



Derivatives High/Low Report

High/Low for 03/06/2005

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
03/06/2005	GOVI 2005/08/04			jGovi	220.3400	222.9850	1.200	0.0000	0.0000	17
03/06/2005	GOVI 2005/08/04	224.00	Put	jGovi	63,968.0000	49,334.0000	(22.877)	0	0	0
03/06/2005	GOVI 2005/08/04	224.00	Call	jGovi	27,368.0000	39,184.0000	43.175	0	0	0
03/06/2005	GOVI 2005/11/03			jGovi	224.1120	226.7770	1.189	0.0000	0.0000	0
03/06/2005	GOVI 2005/11/03	228.00	Call	jGovi	22,267.0000	34,030.0000	52.827	0	0	0
03/06/2005	GOVI 2005/11/03	228.00	Put	jGovi	61,147.0000	46,260.0000	(24.346)	0	0	0
03/06/2005	J152 2006/02/28			jSwap	7.0738	7.0419	(0.451)	0.0000	0.0000	0
03/06/2005	J153 2010/08/31			jSwap	8.0719	7.8501	(2.748)	0.0000	0.0000	0
03/06/2005	J157 2015/09/15			jSwap	8.4068	8.1606	(2.929)	0.0000	0.0000	0
03/06/2005	J186 2026/12/21			jSwap	8.1306	7.8897	(2.964)	0.0000	0.0000	0
03/06/2005	J194 2008/02/28			jSwap	7.5441	7.3922	(2.014)	0.0000	0.0000	0
03/06/2005	J201 2014/12/22			jSwap	8.3690	8.1341	(2.807)	0.0000	0.0000	0
03/06/2005	J203 2017/09/15			jSwap	8.3984	8.1394	(3.084)	0.0000	0.0000	0
03/06/2005	J204 2018/12/21			jSwap	8.3488	8.1039	(2.933)	0.0000	0.0000	0

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03/06/2005	JBAR	2005/03/16			jBar	6.9540	6.9540	-	0.0000	0.0000	0
03/06/2005	JFRA	2005/08/04			jFra	6.8680	6.8300	(0.553)	0.0000	0.0000	1,000
03/06/2005	JFRA	2005/08/04	7.25	Call	Option on jFra	66.0000	49.0000	(25.758)	0	0	0
03/06/2005	JFRA	2005/08/04	7.25	Put	Option on jFra	1,002.0000	1,078.0000	7.585	0	0	0
03/06/2005	JFRA	2005/11/03			jFra	6.7640	6.6940	(1.035)	0.0000	0.0000	1,000
03/06/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	1,508.0000	1,624.0000	7.692	0	0	0
03/06/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	317.0000	261.0000	(17.666)	0	0	0
03/06/2005	JFRA	2006/02/02			jFra	6.8920	6.7810	(1.611)	0.0000	0.0000	0
03/06/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	840.0000	716.0000	(14.762)	0	0	0
03/06/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,718.0000	1,866.0000	8.615	0	0	0
03/06/2005	JFRA	2006/05/04			jFra	7.1140	6.9670	(2.066)	0.0000	0.0000	0
03/06/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	1,380.0000	1,547.0000	12.101	0	0	0
03/06/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,659.0000	1,466.0000	(11.634)	0	0	0
03/06/2005	JFRA	2006/08/03			jFra	7.3650	7.2270	(1.874)	0.0000	0.0000	0
03/06/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	2,289.0000	2,076.0000	(9.305)	0	0	0
03/06/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	1,395.0000	1,520.0000	8.961	0	0	0
03/06/2005	JFRA	2006/11/02			jFra	7.6300	7.4500	(2.359)	0.0000	0.0000	750
03/06/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,868.0000	2,592.0000	(9.623)	0	0	0
03/06/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	1,327.0000	1,491.0000	12.359	0	0	0
03/06/2005	JFRA	2007/02/01			jFra	7.8900	7.7100	(2.281)	0.0000	0.0000	250
03/06/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,725.0000	1,910.0000	10.725	0	0	0
03/06/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	2,679.0000	2,423.0000	(9.556)	0	0	0
03/06/2005	JFRA	2007/05/03			jFra	8.0280	7.7590	(3.351)	0.0000	0.0000	0
03/06/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,973.0000	2,234.0000	13.229	0	0	0
03/06/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	3,264.0000	2,868.0000	(12.132)	0	0	0
03/06/2005	JFRA	2007/08/02			jFra	8.2090	7.9340	(3.350)	0.0000	0.0000	0

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03/06/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	2,206.0000	2,473.0000	12.103	0	0	0
03/06/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	3,938.0000	3,535.0000	(10.234)	0	0	0
03/06/2005	JFRA	2007/11/01			jFra	8.3130	7.9950	(3.825)	0.0000	0.0000	0
03/06/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	2,404.0000	2,753.0000	14.517	0	0	0
03/06/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	4,538.0000	4,054.0000	(10.665)	0	0	0
03/06/2005	JN02	2005/08/04			jNote	7.3000	7.1620	(1.890)	0.0000	0.0000	0
03/06/2005	JN02	2005/08/04	7.50	Put	Option on jNote	6,569.0000	8,225.0000	25.209	0	0	0
03/06/2005	JN02	2005/08/04	7.50	Call	Option on jNote	2,887.0000	1,979.0000	(31.451)	0	0	0
03/06/2005	JN02	2005/11/03			jNote	7.4650	7.2970	(2.251)	0.0000	0.0000	0
03/06/2005	JN02	2005/11/03	7.50	Call	Option on jNote	7,375.0000	5,915.0000	(19.797)	0	0	0
03/06/2005	JN02	2005/11/03	7.50	Put	Option on jNote	8,020.0000	9,660.0000	20.449	0	0	0
03/06/2005	JN05	2005/08/04			jNote	8.0560	7.8170	(2.967)	0.0000	0.0000	0
03/06/2005	JN05	2005/08/04	8.00	Call	Option on jNote	11,178.0000	6,793.0000	(39.229)	0	0	0
03/06/2005	JN05	2005/08/04	8.00	Put	Option on jNote	8,872.0000	14,372.0000	61.993	0	0	0
03/06/2005	JN05	2005/11/03			jNote	8.1670	7.9130	(3.110)	0.0000	0.0000	0
03/06/2005	JN05	2005/11/03	8.00	Put	Option on jNote	12,840.0000	18,235.0000	42.017	0	0	0
03/06/2005	JN05	2005/11/03	8.00	Call	Option on jNote	19,698.0000	14,641.0000	(25.673)	0	0	0
03/06/2005	JN10	2005/08/04			jNote	8.3760	8.1220	(3.032)	0.0000	0.0000	0
03/06/2005	JN10	2005/08/04	8.00	Put	Option on jNote	5,903.0000	12,107.0000	105.099	0	0	0
03/06/2005	JN10	2005/08/04	8.00	Call	Option on jNote	31,443.0000	20,479.0000	(34.869)	0	0	0
03/06/2005	JN10	2005/11/03			jNote	8.4330	8.1680	(3.142)	0.0000	0.0000	0
03/06/2005	JN10	2005/11/03	8.00	Put	Option on jNote	12,802.0000	20,389.0000	59.264	0	0	0
03/06/2005	JN10	2005/11/03	8.00	Call	Option on jNote	42,102.0000	31,880.0000	(24.279)	0	0	0
03/06/2005	JROD	2005/06/30			jRod	6.8610	6.8600	(0.015)	0.0000	0.0000	0
03/06/2005	JROD	2005/07/29			jRod	6.8640	6.8620	(0.029)	0.0000	0.0000	0

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03/06/2005	JROD	2005/08/31			jRod	6.9500	6.9450	(0.072)	0.0000	0.0000	0
03/06/2005	JROD	2005/09/30			jRod	6.9150	6.9130	(0.029)	0.0000	0.0000	0
03/06/2005	JROD	2005/10/31			jRod	6.8970	6.8940	(0.043)	0.0000	0.0000	0
03/06/2005	JROD	2005/11/30			jRod	6.9200	6.9180	(0.029)	0.0000	0.0000	0
03/06/2005	JROD	2005/12/30			jRod	6.9100	6.9080	(0.029)	0.0000	0.0000	0
03/06/2005	JROD	2006/01/31			jRod	6.9150	6.9110	(0.058)	0.0000	0.0000	0
03/06/2005	JROD	2006/02/28			jRod	6.9540	6.9470	(0.101)	0.0000	0.0000	0
03/06/2005	JROD	2006/03/31			jRod	6.9560	6.9490	(0.101)	0.0000	0.0000	0
03/06/2005	JROD	2006/04/28			jRod	6.9710	6.9620	(0.129)	0.0000	0.0000	0
03/06/2005	JROD	2006/05/31			jRod	7.0130	7.0010	(0.171)	0.0000	0.0000	0
03/06/2005	R152	2005/08/04			Bond Future	6.6610	6.5520	(1.636)	0.0000	0.0000	0
03/06/2005	R152	2005/08/04	7.75	Call	Option on Bond Future	6,008.0000	6,609.0000	10.003	0	0	0
03/06/2005	R152	2005/08/04	7.75	Put	Option on Bond Future	5.0000	2.0000	(60.000)	0	0	0
03/06/2005	R152	2005/11/03			Bond Future	6.5030	6.3500	(2.353)	0.0000	0.0000	0
03/06/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	1,434.0000	1,724.0000	20.223	0	0	0
03/06/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	663.0000	474.0000	(28.507)	0	0	0
03/06/2005	R153	2005/08/04			Bond Future	7.8650	7.6130	(3.204)	0.0000	0.0000	0
03/06/2005	R153	2005/08/04	8.25	Call	Option on Bond Future	21,985.0000	31,476.0000	43.170	0	0	0
03/06/2005	R153	2005/08/04	8.75	Call	Option on Bond Future	41,020.0000	52,252.0000	27.382	0	0	0
03/06/2005	R153	2005/08/04	9.00	Put	Option on Bond Future	303.0000	96.0000	(68.317)	0	0	0
03/06/2005	R153	2005/08/04	9.00	Call	Option on Bond Future	51,532.0000	63,088.0000	22.425	0	0	0
03/06/2005	R153	2005/08/04	8.75	Put	Option on Bond Future	834.0000	302.0000	(63.789)	0	0	0
03/06/2005	R153	2005/08/04	8.25	Put	Option on Bond Future	4,289.0000	2,016.0000	(52.996)	0	0	0

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03/06/2005	R153	2005/08/04	9.25	Put	Option on Bond Future	96.0000	26.0000	(72.917)	0	0	0
03/06/2005	R153	2005/08/04	9.25	Call	Option on Bond Future	62,234.0000	73,928.0000	18.790	0	0	0
03/06/2005	R153	2005/08/04	7.75	Put	Option on Bond Future	13,915.0000	8,193.0000	(41.121)	0	0	0
03/06/2005	R153	2005/08/04	7.75	Call	Option on Bond Future	8,565.0000	14,606.0000	70.531	0	0	0
03/06/2005	R153	2005/11/03			Bond Future	7.9310	7.6660	(3.341)	0.0000	0.0000	0
03/06/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	21,403.0000	15,506.0000	(27.552)	0	0	0
03/06/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	13,370.0000	19,257.0000	44.031	0	0	0
03/06/2005	R157	2005/08/04			Bond Future	8.3140	8.0670	(2.971)	0.0000	0.0000	1
03/06/2005	R157	2005/08/04	9.25	Call	Option on Bond Future	77,499.0000	96,880.0000	25.008	0	0	0
03/06/2005	R157	2005/08/04	9.00	Call	Option on Bond Future	60,381.0000	78,795.0000	30.496	0	0	0
03/06/2005	R157	2005/08/04	7.75	Put	Option on Bond Future	52,372.0000	36,940.0000	(29.466)	0	0	0
03/06/2005	R157	2005/08/04	7.75	Call	Option on Bond Future	4,445.0000	9,721.0000	118.695	0	0	200
03/06/2005	R157	2005/08/04	8.25	Put	Option on Bond Future	23,748.0000	14,947.0000	(37.060)	0	0	200
03/06/2005	R157	2005/08/04	9.00	Put	Option on Bond Future	5,079.0000	2,785.0000	(45.166)	0	0	500
03/06/2005	R157	2005/08/04	8.00	Call	Option on Bond Future	9,867.0000	18,397.0000	86.450	0	0	0
03/06/2005	R157	2005/08/04	8.00	Put	Option on Bond Future	36,267.0000	24,089.0000	(33.579)	0	0	0
03/06/2005	R157	2005/08/04	8.25	Call	Option on Bond Future	18,424.0000	30,331.0000	64.628	0	0	0
03/06/2005	R157	2005/08/04	8.75	Call	Option on Bond Future	44,343.0000	61,288.0000	38.213	0	0	0
03/06/2005	R157	2005/08/04	8.75	Put	Option on Bond Future	8,826.0000	5,063.0000	(42.635)	0	0	400
03/06/2005	R157	2005/08/04	9.25	Put	Option on Bond Future	2,821.0000	1,494.0000	(47.040)	0	0	100
03/06/2005	R157	2005/11/03			Bond Future	8.3720	8.1160	(3.058)	0.0000	0.0000	0
03/06/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	17,222.0000	26,478.0000	53.745	0	0	0
03/06/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	47,809.0000	36,117.0000	(24.456)	0	0	0
03/06/2005	R186	2005/08/04			Bond Future	7.8800	7.6450	(2.982)	0.0000	0.0000	0
03/06/2005	R186	2005/08/04	7.25	Put	Option on Bond Future	91,965.0000	70,620.0000	(23.210)	0	0	0
03/06/2005	R186	2005/08/04	7.25	Call	Option on Bond Future	10,281.0000	18,496.0000	79.905	0	0	0
03/06/2005	R186	2005/11/03			Bond Future	7.9040	7.6650	(3.024)	0.0000	0.0000	0
03/06/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	27,018.0000	38,710.0000	43.275	0	0	0
03/06/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	111,139.0000	93,045.0000	(16.281)	0	0	0
03/06/2005	R194	2005/08/04			Bond Future	7.4310	7.2100	(2.974)	0.0000	0.0000	0

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03/06/2005	R194	2005/08/04	7.50	Put	Option on Bond Future	5,198.0000	3,055.0000	(41.227)	0	0	0
03/06/2005	R194	2005/08/04	7.50	Call	Option on Bond Future	6,836.0000	9,961.0000	45.714	0	0	0
03/06/2005	R194	2005/11/03			Bond Future	7.4980	7.2560	(3.228)	0.0000	0.0000	0
03/06/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	9,026.0000	6,550.0000	(27.432)	0	0	0
03/06/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	9,069.0000	11,829.0000	30.433	0	0	0
03/06/2005	R201	2005/08/04			Bond Future	8.3650	8.1180	(2.953)	0.0000	0.0000	0
03/06/2005	R201	2005/08/04	8.00	Put	Option on Bond Future	30,017.0000	19,632.0000	(34.597)	0	0	0
03/06/2005	R201	2005/08/04	8.00	Call	Option on Bond Future	5,894.0000	11,753.0000	99.406	0	0	0
03/06/2005	R201	2005/11/03			Bond Future	8.4220	8.1670	(3.028)	0.0000	0.0000	0
03/06/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	12,343.0000	19,218.0000	55.700	0	0	0
03/06/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	39,660.0000	30,140.0000	(24.004)	0	0	0
03/06/2005	R203	2005/08/04			Bond Future	8.3590	8.1130	(2.943)	0.0000	0.0000	0
03/06/2005	R203	2005/08/04	8.00	Put	Option on Bond Future	35,120.0000	23,569.0000	(32.890)	0	0	0
03/06/2005	R203	2005/08/04	8.00	Call	Option on Bond Future	7,764.0000	14,849.0000	91.255	0	0	0
03/06/2005	R203	2005/11/03			Bond Future	8.4070	8.1540	(3.009)	0.0000	0.0000	0
03/06/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	46,641.0000	36,122.0000	(22.553)	0	0	0
03/06/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	16,080.0000	24,411.0000	51.810	0	0	0
03/06/2005	R204	2005/08/04			Bond Future	8.3480	8.1020	(2.947)	0.0000	0.0000	0
03/06/2005	R204	2005/08/04	8.25	Put	Option on Bond Future	23,707.0000	14,911.0000	(37.103)	0	0	0
03/06/2005	R204	2005/08/04	8.25	Call	Option on Bond Future	16,009.0000	26,696.0000	66.756	0	0	0
03/06/2005	R204	2005/11/03			Bond Future	8.3920	8.1400	(3.003)	0.0000	0.0000	0
03/06/2005	R204	2005/11/03	8.25	Put	Option on Bond Future	36,760.0000	28,004.0000	(23.819)	0	0	0
03/06/2005	R204	2005/11/03	8.25	Call	Option on Bond Future	25,744.0000	36,656.0000	42.387	0	0	0
Grand Total:											4,418