



Derivatives High/Low Report

High/Low for 06/07/2005

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
06/07/2005	GOVI 2005/08/04			jGovi	221.8930	222.0970	0.092	0.0000	0.0000	17
06/07/2005	GOVI 2005/08/04	224.00	Call	jGovi	19,744.0000	20,084.0000	1.722	0	0	0
06/07/2005	GOVI 2005/08/04	224.00	Put	jGovi	40,814.0000	39,114.0000	(4.165)	0	0	0
06/07/2005	GOVI 2005/11/03			jGovi	225.7600	225.9670	0.092	0.0000	0.0000	0
06/07/2005	GOVI 2005/11/03	228.00	Put	jGovi	46,375.0000	45,013.0000	(2.937)	0	0	0
06/07/2005	GOVI 2005/11/03	228.00	Call	jGovi	23,975.0000	24,683.0000	2.953	0	0	0
06/07/2005	J152 2006/02/28			jSwap	7.1220	7.1280	0.084	0.0000	0.0000	0
06/07/2005	J153 2010/08/31			jSwap	7.6990	7.6850	(0.182)	0.0000	0.0000	0
06/07/2005	J157 2015/09/15			jSwap	8.1380	8.1160	(0.270)	0.0000	0.0000	0
06/07/2005	J186 2026/12/21			jSwap	7.7050	7.6850	(0.260)	0.0000	0.0000	0
06/07/2005	J194 2008/02/28			jSwap	7.4180	7.4040	(0.189)	0.0000	0.0000	0
06/07/2005	J201 2014/12/22			jSwap	8.1340	8.1180	(0.197)	0.0000	0.0000	0
06/07/2005	J203 2017/09/15			jSwap	8.1380	8.1180	(0.246)	0.0000	0.0000	0
06/07/2005	J204 2018/12/21			jSwap	8.1520	8.1260	(0.319)	0.0000	0.0000	0
06/07/2005	J207 2020/01/15			jSwap	8.0820	8.0550	(0.334)	0.0000	0.0000	0

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06/07/2005	JBAR	2005/03/16			jBar	6.9540	6.9540	-	0.0000	0.0000	0
06/07/2005	JFRA	2005/08/04			jFra	6.9480	6.9530	0.072	0.0000	0.0000	0
06/07/2005	JFRA	2005/08/04	7.25	Call	Option on jFra	22.0000	22.0000	-	0	0	0
06/07/2005	JFRA	2005/08/04	7.25	Put	Option on jFra	762.0000	750.0000	(1.575)	0	0	0
06/07/2005	JFRA	2005/11/03			jFra	6.7820	6.7860	0.059	0.0000	0.0000	0
06/07/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	207.0000	207.0000	-	0	0	0
06/07/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	1,354.0000	1,345.0000	(0.665)	0	0	0
06/07/2005	JFRA	2006/02/02			jFra	6.8220	6.8340	0.176	0.0000	0.0000	0
06/07/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	613.0000	621.0000	1.305	0	0	0
06/07/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,662.0000	1,641.0000	(1.264)	0	0	0
06/07/2005	JFRA	2006/05/04			jFra	6.9610	6.9660	0.072	0.0000	0.0000	0
06/07/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	1,422.0000	1,414.0000	(0.563)	0	0	0
06/07/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,327.0000	1,331.0000	0.301	0	0	0
06/07/2005	JFRA	2006/08/03			jFra	7.1860	7.1780	(0.111)	0.0000	0.0000	0
06/07/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	1,875.0000	1,862.0000	(0.693)	0	0	0
06/07/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	1,419.0000	1,426.0000	0.493	0	0	0
06/07/2005	JFRA	2006/11/02			jFra	7.4190	7.4000	(0.256)	0.0000	0.0000	0
06/07/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	1,380.0000	1,397.0000	1.232	0	0	0
06/07/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,406.0000	2,377.0000	(1.205)	0	0	0
06/07/2005	JFRA	2007/02/01			jFra	7.6600	7.7050	0.587	0.0000	0.0000	500
06/07/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,810.0000	1,757.0000	(2.928)	0	0	0
06/07/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	2,201.0000	2,258.0000	2.590	0	0	0
06/07/2005	JFRA	2007/05/03			jFra	7.8540	7.9200	0.840	0.0000	0.0000	0
06/07/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	2,760.0000	2,850.0000	3.261	0	0	0
06/07/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,895.0000	1,823.0000	(3.799)	0	0	0
06/07/2005	JFRA	2007/08/02			jFra	8.0710	7.9860	(1.053)	0.0000	0.0000	0

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06/07/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	2,093.0000	2,180.0000	4.157	0	0	0
06/07/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	3,489.0000	3,368.0000	(3.468)	0	0	0
06/07/2005	JFRA	2007/11/01			jFra	8.1930	8.1260	(0.818)	0.0000	0.0000	0
06/07/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	2,328.0000	2,399.0000	3.050	0	0	0
06/07/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	4,148.0000	4,044.0000	(2.507)	0	0	0
06/07/2005	JN02	2005/08/04			jNote	7.1900	7.2030	0.181	0.0000	0.0000	0
06/07/2005	JN02	2005/08/04	7.50	Call	Option on jNote	876.0000	892.0000	1.826	0	0	0
06/07/2005	JN02	2005/08/04	7.50	Put	Option on jNote	6,603.0000	6,377.0000	(3.423)	0	0	0
06/07/2005	JN02	2005/11/03			jNote	7.3250	7.3280	0.041	0.0000	0.0000	0
06/07/2005	JN02	2005/11/03	7.50	Put	Option on jNote	8,150.0000	8,094.0000	(0.687)	0	0	0
06/07/2005	JN02	2005/11/03	7.50	Call	Option on jNote	4,930.0000	4,926.0000	(0.081)	0	0	0
06/07/2005	JN05	2005/08/04			jNote	7.8280	7.7940	(0.434)	0.0000	0.0000	0
06/07/2005	JN05	2005/08/04	8.00	Call	Option on jNote	3,695.0000	3,150.0000	(14.750)	0	0	0
06/07/2005	JN05	2005/08/04	8.00	Put	Option on jNote	10,812.0000	11,678.0000	8.010	0	0	0
06/07/2005	JN05	2005/11/03			jNote	7.9110	7.8720	(0.493)	0.0000	0.0000	0
06/07/2005	JN05	2005/11/03	8.00	Put	Option on jNote	15,715.0000	16,559.0000	5.371	0	0	0
06/07/2005	JN05	2005/11/03	8.00	Call	Option on jNote	12,040.0000	11,271.0000	(6.387)	0	0	0
06/07/2005	JN10	2005/08/04			jNote	8.1040	8.0870	(0.210)	0.0000	0.0000	0
06/07/2005	JN10	2005/08/04	8.00	Call	Option on jNote	14,518.0000	13,659.0000	(5.917)	0	0	0
06/07/2005	JN10	2005/08/04	8.00	Put	Option on jNote	7,384.0000	7,682.0000	4.036	0	0	0
06/07/2005	JN10	2005/11/03			jNote	8.1390	8.1280	(0.135)	0.0000	0.0000	0
06/07/2005	JN10	2005/11/03	8.00	Put	Option on jNote	17,448.0000	17,688.0000	1.376	0	0	0
06/07/2005	JN10	2005/11/03	8.00	Call	Option on jNote	26,957.0000	26,457.0000	(1.855)	0	0	0
06/07/2005	JROD	2005/07/29			jRod	6.6980	6.6940	(0.060)	0.0000	0.0000	0
06/07/2005	JROD	2005/08/31			jRod	6.7930	6.7880	(0.074)	0.0000	0.0000	0
06/07/2005	JROD	2005/09/30			jRod	6.8700	6.8670	(0.044)	0.0000	0.0000	0

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06/07/2005	JROD	2005/10/31			jRod	6.8300	6.8300	-	0.0000	0.0000	0
06/07/2005	JROD	2005/11/30			jRod	6.8460	6.8490	0.044	0.0000	0.0000	0
06/07/2005	JROD	2005/12/30			jRod	6.8630	6.8690	0.087	0.0000	0.0000	0
06/07/2005	JROD	2006/01/31			jRod	6.8380	6.8430	0.073	0.0000	0.0000	0
06/07/2005	JROD	2006/02/28			jRod	6.8590	6.8640	0.073	0.0000	0.0000	0
06/07/2005	JROD	2006/03/31			jRod	6.8880	6.8950	0.102	0.0000	0.0000	0
06/07/2005	JROD	2006/04/28			jRod	6.8740	6.8790	0.073	0.0000	0.0000	0
06/07/2005	JROD	2006/05/31			jRod	6.9030	6.9080	0.072	0.0000	0.0000	0
06/07/2005	R152	2005/08/04			Bond Future	7.0610	7.0520	(0.127)	0.0000	0.0000	0
06/07/2005	R152	2005/08/04	7.75	Call	Option on Bond Future	3,792.0000	3,842.0000	1.319	0	0	0
06/07/2005	R152	2005/08/04	7.75	Put	Option on Bond Future	2.0000	2.0000	-	0	0	0
06/07/2005	R152	2005/11/03			Bond Future	7.1010	7.0870	(0.197)	0.0000	0.0000	0
06/07/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	376.0000	386.0000	2.660	0	0	0
06/07/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	1,471.0000	1,437.0000	(2.311)	0	0	0
06/07/2005	R153	2005/08/04			Bond Future	7.7210	7.7040	(0.220)	0.0000	0.0000	1
06/07/2005	R153	2005/08/04	7.75	Put	Option on Bond Future	7,067.0000	6,856.0000	(2.986)	0	0	0
06/07/2005	R153	2005/08/04	7.75	Call	Option on Bond Future	8,421.0000	9,005.0000	6.935	0	0	0
06/07/2005	R153	2005/08/04	9.25	Put	Option on Bond Future	9.0000	8.0000	(11.111)	0	0	0
06/07/2005	R153	2005/08/04	8.25	Call	Option on Bond Future	25,636.0000	26,480.0000	3.292	0	0	0
06/07/2005	R153	2005/08/04	9.00	Put	Option on Bond Future	44.0000	42.0000	(4.545)	0	0	0
06/07/2005	R153	2005/08/04	9.25	Call	Option on Bond Future	68,851.0000	69,645.0000	1.153	0	0	0
06/07/2005	R153	2005/08/04	9.00	Call	Option on Bond Future	57,977.0000	58,769.0000	1.366	0	0	0
06/07/2005	R153	2005/08/04	8.75	Call	Option on Bond Future	47,032.0000	47,859.0000	1.758	0	0	0
06/07/2005	R153	2005/08/04	8.25	Put	Option on Bond Future	1,236.0000	1,286.0000	4.045	0	0	0

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06/07/2005	R153	2005/08/04	8.75	Put	Option on Bond Future	141.0000	174.0000	23.404	0	0	0
06/07/2005	R153	2005/11/03			Bond Future	7.7670	7.7500	(0.219)	0.0000	0.0000	0
06/07/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	14,668.0000	14,794.0000	0.859	0	0	0
06/07/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	13,910.0000	14,794.0000	6.355	0	0	0
06/07/2005	R153	2005/11/03	8.50	Put	Option on Bond Future	4,855.0000	5,319.0000	9.557	0	0	0
06/07/2005	R153	2005/11/03	8.00	Call	Option on Bond Future	20,514.0000	21,677.0000	5.669	0	0	0
06/07/2005	R153	2005/11/03	8.00	Put	Option on Bond Future	10,194.0000	10,600.0000	3.983	0	0	0
06/07/2005	R153	2005/11/03	8.50	Call	Option on Bond Future	36,945.0000	38,167.0000	3.308	0	0	0
06/07/2005	R157	2005/08/04			Bond Future	8.1410	8.1190	(0.270)	0.0000	0.0000	1
06/07/2005	R157	2005/08/04	7.75	Put	Option on Bond Future	36,221.0000	35,143.0000	(2.976)	0	0	0
06/07/2005	R157	2005/08/04	7.75	Call	Option on Bond Future	2,753.0000	3,529.0000	28.187	0	0	200
06/07/2005	R157	2005/08/04	9.00	Put	Option on Bond Future	515.0000	706.0000	37.087	0	0	500
06/07/2005	R157	2005/08/04	9.25	Call	Option on Bond Future	89,296.0000	91,243.0000	2.180	0	0	0
06/07/2005	R157	2005/08/04	8.00	Put	Option on Bond Future	20,475.0000	20,025.0000	(2.198)	0	0	0
06/07/2005	R157	2005/08/04	8.00	Call	Option on Bond Future	8,533.0000	9,937.0000	16.454	0	0	0
06/07/2005	R157	2005/08/04	8.75	Call	Option on Bond Future	51,541.0000	53,694.0000	4.177	0	0	0
06/07/2005	R157	2005/08/04	9.00	Call	Option on Bond Future	70,275.0000	72,321.0000	2.911	0	0	0
06/07/2005	R157	2005/08/04	8.75	Put	Option on Bond Future	1,566.0000	1,865.0000	19.093	0	0	400
06/07/2005	R157	2005/08/04	9.25	Put	Option on Bond Future	160.0000	253.0000	58.125	0	0	100
06/07/2005	R157	2005/08/04	8.25	Put	Option on Bond Future	9,969.0000	10,112.0000	1.434	0	0	200
06/07/2005	R157	2005/08/04	8.25	Call	Option on Bond Future	19,103.0000	21,100.0000	10.454	0	0	0
06/07/2005	R157	2005/11/03			Bond Future	8.1850	8.1630	(0.269)	0.0000	0.0000	0
06/07/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	19,700.0000	22,221.0000	12.797	0	0	0
06/07/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	35,030.0000	35,740.0000	2.027	0	0	0
06/07/2005	R186	2005/08/04			Bond Future	7.7620	7.7410	(0.271)	0.0000	0.0000	0
06/07/2005	R186	2005/08/04	7.25	Call	Option on Bond Future	1,459.0000	1,484.0000	1.714	0	0	0
06/07/2005	R186	2005/08/04	7.25	Put	Option on Bond Future	68,431.0000	65,811.0000	(3.829)	0	0	0
06/07/2005	R186	2005/11/03			Bond Future	7.7790	7.7580	(0.270)	0.0000	0.0000	0
06/07/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	12,606.0000	12,844.0000	1.888	0	0	0
06/07/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	81,281.0000	78,896.0000	(2.934)	0	0	0

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06/07/2005	R194	2005/08/04			Bond Future	7.4200	7.4030	(0.229)	0.0000	0.0000	0
06/07/2005	R194	2005/08/04	7.50	Call	Option on Bond Future	4,931.0000	5,334.0000	8.173	0	0	0
06/07/2005	R194	2005/08/04	7.50	Put	Option on Bond Future	3,032.0000	3,030.0000	(0.066)	0	0	0
06/07/2005	R194	2005/11/03			Bond Future	7.4670	7.4490	(0.241)	0.0000	0.0000	0
06/07/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	7,990.0000	8,161.0000	2.140	0	0	0
06/07/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	7,278.0000	7,061.0000	(2.982)	0	0	0
06/07/2005	R201	2005/08/04			Bond Future	8.1560	8.1390	(0.208)	0.0000	0.0000	0
06/07/2005	R201	2005/08/04	8.00	Put	Option on Bond Future	16,215.0000	16,181.0000	(0.210)	0	0	0
06/07/2005	R201	2005/08/04	8.00	Call	Option on Bond Future	5,815.0000	6,908.0000	18.796	0	0	0
06/07/2005	R201	2005/11/03			Bond Future	8.1980	8.1810	(0.207)	0.0000	0.0000	0
06/07/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	14,777.0000	16,432.0000	11.200	0	0	0
06/07/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	27,711.0000	28,263.0000	1.992	0	0	0
06/07/2005	R203	2005/08/04			Bond Future	8.1830	8.1620	(0.257)	0.0000	0.0000	0
06/07/2005	R203	2005/08/04	8.00	Call	Option on Bond Future	6,716.0000	7,069.0000	5.256	0	0	0
06/07/2005	R203	2005/08/04	8.00	Put	Option on Bond Future	20,786.0000	19,538.0000	(6.004)	0	0	0
06/07/2005	R203	2005/11/03			Bond Future	8.2210	8.1990	(0.268)	0.0000	0.0000	0
06/07/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	34,609.0000	33,538.0000	(3.095)	0	0	0
06/07/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	17,859.0000	18,439.0000	3.248	0	0	0
06/07/2005	R204	2005/08/04			Bond Future	8.1780	8.1510	(0.330)	0.0000	0.0000	0
06/07/2005	R204	2005/08/04	8.25	Put	Option on Bond Future	10,777.0000	9,666.0000	(10.309)	0	0	0
06/07/2005	R204	2005/08/04	8.25	Call	Option on Bond Future	16,486.0000	17,528.0000	6.321	0	0	0
06/07/2005	R204	2005/11/03			Bond Future	8.2110	8.1840	(0.329)	0.0000	0.0000	0
06/07/2005	R204	2005/11/03	8.25	Put	Option on Bond Future	25,764.0000	24,669.0000	(4.250)	0	0	0
06/07/2005	R204	2005/11/03	8.25	Call	Option on Bond Future	28,819.0000	29,847.0000	3.567	0	0	0
06/07/2005	R207	2005/08/04			Bond Future	8.1470	8.1170	(0.368)	0.0000	0.0000	0
06/07/2005	R207	2005/08/04	8.00	Call	Option on Bond Future	1,398.0000	1,847.0000	32.117	0	0	0
06/07/2005	R207	2005/08/04	8.00	Put	Option on Bond Future	13,195.0000	11,254.0000	(14.710)	0	0	0

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06/07/2005	R207 2005/11/03			Bond Future	8.1760	8.1460	(0.367)	0.0000	0.0000	0
06/07/2005	R207 2005/11/03	8.00	Call	Option on Bond Future	5,342.0000	6,071.0000	13.647	0	0	0
06/07/2005	R207 2005/11/03	8.00	Put	Option on Bond Future	19,325.0000	17,690.0000	(8.461)	0	0	0

Grand Total: **1,919**