod	6.7810	6.6320	(2.197)	0.0000	0.0000	0
12/08/2005	JROD	2005/10/31			jRod	6.8850	6.7420	(2.077)	0.0000	0.0000	0
12/08/2005	JROD	2005/11/30			jRod	6.8480	6.7760	(1.051)	0.0000	0.0000	0

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12/08/2005	JROD	2005/12/30			jRod	6.8700	6.8040	(0.961)	0.0000	0.0000	0
12/08/2005	JROD	2006/01/31			jRod	6.8830	6.8240	(0.857)	0.0000	0.0000	0
12/08/2005	JROD	2006/02/28			jRod	6.8420	6.8050	(0.541)	0.0000	0.0000	0
12/08/2005	JROD	2006/03/31			jRod	6.8560	6.8220	(0.496)	0.0000	0.0000	0
12/08/2005	JROD	2006/04/28			jRod	6.8720	6.8400	(0.466)	0.0000	0.0000	0
12/08/2005	JROD	2006/05/31			jRod	6.8540	6.8300	(0.350)	0.0000	0.0000	0
12/08/2005	JROD	2006/06/30			jRod	6.8690	6.8470	(0.320)	0.0000	0.0000	0
12/08/2005	JROD	2006/07/31			jRod	6.8820	6.8620	(0.291)	0.0000	0.0000	0
12/08/2005	JROD	2006/08/31			jRod	6.8600	6.8450	(0.219)	0.0000	0.0000	0
12/08/2005	R152	2005/11/03			Bond Future	7.1570	7.1530	(0.056)	0.0000	0.0000	0
12/08/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	1,490.0000	1,477.0000	(0.872)	0	0	0
12/08/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	221.0000	220.0000	(0.452)	0	0	0
12/08/2005	R153	2005/11/03			Bond Future	7.5400	7.5100	(0.398)	0.0000	0.0000	303
12/08/2005	R153	2005/11/03	9.00	Call	Option on Bond Future	64,182.0000	65,459.0000	1.990	0	0	0
12/08/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	7,781.0000	7,224.0000	(7.158)	0	0	0
12/08/2005	R153	2005/11/03	9.00	Put	Option on Bond Future	661.0000	587.0000	(11.195)	661	661	5
12/08/2005	R153	2005/11/03	8.50	Put	Option on Bond Future	1,791.0000	1,616.0000	(9.771)	0	0	0
12/08/2005	R153	2005/11/03	8.50	Call	Option on Bond Future	44,044.0000	45,221.0000	2.672	0	0	0
12/08/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	17,187.0000	17,981.0000	4.620	0	0	0
12/08/2005	R153	2005/11/03	8.00	Put	Option on Bond Future	4,833.0000	4,443.0000	(8.070)	0	0	0
12/08/2005	R153	2005/11/03	8.00	Call	Option on Bond Future	25,317.0000	26,278.0000	3.796	0	0	0
12/08/2005	R153	2006/02/02			Bond Future	7.5690	7.5340	(0.462)	0.0000	0.0000	0
12/08/2005	R153	2006/02/02	7.50	Call	Option on Bond Future	15,162.0000	15,841.0000	4.478	0	0	0
12/08/2005	R153	2006/02/02	7.50	Put	Option on Bond Future	18,115.0000	17,297.0000	(4.516)	0	0	0

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12/08/2005	R157	2005/11/03			Bond Future	7.8800	7.8300	(0.635)	0.0000	0.0000	3
12/08/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	27,765.0000	30,144.0000	8.568	0	0	0
12/08/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	17,695.0000	15,849.0000	(10.432)	0	0	0
12/08/2005	R157	2006/02/02			Bond Future	7.9170	7.8570	(0.758)	0.0000	0.0000	0
12/08/2005	R157	2006/02/02	8.00	Put	Option on Bond Future	29,989.0000	27,696.0000	(7.646)	0	0	0
12/08/2005	R157	2006/02/02	8.00	Call	Option on Bond Future	36,796.0000	39,453.0000	7.221	0	0	0
12/08/2005	R186	2005/11/03			Bond Future	7.5250	7.4680	(0.757)	0.0000	0.0000	0
12/08/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	52,291.0000	47,271.0000	(9.600)	0	0	0
12/08/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	15,907.0000	18,304.0000	15.069	0	0	0
12/08/2005	R186	2006/02/02			Bond Future	7.5330	7.4750	(0.770)	0.0000	0.0000	0
12/08/2005	R186	2006/02/02	7.50	Put	Option on Bond Future	49,850.0000	46,090.0000	(7.543)	0	0	0
12/08/2005	R186	2006/02/02	7.50	Call	Option on Bond Future	45,596.0000	49,327.0000	8.183	0	0	0
12/08/2005	R194	2005/11/03			Bond Future	7.2640	7.2410	(0.317)	0.0000	0.0000	0
12/08/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	3,345.0000	3,141.0000	(6.099)	0	0	0
12/08/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	8,451.0000	8,746.0000	3.491	0	0	0
12/08/2005	R194	2006/02/02			Bond Future	7.2810	7.2550	(0.357)	0.0000	0.0000	0
12/08/2005	R194	2006/02/02	7.25	Put	Option on Bond Future	7,538.0000	7,262.0000	(3.661)	0	0	0
12/08/2005	R194	2006/02/02	7.25	Call	Option on Bond Future	6,935.0000	7,165.0000	3.317	0	0	0
12/08/2005	R201	2005/11/03			Bond Future	7.8730	7.8150	(0.737)	0.0000	0.0000	0
12/08/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	13,423.0000	11,784.0000	(12.210)	0	0	0
12/08/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	21,830.0000	24,058.0000	10.206	0	0	0
12/08/2005	R201	2006/02/02			Bond Future	7.9000	7.8400	(0.759)	0.0000	0.0000	0
12/08/2005	R201	2006/02/02	7.75	Put	Option on Bond Future	29,892.0000	27,711.0000	(7.296)	0	0	0
12/08/2005	R201	2006/02/02	7.75	Call	Option on Bond Future	20,071.0000	21,805.0000	8.639	0	0	0
12/08/2005	R203	2005/11/03			Bond Future	7.9100	7.8530	(0.721)	0.0000	0.0000	0
12/08/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	18,088.0000	16,097.0000	(11.007)	0	0	0
12/08/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	25,017.0000	27,447.0000	9.713	0	0	0

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12/08/2005	R203	2006/02/02			Bond Future	7.9360	7.8770	(0.743)	0.0000	0.0000	0
12/08/2005	R203	2006/02/02	8.00	Call	Option on Bond Future	33,916.0000	36,307.0000	7.050	0	0	0
12/08/2005	R203	2006/02/02	8.00	Put	Option on Bond Future	29,061.0000	26,948.0000	(7.271)	0	0	0
12/08/2005	R204	2005/11/03			Bond Future	7.9030	7.8460	(0.721)	0.0000	0.0000	0
12/08/2005	R204	2005/11/03	8.25	Call	Option on Bond Future	39,413.0000	42,582.0000	8.040	0	0	0
12/08/2005	R204	2005/11/03	8.25	Put	Option on Bond Future	11,764.0000	10,290.0000	(12.530)	0	0	0
12/08/2005	R204	2006/02/02			Bond Future	7.9240	7.8660	(0.732)	0.0000	0.0000	0
12/08/2005	R204	2006/02/02	8.00	Call	Option on Bond Future	35,947.0000	38,448.0000	6.957	0	0	0
12/08/2005	R204	2006/02/02	8.00	Put	Option on Bond Future	29,883.0000	27,723.0000	(7.228)	0	0	0
12/08/2005	R207	2005/11/03			Bond Future	7.8760	7.8180	(0.736)	0.0000	0.0000	0
12/08/2005	R207	2005/11/03	8.00	Put	Option on Bond Future	5,072.0000	3,640.0000	(28.233)	0	0	0
12/08/2005	R207	2005/11/03	8.00	Call	Option on Bond Future	15,098.0000	18,407.0000	21.917	0	0	0
12/08/2005	R207	2006/02/02			Bond Future	7.8950	7.8350	(0.760)	0.0000	0.0000	0
12/08/2005	R207	2006/02/02	8.00	Put	Option on Bond Future	9,297.0000	7,496.0000	(19.372)	0	0	0
12/08/2005	R207	2006/02/02	8.00	Call	Option on Bond Future	17,699.0000	20,747.0000	17.221	0	0	0

Grand Total: **1,274**