



Derivatives High/Low Report

High/Low for 09/06/2005

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
09/06/2005	GOVI 2005/08/04			jGovi	223.5240	222.6110	(0.408)	0.0000	0.0000	17
09/06/2005	GOVI 2005/08/04	224.00	Call	jGovi	40,336.0000	35,989.0000	(10.777)	0	0	0
09/06/2005	GOVI 2005/08/04	224.00	Put	jGovi	45,096.0000	49,879.0000	10.606	0	0	0
09/06/2005	GOVI 2005/11/03			jGovi	227.3510	226.4390	(0.401)	0.0000	0.0000	0
09/06/2005	GOVI 2005/11/03	228.00	Call	jGovi	36,288.0000	32,122.0000	(11.480)	0	0	0
09/06/2005	GOVI 2005/11/03	228.00	Put	jGovi	42,778.0000	47,732.0000	11.581	0	0	0
09/06/2005	J152 2006/02/28			jSwap	7.0443	7.0846	0.573	0.0000	0.0000	0
09/06/2005	J153 2010/08/31			jSwap	7.8053	7.8642	0.756	0.0000	0.0000	0
09/06/2005	J157 2015/09/15			jSwap	8.0562	8.1213	0.809	0.0000	0.0000	0
09/06/2005	J186 2026/12/21			jSwap	7.7640	7.8333	0.892	0.0000	0.0000	0
09/06/2005	J194 2008/02/28			jSwap	7.4199	7.4806	0.818	0.0000	0.0000	0
09/06/2005	J201 2014/12/22			jSwap	8.0286	8.0945	0.821	0.0000	0.0000	0
09/06/2005	J203 2017/09/15			jSwap	8.0414	8.1049	0.789	0.0000	0.0000	0
09/06/2005	J204 2018/12/21			jSwap	7.9797	8.0572	0.971	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
09/06/2005	JBAR	2005/03/16			jBar	6.9540	6.9540	-	0.0000	0.0000	0
09/06/2005	JFRA	2005/08/04			jFra	6.8350	6.8830	0.702	0.0000	0.0000	0
09/06/2005	JFRA	2005/08/04	7.25	Call	Option on jFra	41.0000	54.0000	31.707	0	0	0
09/06/2005	JFRA	2005/08/04	7.25	Put	Option on jFra	1,058.0000	953.0000	(9.924)	0	0	0
09/06/2005	JFRA	2005/11/03			jFra	6.6950	6.7870	1.374	0.0000	0.0000	0
09/06/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	1,605.0000	1,442.0000	(10.156)	0	0	0
09/06/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	244.0000	307.0000	25.820	0	0	0
09/06/2005	JFRA	2006/02/02			jFra	6.8300	6.9040	1.083	0.0000	0.0000	0
09/06/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,768.0000	1,661.0000	(6.052)	0	0	0
09/06/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	738.0000	813.0000	10.163	0	0	0
09/06/2005	JFRA	2006/05/04			jFra	7.0120	7.0540	0.599	0.0000	0.0000	0
09/06/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,502.0000	1,559.0000	3.795	0	0	0
09/06/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	1,472.0000	1,427.0000	(3.057)	0	0	0
09/06/2005	JFRA	2006/08/03			jFra	7.2530	7.2940	0.565	0.0000	0.0000	0
09/06/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	2,092.0000	2,150.0000	2.772	0	0	0
09/06/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	1,472.0000	1,430.0000	(2.853)	0	0	0
09/06/2005	JFRA	2006/11/02			jFra	7.5100	7.5100	-	0.0000	0.0000	0
09/06/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,665.0000	2,654.0000	(0.413)	0	0	0
09/06/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	1,417.0000	1,406.0000	(0.776)	0	0	0
09/06/2005	JFRA	2007/02/01			jFra	7.7500	7.7500	-	0.0000	0.0000	500
09/06/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	2,462.0000	2,455.0000	(0.284)	0	0	0
09/06/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,851.0000	1,844.0000	(0.378)	0	0	0
09/06/2005	JFRA	2007/05/03			jFra	7.8190	7.9650	1.867	0.0000	0.0000	0
09/06/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	2,933.0000	3,164.0000	7.876	0	0	0
09/06/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	2,154.0000	2,026.0000	(5.942)	0	0	0
09/06/2005	JFRA	2007/08/02			jFra	7.9700	8.1340	2.058	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
09/06/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	2,408.0000	2,292.0000	(4.817)	0	0	0
09/06/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	3,557.0000	3,840.0000	7.956	0	0	0
09/06/2005	JFRA	2007/11/01			jFra	8.0000	8.1410	1.763	0.0000	0.0000	0
09/06/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	4,021.0000	4,297.0000	6.864	0	0	0
09/06/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	2,707.0000	2,612.0000	(3.509)	0	0	0
09/06/2005	JN02	2005/08/04			jNote	7.1970	7.2520	0.764	0.0000	0.0000	0
09/06/2005	JN02	2005/08/04	7.50	Put	Option on jNote	7,582.0000	6,864.0000	(9.470)	0	0	0
09/06/2005	JN02	2005/08/04	7.50	Call	Option on jNote	1,982.0000	2,289.0000	15.489	0	0	0
09/06/2005	JN02	2005/11/03			jNote	7.3360	7.4050	0.941	0.0000	0.0000	0
09/06/2005	JN02	2005/11/03	7.50	Put	Option on jNote	9,062.0000	8,386.0000	(7.460)	0	0	0
09/06/2005	JN02	2005/11/03	7.50	Call	Option on jNote	6,037.0000	6,635.0000	9.906	0	0	0
09/06/2005	JN05	2005/08/04			jNote	7.7710	7.8350	0.824	0.0000	0.0000	0
09/06/2005	JN05	2005/08/04	8.00	Call	Option on jNote	5,616.0000	6,560.0000	16.809	0	0	0
09/06/2005	JN05	2005/08/04	8.00	Put	Option on jNote	15,100.0000	13,383.0000	(11.371)	0	0	0
09/06/2005	JN05	2005/11/03			jNote	7.8560	7.9220	0.840	0.0000	0.0000	0
09/06/2005	JN05	2005/11/03	8.00	Call	Option on jNote	13,181.0000	14,455.0000	9.665	0	0	0
09/06/2005	JN05	2005/11/03	8.00	Put	Option on jNote	19,130.0000	17,673.0000	(7.616)	0	0	0
09/06/2005	JN10	2005/08/04			jNote	8.0120	8.0810	0.861	0.0000	0.0000	0
09/06/2005	JN10	2005/08/04	8.00	Call	Option on jNote	15,679.0000	18,119.0000	15.562	0	0	0
09/06/2005	JN10	2005/08/04	8.00	Put	Option on jNote	14,854.0000	12,558.0000	(15.457)	0	0	0
09/06/2005	JN10	2005/11/03			jNote	8.0580	8.1260	0.844	0.0000	0.0000	0
09/06/2005	JN10	2005/11/03	8.00	Call	Option on jNote	27,361.0000	29,883.0000	9.217	0	0	0
09/06/2005	JN10	2005/11/03	8.00	Put	Option on jNote	23,380.0000	21,258.0000	(9.076)	0	0	0
09/06/2005	JROD	2005/06/30			jRod	6.8500	6.8460	(0.058)	0.0000	0.0000	0
09/06/2005	JROD	2005/07/29			jRod	6.8530	6.8460	(0.102)	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
09/06/2005	JROD	2005/08/31			jRod	6.9360	6.9330	(0.043)	0.0000	0.0000	0
09/06/2005	JROD	2005/09/30			jRod	6.9070	6.9060	(0.014)	0.0000	0.0000	0
09/06/2005	JROD	2005/10/31			jRod	6.8890	6.8850	(0.058)	0.0000	0.0000	0
09/06/2005	JROD	2005/11/30			jRod	6.9110	6.9010	(0.145)	0.0000	0.0000	0
09/06/2005	JROD	2005/12/30			jRod	6.9020	6.8910	(0.159)	0.0000	0.0000	0
09/06/2005	JROD	2006/01/31			jRod	6.9020	6.8880	(0.203)	0.0000	0.0000	0
09/06/2005	JROD	2006/02/28			jRod	6.9330	6.9160	(0.245)	0.0000	0.0000	0
09/06/2005	JROD	2006/03/31			jRod	6.9350	6.9200	(0.216)	0.0000	0.0000	0
09/06/2005	JROD	2006/04/28			jRod	6.9440	6.9270	(0.245)	0.0000	0.0000	0
09/06/2005	JROD	2006/05/31			jRod	6.9790	6.9590	(0.287)	0.0000	0.0000	0
09/06/2005	R152	2005/08/04			Bond Future	6.6280	6.6960	1.026	0.0000	0.0000	0
09/06/2005	R152	2005/08/04	7.75	Put	Option on Bond Future	2.0000	3.0000	50.000	0	0	0
09/06/2005	R152	2005/08/04	7.75	Call	Option on Bond Future	6,187.0000	5,812.0000	(6.061)	0	0	0
09/06/2005	R152	2005/11/03			Bond Future	6.4440	6.5380	1.459	0.0000	0.0000	0
09/06/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	553.0000	670.0000	21.157	0	0	0
09/06/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	1,509.0000	1,332.0000	(11.730)	0	0	0
09/06/2005	R153	2005/08/04			Bond Future	7.5860	7.6640	1.028	7.6800	7.6800	1
09/06/2005	R153	2005/08/04	8.75	Call	Option on Bond Future	53,415.0000	49,838.0000	(6.697)	0	0	0
09/06/2005	R153	2005/08/04	9.00	Put	Option on Bond Future	55.0000	83.0000	50.909	0	0	0
09/06/2005	R153	2005/08/04	9.00	Call	Option on Bond Future	64,316.0000	60,683.0000	(5.649)	0	0	0
09/06/2005	R153	2005/08/04	8.25	Call	Option on Bond Future	32,293.0000	29,114.0000	(9.844)	0	0	0
09/06/2005	R153	2005/08/04	8.25	Put	Option on Bond Future	1,565.0000	2,047.0000	30.799	0	0	0
09/06/2005	R153	2005/08/04	8.75	Put	Option on Bond Future	195.0000	280.0000	43.590	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
09/06/2005	R153	2005/08/04	9.25	Call	Option on Bond Future	75,184.0000	71,530.0000	(4.860)	0	0	0
09/06/2005	R153	2005/08/04	9.25	Put	Option on Bond Future	13.0000	21.0000	61.538	0	0	0
09/06/2005	R153	2005/08/04	7.75	Call	Option on Bond Future	14,852.0000	12,677.0000	(14.644)	0	0	0
09/06/2005	R153	2005/08/04	7.75	Put	Option on Bond Future	7,170.0000	8,657.0000	20.739	0	0	0
09/06/2005	R153	2005/11/03			Bond Future	7.6330	7.7140	1.061	0.0000	0.0000	0
09/06/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	19,675.0000	17,805.0000	(9.504)	0	0	0
09/06/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	14,446.0000	16,199.0000	12.135	0	0	0
09/06/2005	R157	2005/08/04			Bond Future	7.9880	8.0750	1.089	0.0000	0.0000	1
09/06/2005	R157	2005/08/04	8.00	Call	Option on Bond Future	20,815.0000	17,044.0000	(18.117)	0	0	0
09/06/2005	R157	2005/08/04	8.00	Put	Option on Bond Future	19,792.0000	23,414.0000	18.300	0	0	0
09/06/2005	R157	2005/08/04	9.25	Put	Option on Bond Future	938.0000	1,195.0000	27.399	0	0	100
09/06/2005	R157	2005/08/04	7.75	Call	Option on Bond Future	11,145.0000	8,644.0000	(22.441)	0	0	200
09/06/2005	R157	2005/08/04	7.75	Put	Option on Bond Future	31,649.0000	36,541.0000	15.457	0	0	0
09/06/2005	R157	2005/08/04	8.25	Call	Option on Bond Future	33,832.0000	28,874.0000	(14.655)	0	0	0
09/06/2005	R157	2005/08/04	8.25	Put	Option on Bond Future	11,733.0000	14,168.0000	20.753	0	0	200
09/06/2005	R157	2005/08/04	9.25	Call	Option on Bond Future	103,039.0000	95,903.0000	(6.926)	0	0	0
09/06/2005	R157	2005/08/04	9.00	Put	Option on Bond Future	1,856.0000	2,352.0000	26.724	0	0	500
09/06/2005	R157	2005/08/04	8.75	Put	Option on Bond Future	3,576.0000	4,470.0000	25.000	0	0	400
09/06/2005	R157	2005/08/04	9.00	Call	Option on Bond Future	84,581.0000	77,684.0000	(8.154)	0	0	0
09/06/2005	R157	2005/08/04	8.75	Call	Option on Bond Future	66,516.0000	60,017.0000	(9.771)	0	0	0
09/06/2005	R157	2005/11/03			Bond Future	8.0320	8.1210	1.108	0.0000	0.0000	0
09/06/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	31,876.0000	35,880.0000	12.561	0	0	0
09/06/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	29,207.0000	25,827.0000	(11.573)	0	0	0
09/06/2005	R186	2005/08/04			Bond Future	7.5580	7.6450	1.151	0.0000	0.0000	0
09/06/2005	R186	2005/08/04	7.25	Call	Option on Bond Future	21,384.0000	17,460.0000	(18.350)	0	0	0
09/06/2005	R186	2005/08/04	7.25	Put	Option on Bond Future	62,295.0000	69,584.0000	11.701	0	0	0
09/06/2005	R186	2005/11/03			Bond Future	7.5740	7.6620	1.162	0.0000	0.0000	0
09/06/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	86,376.0000	92,972.0000	7.636	0	0	0
09/06/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	43,666.0000	39,018.0000	(10.644)	0	0	0
09/06/2005	R194	2005/08/04			Bond Future	7.2950	7.3650	0.960	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
09/06/2005	R194	2005/08/04	7.50	Call	Option on Bond Future	8,379.0000	7,351.0000	(12.269)	0	0	0
09/06/2005	R194	2005/08/04	7.50	Put	Option on Bond Future	3,503.0000	4,143.0000	18.270	0	0	0
09/06/2005	R194	2005/11/03			Bond Future	7.3460	7.4200	1.007	0.0000	0.0000	0
09/06/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	7,213.0000	7,985.0000	10.703	0	0	0
09/06/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	10,541.0000	9,712.0000	(7.865)	0	0	0
09/06/2005	R201	2005/08/04			Bond Future	8.0440	8.1260	1.019	0.0000	0.0000	0
09/06/2005	R201	2005/08/04	8.00	Put	Option on Bond Future	16,220.0000	19,250.0000	18.681	0	0	0
09/06/2005	R201	2005/08/04	8.00	Call	Option on Bond Future	13,273.0000	10,839.0000	(18.338)	0	0	0
09/06/2005	R201	2005/11/03			Bond Future	8.0880	8.1710	1.026	0.0000	0.0000	0
09/06/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	26,835.0000	29,931.0000	11.537	0	0	0
09/06/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	21,061.0000	18,749.0000	(10.978)	0	0	0
09/06/2005	R203	2005/08/04			Bond Future	8.0350	8.1210	1.070	0.0000	0.0000	0
09/06/2005	R203	2005/08/04	8.00	Put	Option on Bond Future	19,679.0000	23,240.0000	18.095	0	0	0
09/06/2005	R203	2005/08/04	8.00	Call	Option on Bond Future	16,968.0000	13,908.0000	(18.034)	0	0	0
09/06/2005	R203	2005/11/03			Bond Future	8.0720	8.1600	1.090	0.0000	0.0000	0
09/06/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	27,037.0000	24,019.0000	(11.162)	0	0	0
09/06/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	32,535.0000	36,183.0000	11.213	0	0	0
09/06/2005	R204	2005/08/04			Bond Future	8.0240	8.1100	1.072	0.0000	0.0000	0
09/06/2005	R204	2005/08/04	8.25	Call	Option on Bond Future	30,032.0000	25,626.0000	(14.671)	0	0	0
09/06/2005	R204	2005/08/04	8.25	Put	Option on Bond Future	11,957.0000	14,483.0000	21.126	0	0	0
09/06/2005	R204	2005/11/03			Bond Future	8.0570	8.1450	1.092	0.0000	0.0000	0
09/06/2005	R204	2005/11/03	8.25	Put	Option on Bond Future	24,980.0000	27,988.0000	12.042	0	0	0
09/06/2005	R204	2005/11/03	8.25	Call	Option on Bond Future	40,228.0000	36,244.0000	(9.904)	0	0	0

Grand Total: **1,919**