



Derivatives High/Low Report

High/Low for 09/09/2005

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
09/09/2005	GOVI 2005/11/03			jGovi	226.2310	226.5910	0.159	0.0000	0.0000	463
09/09/2005	GOVI 2005/11/03	228.00	Call	jGovi	15,382.0000	16,610.0000	7.983	0	0	0
09/09/2005	GOVI 2005/11/03	228.00	Put	jGovi	33,072.0000	30,700.0000	(7.172)	0	0	0
09/09/2005	GOVI 2006/02/02			jGovi	230.2780	230.6420	0.158	0.0000	0.0000	0
09/09/2005	GOVI 2006/02/02	230.00	Put	jGovi	27,763.0000	25,958.0000	(6.501)	0	0	0
09/09/2005	GOVI 2006/02/02	230.00	Call	jGovi	30,543.0000	32,378.0000	6.008	0	0	0
09/09/2005	J152 2006/02/28			jSwap	18.2340	18.2340	-	0.0000	0.0000	0
09/09/2005	J153 2010/08/31			jSwap	9.0830	9.0470	(0.396)	0.0000	0.0000	0
09/09/2005	J157 2015/09/15			jSwap	8.0400	8.0130	(0.336)	0.0000	0.0000	0
09/09/2005	J186 2026/12/21			jSwap	7.6760	7.6460	(0.391)	0.0000	0.0000	0
09/09/2005	J194 2008/02/28			jSwap	9.8410	9.8160	(0.254)	0.0000	0.0000	0
09/09/2005	J201 2014/12/22			jSwap	8.0060	7.9770	(0.362)	0.0000	0.0000	0
09/09/2005	J203 2017/09/15			jSwap	8.0010	7.9720	(0.362)	0.0000	0.0000	0
09/09/2005	J204 2018/12/21			jSwap	8.0170	7.9880	(0.362)	0.0000	0.0000	0
09/09/2005	J207 2020/01/15			jSwap	8.6370	8.6070	(0.347)	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
09/09/2005	JBAR	2005/03/16			jBar	7.0040	7.0040	-	0.0000	0.0000	0
09/09/2005	JFRA	2005/11/03			jFra	6.9810	6.9750	(0.086)	0.0000	0.0000	0
09/09/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	171.0000	164.0000	(4.094)	0	0	0
09/09/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	830.0000	838.0000	0.964	0	0	0
09/09/2005	JFRA	2006/02/02			jFra	6.8850	6.8750	(0.145)	0.0000	0.0000	0
09/09/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	503.0000	492.0000	(2.187)	0	0	0
09/09/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,398.0000	1,411.0000	0.930	0	0	0
09/09/2005	JFRA	2006/05/04			jFra	6.9830	6.9770	(0.086)	0.0000	0.0000	0
09/09/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	1,239.0000	1,244.0000	0.404	0	0	0
09/09/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,197.0000	1,187.0000	(0.835)	0	0	0
09/09/2005	JFRA	2006/08/03			jFra	7.1490	7.1130	(0.504)	0.0000	0.0000	0
09/09/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	1,320.0000	1,359.0000	2.955	0	0	0
09/09/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	1,685.0000	1,636.0000	(2.908)	0	0	0
09/09/2005	JFRA	2006/11/02			jFra	7.3600	7.3210	(0.530)	0.0000	0.0000	0
09/09/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	1,315.0000	1,353.0000	2.890	0	0	0
09/09/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,196.0000	2,139.0000	(2.596)	0	0	0
09/09/2005	JFRA	2007/02/01			jFra	7.5470	7.4830	(0.848)	0.0000	0.0000	500
09/09/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	1,941.0000	1,861.0000	(4.122)	0	0	0
09/09/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,826.0000	1,902.0000	4.162	0	0	0
09/09/2005	JFRA	2007/05/03			jFra	7.8010	7.8200	0.244	0.0000	0.0000	0
09/09/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	2,575.0000	2,599.0000	0.932	0	0	0
09/09/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,839.0000	1,816.0000	(1.251)	0	0	0
09/09/2005	JFRA	2007/08/02			jFra	7.8810	7.8790	(0.025)	0.0000	0.0000	0
09/09/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	2,176.0000	2,176.0000	-	0	0	0
09/09/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	3,108.0000	3,103.0000	(0.161)	0	0	0
09/09/2005	JFRA	2007/11/01			jFra	7.9810	7.9760	(0.063)	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
09/09/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	3,707.0000	3,697.0000	(0.270)	0	0	0
09/09/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	2,442.0000	2,446.0000	0.164	0	0	0
09/09/2005	JN02	2005/11/03			jNote	7.3090	7.2910	(0.246)	0.0000	0.0000	0
09/09/2005	JN02	2005/11/03	7.50	Put	Option on jNote	6,350.0000	6,523.0000	2.724	0	0	0
09/09/2005	JN02	2005/11/03	7.50	Call	Option on jNote	2,825.0000	2,667.0000	(5.593)	0	0	0
09/09/2005	JN02	2006/02/02			jNote	7.4370	7.4190	(0.242)	0.0000	0.0000	0
09/09/2005	JN02	2006/02/02	7.25	Call	Option on jNote	14,445.0000	14,224.0000	(1.530)	0	0	0
09/09/2005	JN02	2006/02/02	7.25	Put	Option on jNote	10,979.0000	11,091.0000	1.020	0	0	0
09/09/2005	JN05	2005/11/03			jNote	7.8730	7.8500	(0.292)	0.0000	0.0000	0
09/09/2005	JN05	2005/11/03	8.00	Call	Option on jNote	7,004.0000	6,542.0000	(6.596)	0	0	0
09/09/2005	JN05	2005/11/03	8.00	Put	Option on jNote	12,251.0000	12,742.0000	4.008	0	0	0
09/09/2005	JN05	2006/02/02			jNote	7.9580	7.9330	(0.314)	0.0000	0.0000	0
09/09/2005	JN05	2006/02/02	7.75	Put	Option on jNote	8,780.0000	9,155.0000	4.271	0	0	0
09/09/2005	JN05	2006/02/02	7.75	Call	Option on jNote	17,349.0000	16,697.0000	(3.758)	0	0	0
09/09/2005	JN10	2005/11/03			jNote	8.0690	8.0500	(0.235)	0.0000	0.0000	0
09/09/2005	JN10	2005/11/03	8.00	Call	Option on jNote	17,404.0000	16,574.0000	(4.769)	0	0	0
09/09/2005	JN10	2005/11/03	8.00	Put	Option on jNote	12,671.0000	13,141.0000	3.709	0	0	0
09/09/2005	JN10	2006/02/02			jNote	8.1090	8.0890	(0.247)	0.0000	0.0000	0
09/09/2005	JN10	2006/02/02	8.00	Call	Option on jNote	16,689.0000	15,858.0000	(4.979)	0	0	0
09/09/2005	JN10	2006/02/02	8.00	Put	Option on jNote	9,231.0000	9,764.0000	5.774	0	0	0
09/09/2005	JROD	2005/09/30			jRod	6.6930	6.5430	(2.241)	0.0000	0.0000	0
09/09/2005	JROD	2005/10/31			jRod	6.7950	6.6480	(2.163)	0.0000	0.0000	0
09/09/2005	JROD	2005/11/30			jRod	6.9010	6.7480	(2.217)	0.0000	0.0000	0
09/09/2005	JROD	2005/12/30			jRod	6.8680	6.7900	(1.136)	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
09/09/2005	JROD	2006/01/31			jRod	6.9200	6.8440	(1.098)	0.0000	0.0000	0
09/09/2005	JROD	2006/02/28			jRod	6.9740	6.8960	(1.118)	0.0000	0.0000	0
09/09/2005	JROD	2006/03/31			jRod	6.9310	6.8800	(0.736)	0.0000	0.0000	0
09/09/2005	JROD	2006/04/28			jRod	6.9700	6.9180	(0.746)	0.0000	0.0000	0
09/09/2005	JROD	2006/05/31			jRod	7.0180	6.9650	(0.755)	0.0000	0.0000	0
09/09/2005	JROD	2006/06/30			jRod	6.9790	6.9380	(0.587)	0.0000	0.0000	0
09/09/2005	JROD	2006/07/31			jRod	7.0140	6.9740	(0.570)	0.0000	0.0000	0
09/09/2005	JROD	2006/08/31			jRod	7.0540	7.0120	(0.595)	0.0000	0.0000	0
09/09/2005	R152	2005/11/03			Bond Future	7.2210	7.2150	(0.083)	0.0000	0.0000	0
09/09/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	1,569.0000	1,551.0000	(1.147)	0	0	0
09/09/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	101.0000	101.0000	-	0	0	0
09/09/2005	R153	2005/11/03			Bond Future	7.7670	7.7650	(0.026)	0.0000	0.0000	387
09/09/2005	R153	2005/11/03	9.00	Put	Option on Bond Future	468.0000	442.0000	(5.556)	0	0	5
09/09/2005	R153	2005/11/03	8.00	Call	Option on Bond Future	16,143.0000	16,118.0000	(0.155)	0	0	0
09/09/2005	R153	2005/11/03	8.00	Put	Option on Bond Future	5,823.0000	5,709.0000	(1.958)	0	0	0
09/09/2005	R153	2005/11/03	9.00	Call	Option on Bond Future	53,825.0000	53,888.0000	0.117	0	0	0
09/09/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	9,300.0000	9,258.0000	(0.452)	0	0	0
09/09/2005	R153	2005/11/03	8.50	Put	Option on Bond Future	1,720.0000	1,659.0000	(3.547)	0	0	0
09/09/2005	R153	2005/11/03	8.50	Call	Option on Bond Future	33,810.0000	33,838.0000	0.083	0	0	0
09/09/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	10,058.0000	9,926.0000	(1.312)	0	0	0
09/09/2005	R153	2006/02/02			Bond Future	7.8460	7.8070	(0.497)	0.0000	0.0000	0
09/09/2005	R153	2006/02/02	7.50	Call	Option on Bond Future	8,906.0000	9,455.0000	6.164	0	0	0
09/09/2005	R153	2006/02/02	7.50	Put	Option on Bond Future	23,624.0000	22,526.0000	(4.648)	0	0	0
09/09/2005	R157	2005/11/03			Bond Future	8.0870	8.0550	(0.396)	0.0000	0.0000	3

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
09/09/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	14,762.0000	15,809.0000	7.093	0	0	0
09/09/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	22,001.0000	20,391.0000	(7.318)	0	0	0
09/09/2005	R157	2006/02/02			Bond Future	8.1240	8.0920	(0.394)	0.0000	0.0000	0
09/09/2005	R157	2006/02/02	7.75	Call	Option on Bond Future	16,382.0000	17,206.0000	5.030	0	0	0
09/09/2005	R157	2006/02/02	7.75	Put	Option on Bond Future	47,110.0000	45,341.0000	(3.755)	0	0	0
09/09/2005	R157	2006/02/02	8.00	Call	Option on Bond Future	25,547.0000	26,649.0000	4.314	0	0	0
09/09/2005	R157	2006/02/02	8.00	Put	Option on Bond Future	35,631.0000	34,140.0000	(4.185)	0	0	0
09/09/2005	R186	2005/11/03			Bond Future	7.7400	7.7100	(0.388)	0.0000	0.0000	0
09/09/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	68,746.0000	65,460.0000	(4.780)	0	0	0
09/09/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	4,949.0000	5,436.0000	9.840	0	0	0
09/09/2005	R186	2006/02/02			Bond Future	7.7530	7.7220	(0.400)	0.0000	0.0000	0
09/09/2005	R186	2006/02/02	7.50	Call	Option on Bond Future	29,091.0000	30,520.0000	4.912	0	0	0
09/09/2005	R186	2006/02/02	7.50	Put	Option on Bond Future	61,174.0000	58,737.0000	(3.984)	0	0	0
09/09/2005	R194	2005/11/03			Bond Future	7.4900	7.4630	(0.360)	0.0000	0.0000	0
09/09/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	4,395.0000	4,075.0000	(7.281)	0	0	0
09/09/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	4,611.0000	4,874.0000	5.704	0	0	0
09/09/2005	R194	2006/02/02			Bond Future	7.5310	7.5000	(0.412)	0.0000	0.0000	0
09/09/2005	R194	2006/02/02	7.25	Put	Option on Bond Future	9,690.0000	9,298.0000	(4.045)	0	0	0
09/09/2005	R194	2006/02/02	7.25	Call	Option on Bond Future	4,245.0000	4,452.0000	4.876	0	0	0
09/09/2005	R201	2005/11/03			Bond Future	8.0640	8.0330	(0.384)	0.0000	0.0000	0
09/09/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	12,044.0000	12,875.0000	6.900	0	0	0
09/09/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	16,247.0000	15,045.0000	(7.398)	0	0	0
09/09/2005	R201	2006/02/02			Bond Future	8.0960	8.0640	(0.395)	0.0000	0.0000	0
09/09/2005	R201	2006/02/02	7.75	Call	Option on Bond Future	13,004.0000	13,675.0000	5.160	0	0	0
09/09/2005	R201	2006/02/02	7.75	Put	Option on Bond Future	35,481.0000	34,099.0000	(3.895)	0	0	0
09/09/2005	R203	2005/11/03			Bond Future	8.0710	8.0400	(0.384)	0.0000	0.0000	0
09/09/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	14,772.0000	15,726.0000	6.458	0	0	0
09/09/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	20,194.0000	18,786.0000	(6.972)	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
09/09/2005	R203	2006/02/02			Bond Future	8.1010	8.0690	(0.395)	0.0000	0.0000	0
09/09/2005	R203	2006/02/02	8.00	Call	Option on Bond Future	24,996.0000	26,046.0000	4.201	0	0	0
09/09/2005	R203	2006/02/02	8.00	Put	Option on Bond Future	32,596.0000	31,247.0000	(4.139)	0	0	0
09/09/2005	R204	2005/11/03			Bond Future	8.0690	8.0380	(0.384)	0.0000	0.0000	0
09/09/2005	R204	2005/11/03	8.25	Call	Option on Bond Future	26,662.0000	28,087.0000	5.345	0	0	0
09/09/2005	R204	2005/11/03	8.25	Put	Option on Bond Future	12,371.0000	11,320.0000	(8.496)	0	0	0
09/09/2005	R204	2006/02/02			Bond Future	8.0940	8.0630	(0.383)	0.0000	0.0000	0
09/09/2005	R204	2006/02/02	8.00	Call	Option on Bond Future	26,317.0000	27,393.0000	4.089	0	0	0
09/09/2005	R204	2006/02/02	8.00	Put	Option on Bond Future	33,749.0000	32,382.0000	(4.050)	0	0	0
09/09/2005	R207	2005/11/03			Bond Future	8.0500	8.0180	(0.398)	0.0000	0.0000	0
09/09/2005	R207	2005/11/03	8.00	Call	Option on Bond Future	5,652.0000	6,726.0000	19.002	0	0	0
09/09/2005	R207	2005/11/03	8.00	Put	Option on Bond Future	9,653.0000	8,170.0000	(15.363)	0	0	0
09/09/2005	R207	2006/02/02			Bond Future	8.0720	8.0400	(0.396)	0.0000	0.0000	0
09/09/2005	R207	2006/02/02	8.00	Put	Option on Bond Future	14,959.0000	13,520.0000	(9.620)	0	0	0
09/09/2005	R207	2006/02/02	8.00	Call	Option on Bond Future	9,256.0000	10,346.0000	11.776	0	0	0

Grand Total: **1,358**