



Derivatives High/Low Report

High/Low for 12/07/2005

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
12/07/2005	GOVI 2005/08/04			jGovi	221.8410	222.7480	0.409	0.0000	0.0000	17
12/07/2005	GOVI 2005/08/04	224.00	Call	jGovi	16,619.0000	19,732.0000	18.732	0	0	0
12/07/2005	GOVI 2005/08/04	224.00	Put	jGovi	38,209.0000	32,252.0000	(15.591)	0	0	0
12/07/2005	GOVI 2005/11/03			jGovi	225.7090	226.6020	0.396	0.0000	0.0000	0
12/07/2005	GOVI 2005/11/03	228.00	Put	jGovi	45,857.0000	40,529.0000	(11.619)	0	0	0
12/07/2005	GOVI 2005/11/03	228.00	Call	jGovi	22,947.0000	26,549.0000	15.697	0	0	0
12/07/2005	J152 2006/02/28			jSwap	7.1330	7.1460	0.182	0.0000	0.0000	0
12/07/2005	J153 2010/08/31			jSwap	7.7020	7.6370	(0.844)	0.0000	0.0000	0
12/07/2005	J157 2015/09/15			jSwap	8.1400	8.0680	(0.885)	0.0000	0.0000	0
12/07/2005	J186 2026/12/21			jSwap	7.7150	7.6330	(1.063)	0.0000	0.0000	0
12/07/2005	J194 2008/02/28			jSwap	7.4250	7.3590	(0.889)	0.0000	0.0000	0
12/07/2005	J201 2014/12/22			jSwap	8.1410	8.0620	(0.970)	0.0000	0.0000	0
12/07/2005	J203 2017/09/15			jSwap	8.1410	8.0690	(0.884)	0.0000	0.0000	0
12/07/2005	J204 2018/12/21			jSwap	8.1500	8.0760	(0.908)	0.0000	0.0000	0
12/07/2005	J207 2020/01/15			jSwap	8.0780	8.0070	(0.879)	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
12/07/2005	JBAR	2005/03/16			jBar	6.9610	6.9960	0.503	0.0000	0.0000	0
12/07/2005	JFRA	2005/08/04			jFra	6.9730	7.0150	0.602	0.0000	0.0000	0
12/07/2005	JFRA	2005/08/04	7.25	Put	Option on jFra	697.0000	603.0000	(13.486)	0	0	0
12/07/2005	JFRA	2005/08/04	7.25	Call	Option on jFra	19.0000	27.0000	42.105	0	0	0
12/07/2005	JFRA	2005/11/03			jFra	6.8450	6.8270	(0.263)	0.0000	0.0000	0
12/07/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	232.0000	219.0000	(5.603)	0	0	0
12/07/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	1,225.0000	1,256.0000	2.531	0	0	0
12/07/2005	JFRA	2006/02/02			jFra	6.8870	6.8750	(0.174)	0.0000	0.0000	0
12/07/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	656.0000	642.0000	(2.134)	0	0	0
12/07/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,545.0000	1,562.0000	1.100	0	0	0
12/07/2005	JFRA	2006/05/04			jFra	7.0440	7.0010	(0.610)	0.0000	0.0000	0
12/07/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,415.0000	1,359.0000	(3.958)	0	0	0
12/07/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	1,307.0000	1,357.0000	3.826	0	0	0
12/07/2005	JFRA	2006/08/03			jFra	7.2500	7.1960	(0.745)	0.0000	0.0000	0
12/07/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	1,336.0000	1,393.0000	4.266	0	0	0
12/07/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	1,949.0000	1,874.0000	(3.848)	0	0	0
12/07/2005	JFRA	2006/11/02			jFra	7.4660	7.4200	(0.616)	0.0000	0.0000	0
12/07/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	1,322.0000	1,366.0000	3.328	0	0	0
12/07/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,463.0000	2,394.0000	(2.801)	0	0	0
12/07/2005	JFRA	2007/02/01			jFra	7.7260	7.6330	(1.204)	0.0000	0.0000	500
12/07/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	2,277.0000	2,154.0000	(5.402)	0	0	0
12/07/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,724.0000	1,829.0000	6.090	0	0	0
12/07/2005	JFRA	2007/05/03			jFra	7.9540	7.7890	(2.074)	0.0000	0.0000	0
12/07/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	2,889.0000	2,661.0000	(7.892)	0	0	0
12/07/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,779.0000	1,954.0000	9.837	0	0	0
12/07/2005	JFRA	2007/08/02			jFra	8.0390	7.9470	(1.144)	0.0000	0.0000	0

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12/07/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	3,433.0000	3,304.0000	(3.758)	0	0	0
12/07/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	2,116.0000	2,211.0000	4.490	0	0	0
12/07/2005	JFRA	2007/11/01			jFra	8.2010	8.0630	(1.683)	0.0000	0.0000	0
12/07/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	4,150.0000	3,937.0000	(5.133)	0	0	0
12/07/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	2,308.0000	2,458.0000	6.499	0	0	0
12/07/2005	JN02	2005/08/04			jNote	7.2530	7.2070	(0.634)	0.0000	0.0000	0
12/07/2005	JN02	2005/08/04	7.50	Put	Option on jNote	5,464.0000	6,095.0000	11.548	0	0	0
12/07/2005	JN02	2005/08/04	7.50	Call	Option on jNote	911.0000	686.0000	(24.698)	0	0	0
12/07/2005	JN02	2005/11/03			jNote	7.3830	7.3190	(0.867)	0.0000	0.0000	0
12/07/2005	JN02	2005/11/03	7.50	Put	Option on jNote	7,385.0000	8,031.0000	8.747	0	0	0
12/07/2005	JN02	2005/11/03	7.50	Call	Option on jNote	5,228.0000	4,700.0000	(10.099)	0	0	0
12/07/2005	JN05	2005/08/04			jNote	7.8680	7.7970	(0.902)	0.0000	0.0000	0
12/07/2005	JN05	2005/08/04	8.00	Put	Option on jNote	9,071.0000	10,971.0000	20.946	0	0	0
12/07/2005	JN05	2005/08/04	8.00	Call	Option on jNote	3,615.0000	2,569.0000	(28.935)	0	0	0
12/07/2005	JN05	2005/11/03			jNote	7.9490	7.8710	(0.981)	0.0000	0.0000	0
12/07/2005	JN05	2005/11/03	8.00	Put	Option on jNote	14,521.0000	16,238.0000	11.824	0	0	0
12/07/2005	JN05	2005/11/03	8.00	Call	Option on jNote	12,417.0000	10,909.0000	(12.145)	0	0	0
12/07/2005	JN10	2005/08/04			jNote	8.1430	8.0760	(0.823)	0.0000	0.0000	0
12/07/2005	JN10	2005/08/04	8.00	Put	Option on jNote	5,340.0000	6,886.0000	28.951	0	0	0
12/07/2005	JN10	2005/08/04	8.00	Call	Option on jNote	15,140.0000	12,108.0000	(20.026)	0	0	0
12/07/2005	JN10	2005/11/03			jNote	8.1880	8.1150	(0.892)	0.0000	0.0000	0
12/07/2005	JN10	2005/11/03	8.00	Call	Option on jNote	28,327.0000	25,423.0000	(10.252)	0	0	0
12/07/2005	JN10	2005/11/03	8.00	Put	Option on jNote	15,480.0000	17,541.0000	13.314	0	0	0
12/07/2005	JROD	2005/07/29			jRod	6.6840	6.6820	(0.030)	0.0000	0.0000	0
12/07/2005	JROD	2005/08/31			jRod	6.7770	6.7830	0.089	0.0000	0.0000	0
12/07/2005	JROD	2005/09/30			jRod	6.8610	6.8860	0.364	0.0000	0.0000	0

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12/07/2005	JROD	2005/10/31			jRod	6.8300	6.8520	0.322	0.0000	0.0000	0
12/07/2005	JROD	2005/11/30			jRod	6.8510	6.8770	0.380	0.0000	0.0000	0
12/07/2005	JROD	2005/12/30			jRod	6.8720	6.8990	0.393	0.0000	0.0000	0
12/07/2005	JROD	2006/01/31			jRod	6.8450	6.8630	0.263	0.0000	0.0000	0
12/07/2005	JROD	2006/02/28			jRod	6.8680	6.8860	0.262	0.0000	0.0000	0
12/07/2005	JROD	2006/03/31			jRod	6.8990	6.9200	0.304	0.0000	0.0000	0
12/07/2005	JROD	2006/04/28			jRod	6.8830	6.9000	0.247	0.0000	0.0000	0
12/07/2005	JROD	2006/05/31			jRod	6.9140	6.9330	0.275	0.0000	0.0000	0
12/07/2005	R152	2005/08/04			Bond Future	7.0570	7.0980	0.581	0.0000	0.0000	0
12/07/2005	R152	2005/08/04	7.75	Call	Option on Bond Future	3,813.0000	3,587.0000	(5.927)	0	0	0
12/07/2005	R152	2005/08/04	7.75	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
12/07/2005	R152	2005/11/03			Bond Future	7.0940	7.1260	0.451	0.0000	0.0000	0
12/07/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	1,438.0000	1,506.0000	4.729	0	0	0
12/07/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	365.0000	334.0000	(8.493)	0	0	0
12/07/2005	R153	2005/08/04			Bond Future	7.7230	7.6438	(1.026)	0.0000	0.0000	1
12/07/2005	R153	2005/08/04	8.25	Call	Option on Bond Future	25,317.0000	28,632.0000	13.094	0	0	0
12/07/2005	R153	2005/08/04	7.75	Put	Option on Bond Future	6,557.0000	4,823.0000	(26.445)	0	0	0
12/07/2005	R153	2005/08/04	7.75	Call	Option on Bond Future	7,818.0000	9,791.0000	25.237	0	0	0
12/07/2005	R153	2005/08/04	8.25	Put	Option on Bond Future	1,010.0000	618.0000	(38.812)	0	0	0
12/07/2005	R153	2005/08/04	9.00	Put	Option on Bond Future	19.0000	9.0000	(52.632)	0	0	0
12/07/2005	R153	2005/08/04	9.25	Call	Option on Bond Future	68,751.0000	72,457.0000	5.390	0	0	0
12/07/2005	R153	2005/08/04	9.00	Call	Option on Bond Future	57,859.0000	61,555.0000	6.388	0	0	0
12/07/2005	R153	2005/08/04	8.75	Call	Option on Bond Future	46,898.0000	50,556.0000	7.800	0	0	0
12/07/2005	R153	2005/08/04	8.75	Put	Option on Bond Future	101.0000	51.0000	(49.505)	0	0	0

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12/07/2005	R153	2005/08/04	9.25	Put	Option on Bond Future	3.0000	1.0000	(66.667)	0	0	0
12/07/2005	R153	2005/11/03			Bond Future	7.7700	7.6901	(1.028)	0.0000	0.0000	0
12/07/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	14,928.0000	13,138.0000	(11.991)	0	0	0
12/07/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	14,037.0000	15,812.0000	12.645	0	0	0
12/07/2005	R153	2005/11/03	8.50	Call	Option on Bond Future	37,203.0000	39,993.0000	7.499	0	0	0
12/07/2005	R153	2005/11/03	8.00	Put	Option on Bond Future	10,629.0000	9,245.0000	(13.021)	0	0	0
12/07/2005	R153	2005/11/03	8.00	Call	Option on Bond Future	20,815.0000	22,996.0000	10.478	0	0	0
12/07/2005	R153	2005/11/03	8.50	Put	Option on Bond Future	5,247.0000	4,472.0000	(14.770)	0	0	0
12/07/2005	R157	2005/08/04			Bond Future	8.1430	8.0619	(0.996)	0.0000	0.0000	1
12/07/2005	R157	2005/08/04	8.00	Put	Option on Bond Future	20,047.0000	15,667.0000	(21.849)	0	0	0
12/07/2005	R157	2005/08/04	8.00	Call	Option on Bond Future	7,937.0000	10,407.0000	31.120	0	0	0
12/07/2005	R157	2005/08/04	7.75	Call	Option on Bond Future	2,402.0000	3,417.0000	42.256	0	0	200
12/07/2005	R157	2005/08/04	9.25	Call	Option on Bond Future	89,113.0000	95,890.0000	7.605	0	0	0
12/07/2005	R157	2005/08/04	8.75	Call	Option on Bond Future	51,254.0000	57,526.0000	12.237	0	0	0
12/07/2005	R157	2005/08/04	9.25	Put	Option on Bond Future	145.0000	73.0000	(49.655)	0	0	100
12/07/2005	R157	2005/08/04	8.75	Put	Option on Bond Future	1,447.0000	870.0000	(39.876)	0	0	400
12/07/2005	R157	2005/08/04	9.00	Put	Option on Bond Future	476.0000	261.0000	(45.168)	0	0	500
12/07/2005	R157	2005/08/04	9.00	Call	Option on Bond Future	70,068.0000	76,703.0000	9.469	0	0	0
12/07/2005	R157	2005/08/04	7.75	Put	Option on Bond Future	36,038.0000	30,204.0000	(16.188)	0	0	0
12/07/2005	R157	2005/08/04	8.25	Put	Option on Bond Future	9,592.0000	6,909.0000	(27.971)	0	0	200
12/07/2005	R157	2005/08/04	8.25	Call	Option on Bond Future	18,558.0000	22,725.0000	22.454	0	0	0
12/07/2005	R157	2005/11/03			Bond Future	8.1880	8.1062	(0.999)	0.0000	0.0000	0
12/07/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	36,330.0000	32,435.0000	(10.721)	0	0	0
12/07/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	20,754.0000	23,607.0000	13.747	0	0	0
12/07/2005	R186	2005/08/04			Bond Future	7.7710	7.6900	(1.042)	0.0000	0.0000	0
12/07/2005	R186	2005/08/04	7.25	Put	Option on Bond Future	68,877.0000	59,159.0000	(14.109)	0	0	0
12/07/2005	R186	2005/08/04	7.25	Call	Option on Bond Future	773.0000	1,293.0000	67.270	0	0	0
12/07/2005	R186	2005/11/03			Bond Future	7.7880	7.7040	(1.079)	0.0000	0.0000	0
12/07/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	11,363.0000	13,850.0000	21.887	0	0	0
12/07/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	81,160.0000	73,118.0000	(9.909)	0	0	0

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12/07/2005	R194	2005/08/04			Bond Future	7.4280	7.3500	(1.050)	0.0000	0.0000	0
12/07/2005	R194	2005/08/04	7.50	Put	Option on Bond Future	2,918.0000	2,127.0000	(27.108)	0	0	0
12/07/2005	R194	2005/08/04	7.50	Call	Option on Bond Future	4,627.0000	5,692.0000	23.017	0	0	0
12/07/2005	R194	2005/11/03			Bond Future	7.4760	7.3830	(1.244)	0.0000	0.0000	0
12/07/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	7,698.0000	8,743.0000	13.575	0	0	0
12/07/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	7,180.0000	6,216.0000	(13.426)	0	0	0
12/07/2005	R201	2005/08/04			Bond Future	8.1630	8.0820	(0.992)	0.0000	0.0000	0
12/07/2005	R201	2005/08/04	8.00	Put	Option on Bond Future	16,293.0000	12,732.0000	(21.856)	0	0	0
12/07/2005	R201	2005/08/04	8.00	Call	Option on Bond Future	5,429.0000	7,249.0000	33.524	0	0	0
12/07/2005	R201	2005/11/03			Bond Future	8.2060	8.1190	(1.060)	0.0000	0.0000	0
12/07/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	15,308.0000	17,654.0000	15.325	0	0	0
12/07/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	28,760.0000	25,452.0000	(11.502)	0	0	0
12/07/2005	R203	2005/08/04			Bond Future	8.1860	8.1100	(0.928)	0.0000	0.0000	0
12/07/2005	R203	2005/08/04	8.00	Put	Option on Bond Future	19,763.0000	15,748.0000	(20.316)	0	0	0
12/07/2005	R203	2005/08/04	8.00	Call	Option on Bond Future	5,464.0000	7,259.0000	32.851	0	0	0
12/07/2005	R203	2005/11/03			Bond Future	8.2230	8.1430	(0.973)	0.0000	0.0000	0
12/07/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	34,084.0000	30,506.0000	(10.498)	0	0	0
12/07/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	17,184.0000	19,625.0000	14.205	0	0	0
12/07/2005	R204	2005/08/04			Bond Future	8.1760	8.0990	(0.942)	0.0000	0.0000	0
12/07/2005	R204	2005/08/04	8.25	Put	Option on Bond Future	9,314.0000	6,753.0000	(27.496)	0	0	0
12/07/2005	R204	2005/08/04	8.25	Call	Option on Bond Future	15,182.0000	18,779.0000	23.693	0	0	0
12/07/2005	R204	2005/11/03			Bond Future	8.2090	8.1290	(0.975)	0.0000	0.0000	0
12/07/2005	R204	2005/11/03	8.25	Call	Option on Bond Future	28,219.0000	31,581.0000	11.914	0	0	0
12/07/2005	R204	2005/11/03	8.25	Put	Option on Bond Future	25,006.0000	22,058.0000	(11.789)	0	0	0
12/07/2005	R207	2005/08/04			Bond Future	8.1420	8.0660	(0.933)	0.0000	0.0000	0
12/07/2005	R207	2005/08/04	8.00	Put	Option on Bond Future	12,498.0000	7,834.0000	(37.318)	0	0	0
12/07/2005	R207	2005/08/04	8.00	Call	Option on Bond Future	1,098.0000	2,511.0000	128.689	0	0	0

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12/07/2005	R207 2005/11/03			Bond Future	8.1710	8.0920	(0.967)	0.0000	0.0000	0
12/07/2005	R207 2005/11/03	8.00	Put	Option on Bond Future	18,812.0000	14,731.0000	(21.694)	0	0	0
12/07/2005	R207 2005/11/03	8.00	Call	Option on Bond Future	5,223.0000	7,385.0000	41.394	0	0	0

Grand Total: **1,919**