



Derivatives High/Low Report

High/Low for 11/07/2005

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
11/07/2005	GOVI 2005/08/04			jGovi	222.0390	221.8410	(0.089)	0.0000	0.0000	17
11/07/2005	GOVI 2005/08/04	224.00	Call	jGovi	18,887.0000	16,619.0000	(12.008)	0	0	0
11/07/2005	GOVI 2005/08/04	224.00	Put	jGovi	38,497.0000	38,209.0000	(0.748)	0	0	0
11/07/2005	GOVI 2005/11/03			jGovi	225.9020	225.7090	(0.085)	0.0000	0.0000	0
11/07/2005	GOVI 2005/11/03	228.00	Call	jGovi	24,141.0000	22,947.0000	(4.946)	0	0	0
11/07/2005	GOVI 2005/11/03	228.00	Put	jGovi	45,121.0000	45,857.0000	1.631	0	0	0
11/07/2005	J152 2006/02/28			jSwap	7.1340	7.1330	(0.014)	0.0000	0.0000	0
11/07/2005	J153 2010/08/31			jSwap	7.6840	7.7020	0.234	0.0000	0.0000	0
11/07/2005	J157 2015/09/15			jSwap	8.1210	8.1400	0.234	0.0000	0.0000	0
11/07/2005	J186 2026/12/21			jSwap	7.7010	7.7150	0.182	0.0000	0.0000	0
11/07/2005	J194 2008/02/28			jSwap	7.4080	7.4250	0.229	0.0000	0.0000	0
11/07/2005	J201 2014/12/22			jSwap	8.1220	8.1410	0.234	0.0000	0.0000	0
11/07/2005	J203 2017/09/15			jSwap	8.1220	8.1410	0.234	0.0000	0.0000	0
11/07/2005	J204 2018/12/21			jSwap	8.1310	8.1500	0.234	0.0000	0.0000	0
11/07/2005	J207 2020/01/15			jSwap	8.0590	8.0780	0.236	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
11/07/2005	JBAR	2005/03/16			jBar	6.9540	6.9610	0.101	0.0000	0.0000	0
11/07/2005	JFRA	2005/08/04			jFra	6.9580	6.9730	0.216	0.0000	0.0000	0
11/07/2005	JFRA	2005/08/04	7.25	Call	Option on jFra	20.0000	19.0000	(5.000)	0	0	0
11/07/2005	JFRA	2005/08/04	7.25	Put	Option on jFra	736.0000	697.0000	(5.299)	0	0	0
11/07/2005	JFRA	2005/11/03			jFra	6.8460	6.8450	(0.015)	0.0000	0.0000	0
11/07/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	239.0000	232.0000	(2.929)	0	0	0
11/07/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	1,229.0000	1,225.0000	(0.325)	0	0	0
11/07/2005	JFRA	2006/02/02			jFra	6.8830	6.8870	0.058	0.0000	0.0000	0
11/07/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	659.0000	656.0000	(0.455)	0	0	0
11/07/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,559.0000	1,545.0000	(0.898)	0	0	0
11/07/2005	JFRA	2006/05/04			jFra	7.0410	7.0440	0.043	0.0000	0.0000	0
11/07/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,418.0000	1,415.0000	(0.212)	0	0	0
11/07/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	1,317.0000	1,307.0000	(0.759)	0	0	0
11/07/2005	JFRA	2006/08/03			jFra	7.2590	7.2500	(0.124)	0.0000	0.0000	0
11/07/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	1,333.0000	1,336.0000	0.225	0	0	0
11/07/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	1,967.0000	1,949.0000	(0.915)	0	0	0
11/07/2005	JFRA	2006/11/02			jFra	7.4780	7.4660	(0.160)	0.0000	0.0000	0
11/07/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	1,316.0000	1,322.0000	0.456	0	0	0
11/07/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,486.0000	2,463.0000	(0.925)	0	0	0
11/07/2005	JFRA	2007/02/01			jFra	7.7150	7.7260	0.143	0.0000	0.0000	500
11/07/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	2,268.0000	2,277.0000	0.397	0	0	0
11/07/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,742.0000	1,724.0000	(1.033)	0	0	0
11/07/2005	JFRA	2007/05/03			jFra	7.8970	7.9540	0.722	0.0000	0.0000	0
11/07/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	2,814.0000	2,889.0000	2.665	0	0	0
11/07/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,844.0000	1,779.0000	(3.525)	0	0	0
11/07/2005	JFRA	2007/08/02			jFra	8.0160	8.0390	0.287	0.0000	0.0000	0

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11/07/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	3,406.0000	3,433.0000	0.793	0	0	0
11/07/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	2,145.0000	2,116.0000	(1.352)	0	0	0
11/07/2005	JFRA	2007/11/01			jFra	8.1580	8.2010	0.527	0.0000	0.0000	0
11/07/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	2,360.0000	2,308.0000	(2.203)	0	0	0
11/07/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	4,089.0000	4,150.0000	1.492	0	0	0
11/07/2005	JN02	2005/08/04			jNote	7.2450	7.2530	0.110	0.0000	0.0000	0
11/07/2005	JN02	2005/08/04	7.50	Call	Option on jNote	997.0000	911.0000	(8.626)	0	0	0
11/07/2005	JN02	2005/08/04	7.50	Put	Option on jNote	5,701.0000	5,464.0000	(4.157)	0	0	0
11/07/2005	JN02	2005/11/03			jNote	7.3740	7.3830	0.122	0.0000	0.0000	0
11/07/2005	JN02	2005/11/03	7.50	Call	Option on jNote	5,236.0000	5,228.0000	(0.153)	0	0	0
11/07/2005	JN02	2005/11/03	7.50	Put	Option on jNote	7,558.0000	7,385.0000	(2.289)	0	0	0
11/07/2005	JN05	2005/08/04			jNote	7.8660	7.8680	0.025	0.0000	0.0000	0
11/07/2005	JN05	2005/08/04	8.00	Call	Option on jNote	3,924.0000	3,615.0000	(7.875)	0	0	0
11/07/2005	JN05	2005/08/04	8.00	Put	Option on jNote	9,464.0000	9,071.0000	(4.153)	0	0	0
11/07/2005	JN05	2005/11/03			jNote	7.9490	7.9490	-	0.0000	0.0000	0
11/07/2005	JN05	2005/11/03	8.00	Call	Option on jNote	12,590.0000	12,417.0000	(1.374)	0	0	0
11/07/2005	JN05	2005/11/03	8.00	Put	Option on jNote	14,695.0000	14,521.0000	(1.184)	0	0	0
11/07/2005	JN10	2005/08/04			jNote	8.1440	8.1430	(0.012)	0.0000	0.0000	0
11/07/2005	JN10	2005/08/04	8.00	Put	Option on jNote	5,844.0000	5,340.0000	(8.624)	0	0	0
11/07/2005	JN10	2005/08/04	8.00	Call	Option on jNote	15,712.0000	15,140.0000	(3.641)	0	0	0
11/07/2005	JN10	2005/11/03			jNote	8.1890	8.1880	(0.012)	0.0000	0.0000	0
11/07/2005	JN10	2005/11/03	8.00	Call	Option on jNote	28,634.0000	28,327.0000	(1.072)	0	0	0
11/07/2005	JN10	2005/11/03	8.00	Put	Option on jNote	15,720.0000	15,480.0000	(1.527)	0	0	0
11/07/2005	JROD	2005/07/29			jRod	6.5410	6.6840	2.186	0.0000	0.0000	0
11/07/2005	JROD	2005/08/31			jRod	6.6370	6.7770	2.109	0.0000	0.0000	0
11/07/2005	JROD	2005/09/30			jRod	6.7140	6.8610	2.189	0.0000	0.0000	0

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11/07/2005	JROD	2005/10/31			jRod	6.7540	6.8300	1.125	0.0000	0.0000	0
11/07/2005	JROD	2005/11/30			jRod	6.7740	6.8510	1.137	0.0000	0.0000	0
11/07/2005	JROD	2005/12/30			jRod	6.7980	6.8720	1.089	0.0000	0.0000	0
11/07/2005	JROD	2006/01/31			jRod	6.7980	6.8450	0.691	0.0000	0.0000	0
11/07/2005	JROD	2006/02/28			jRod	6.8200	6.8680	0.704	0.0000	0.0000	0
11/07/2005	JROD	2006/03/31			jRod	6.8500	6.8990	0.715	0.0000	0.0000	0
11/07/2005	JROD	2006/04/28			jRod	6.8440	6.8830	0.570	0.0000	0.0000	0
11/07/2005	JROD	2006/05/31			jRod	6.8730	6.9140	0.597	0.0000	0.0000	0
11/07/2005	R152	2005/08/04			Bond Future	7.0380	7.0570	0.270	0.0000	0.0000	0
11/07/2005	R152	2005/08/04	7.75	Call	Option on Bond Future	3,918.0000	3,813.0000	(2.680)	0	0	0
11/07/2005	R152	2005/08/04	7.75	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
11/07/2005	R152	2005/11/03			Bond Future	7.0720	7.0940	0.311	0.0000	0.0000	0
11/07/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	395.0000	365.0000	(7.595)	0	0	0
11/07/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	1,399.0000	1,438.0000	2.788	0	0	0
11/07/2005	R153	2005/08/04			Bond Future	7.7030	7.7230	0.260	0.0000	0.0000	1
11/07/2005	R153	2005/08/04	8.75	Call	Option on Bond Future	47,868.0000	46,898.0000	(2.026)	0	0	0
11/07/2005	R153	2005/08/04	9.25	Put	Option on Bond Future	5.0000	3.0000	(40.000)	0	0	0
11/07/2005	R153	2005/08/04	8.75	Put	Option on Bond Future	136.0000	101.0000	(25.735)	0	0	0
11/07/2005	R153	2005/08/04	8.25	Put	Option on Bond Future	1,132.0000	1,010.0000	(10.777)	0	0	0
11/07/2005	R153	2005/08/04	7.75	Put	Option on Bond Future	6,560.0000	6,557.0000	(0.046)	0	0	0
11/07/2005	R153	2005/08/04	7.75	Call	Option on Bond Future	8,756.0000	7,818.0000	(10.713)	0	0	0
11/07/2005	R153	2005/08/04	8.25	Call	Option on Bond Future	26,374.0000	25,317.0000	(4.008)	0	0	0
11/07/2005	R153	2005/08/04	9.00	Call	Option on Bond Future	58,804.0000	57,859.0000	(1.607)	0	0	0
11/07/2005	R153	2005/08/04	9.00	Put	Option on Bond Future	30.0000	19.0000	(36.667)	0	0	0

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11/07/2005	R153	2005/08/04	9.25	Call	Option on Bond Future	69,689.0000	68,751.0000	(1.346)	0	0	0
11/07/2005	R153	2005/11/03			Bond Future	7.7490	7.7700	0.271	0.0000	0.0000	0
11/07/2005	R153	2005/11/03	8.50	Call	Option on Bond Future	38,097.0000	37,203.0000	(2.347)	0	0	0
11/07/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	14,649.0000	14,928.0000	1.905	0	0	0
11/07/2005	R153	2005/11/03	8.00	Put	Option on Bond Future	10,458.0000	10,629.0000	1.635	0	0	0
11/07/2005	R153	2005/11/03	8.00	Call	Option on Bond Future	21,580.0000	20,815.0000	(3.545)	0	0	0
11/07/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	14,693.0000	14,037.0000	(4.465)	0	0	0
11/07/2005	R153	2005/11/03	8.50	Put	Option on Bond Future	5,206.0000	5,247.0000	0.788	0	0	0
11/07/2005	R157	2005/08/04			Bond Future	8.1230	8.1430	0.246	0.0000	0.0000	1
11/07/2005	R157	2005/08/04	8.00	Call	Option on Bond Future	9,320.0000	7,937.0000	(14.839)	0	0	0
11/07/2005	R157	2005/08/04	9.25	Call	Option on Bond Future	90,853.0000	89,113.0000	(1.915)	0	0	0
11/07/2005	R157	2005/08/04	8.00	Put	Option on Bond Future	19,745.0000	20,047.0000	1.530	0	0	0
11/07/2005	R157	2005/08/04	8.25	Call	Option on Bond Future	20,388.0000	18,558.0000	(8.976)	0	0	0
11/07/2005	R157	2005/08/04	8.75	Put	Option on Bond Future	1,658.0000	1,447.0000	(12.726)	0	0	400
11/07/2005	R157	2005/08/04	8.75	Call	Option on Bond Future	53,149.0000	51,254.0000	(3.565)	0	0	0
11/07/2005	R157	2005/08/04	8.25	Put	Option on Bond Future	9,737.0000	9,592.0000	(1.489)	0	0	200
11/07/2005	R157	2005/08/04	9.25	Put	Option on Bond Future	200.0000	145.0000	(27.500)	0	0	100
11/07/2005	R157	2005/08/04	7.75	Call	Option on Bond Future	3,145.0000	2,402.0000	(23.625)	0	0	200
11/07/2005	R157	2005/08/04	9.00	Put	Option on Bond Future	595.0000	476.0000	(20.000)	0	0	500
11/07/2005	R157	2005/08/04	9.00	Call	Option on Bond Future	71,872.0000	70,068.0000	(2.510)	0	0	0
11/07/2005	R157	2005/08/04	7.75	Put	Option on Bond Future	35,097.0000	36,038.0000	2.681	0	0	0
11/07/2005	R157	2005/11/03			Bond Future	8.1670	8.1880	0.257	0.0000	0.0000	0
11/07/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	35,693.0000	36,330.0000	1.785	0	0	0
11/07/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	21,845.0000	20,754.0000	(4.994)	0	0	0
11/07/2005	R186	2005/08/04			Bond Future	7.7560	7.7710	0.193	0.0000	0.0000	0
11/07/2005	R186	2005/08/04	7.25	Call	Option on Bond Future	1,147.0000	773.0000	(32.607)	0	0	0
11/07/2005	R186	2005/08/04	7.25	Put	Option on Bond Future	67,364.0000	68,877.0000	2.246	0	0	0
11/07/2005	R186	2005/11/03			Bond Future	7.7730	7.7880	0.193	0.0000	0.0000	0
11/07/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	80,078.0000	81,160.0000	1.351	0	0	0
11/07/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	12,151.0000	11,363.0000	(6.485)	0	0	0

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11/07/2005	R194	2005/08/04			Bond Future	7.4070	7.4280	0.284	0.0000	0.0000	0
11/07/2005	R194	2005/08/04	7.50	Put	Option on Bond Future	2,930.0000	2,918.0000	(0.410)	0	0	0
11/07/2005	R194	2005/08/04	7.50	Call	Option on Bond Future	5,138.0000	4,627.0000	(9.946)	0	0	0
11/07/2005	R194	2005/11/03			Bond Future	7.4550	7.4760	0.282	0.0000	0.0000	0
11/07/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	8,030.0000	7,698.0000	(4.134)	0	0	0
11/07/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	7,059.0000	7,180.0000	1.714	0	0	0
11/07/2005	R201	2005/08/04			Bond Future	8.1430	8.1630	0.246	0.0000	0.0000	0
11/07/2005	R201	2005/08/04	8.00	Put	Option on Bond Future	15,988.0000	16,293.0000	1.908	0	0	0
11/07/2005	R201	2005/08/04	8.00	Call	Option on Bond Future	6,449.0000	5,429.0000	(15.816)	0	0	0
11/07/2005	R201	2005/11/03			Bond Future	8.1850	8.2060	0.257	0.0000	0.0000	0
11/07/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	28,235.0000	28,760.0000	1.859	0	0	0
11/07/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	16,144.0000	15,308.0000	(5.178)	0	0	0
11/07/2005	R203	2005/08/04			Bond Future	8.1660	8.1860	0.245	0.0000	0.0000	0
11/07/2005	R203	2005/08/04	8.00	Put	Option on Bond Future	19,342.0000	19,763.0000	2.177	0	0	0
11/07/2005	R203	2005/08/04	8.00	Call	Option on Bond Future	6,568.0000	5,464.0000	(16.809)	0	0	0
11/07/2005	R203	2005/11/03			Bond Future	8.2030	8.2230	0.244	0.0000	0.0000	0
11/07/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	18,108.0000	17,184.0000	(5.103)	0	0	0
11/07/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	33,508.0000	34,084.0000	1.719	0	0	0
11/07/2005	R204	2005/08/04			Bond Future	8.1560	8.1760	0.245	0.0000	0.0000	0
11/07/2005	R204	2005/08/04	8.25	Call	Option on Bond Future	16,837.0000	15,182.0000	(9.830)	0	0	0
11/07/2005	R204	2005/08/04	8.25	Put	Option on Bond Future	9,375.0000	9,314.0000	(0.651)	0	0	0
11/07/2005	R204	2005/11/03			Bond Future	8.1890	8.2090	0.244	0.0000	0.0000	0
11/07/2005	R204	2005/11/03	8.25	Put	Option on Bond Future	24,622.0000	25,006.0000	1.560	0	0	0
11/07/2005	R204	2005/11/03	8.25	Call	Option on Bond Future	29,407.0000	28,219.0000	(4.040)	0	0	0
11/07/2005	R207	2005/08/04			Bond Future	8.1220	8.1420	0.246	0.0000	0.0000	0
11/07/2005	R207	2005/08/04	8.00	Put	Option on Bond Future	11,420.0000	12,498.0000	9.440	0	0	0
11/07/2005	R207	2005/08/04	8.00	Call	Option on Bond Future	1,614.0000	1,098.0000	(31.970)	0	0	0

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11/07/2005	R207 2005/11/03			Bond Future	8.1510	8.1710	0.245	0.0000	0.0000	0
11/07/2005	R207 2005/11/03	8.00	Call	Option on Bond Future	5,854.0000	5,223.0000	(10.779)	0	0	0
11/07/2005	R207 2005/11/03	8.00	Put	Option on Bond Future	17,868.0000	18,812.0000	5.283	0	0	0

Grand Total: **1,919**