



# Derivatives High/Low Report

High/Low for 11/08/2005

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
11/08/2005	GOVI 2005/11/03			jGovi	228.7970	228.5490	(0.108)	0.0000	0.0000	463
11/08/2005	GOVI 2005/11/03	228.00	Put	jGovi	24,885.0000	25,849.0000	3.874	0	0	0
11/08/2005	GOVI 2005/11/03	228.00	Call	jGovi	32,855.0000	31,339.0000	(4.614)	0	0	0
11/08/2005	GOVI 2006/02/02			jGovi	232.9090	232.6710	(0.102)	0.0000	0.0000	0
11/08/2005	GOVI 2006/02/02	230.00	Put	jGovi	19,590.0000	20,355.0000	3.905	0	0	0
11/08/2005	GOVI 2006/02/02	230.00	Call	jGovi	48,680.0000	47,065.0000	(3.318)	0	0	0
11/08/2005	J152 2006/02/28			jSwap	7.1370	7.1370	-	0.0000	0.0000	0
11/08/2005	J153 2010/08/31			jSwap	7.4780	7.5060	0.374	0.0000	0.0000	0
11/08/2005	J157 2015/09/15			jSwap	7.8580	7.8640	0.076	0.0000	0.0000	0
11/08/2005	J186 2026/12/21			jSwap	7.4520	7.4620	0.134	0.0000	0.0000	0
11/08/2005	J194 2008/02/28			jSwap	7.2010	7.2670	0.917	0.0000	0.0000	0
11/08/2005	J201 2014/12/22			jSwap	7.8260	7.8290	0.038	0.0000	0.0000	0
11/08/2005	J203 2017/09/15			jSwap	7.8470	7.8550	0.102	0.0000	0.0000	0
11/08/2005	J204 2018/12/21			jSwap	7.8560	7.8600	0.051	0.0000	0.0000	0
11/08/2005	J207 2020/01/15			jSwap	8.4590	8.4620	0.035	0.0000	0.0000	0

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11/08/2005	JBAR	2005/03/16			jBar	6.9930	6.9930	-	0.0000	0.0000	0
11/08/2005	JFRA	2005/11/03			jFra	6.6840	6.7630	1.182	0.0000	0.0000	0
11/08/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	95.0000	124.0000	30.526	0	0	0
11/08/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	1,483.0000	1,318.0000	(11.126)	0	0	0
11/08/2005	JFRA	2006/02/02			jFra	6.6520	6.7480	1.443	0.0000	0.0000	0
11/08/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,868.0000	1,698.0000	(9.101)	0	0	0
11/08/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	401.0000	467.0000	16.459	0	0	0
11/08/2005	JFRA	2006/05/04			jFra	6.7830	6.8330	0.737	0.0000	0.0000	0
11/08/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,042.0000	1,093.0000	4.894	0	0	0
11/08/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	1,574.0000	1,503.0000	(4.511)	0	0	0
11/08/2005	JFRA	2006/08/03			jFra	6.9380	7.0010	0.908	0.0000	0.0000	0
11/08/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	1,486.0000	1,560.0000	4.980	0	0	0
11/08/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	1,638.0000	1,557.0000	(4.945)	0	0	0
11/08/2005	JFRA	2006/11/02			jFra	7.1290	7.1880	0.828	0.0000	0.0000	0
11/08/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	1,941.0000	2,016.0000	3.864	0	0	0
11/08/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	1,625.0000	1,556.0000	(4.246)	0	0	0
11/08/2005	JFRA	2007/02/01			jFra	7.3350	7.3810	0.627	0.0000	0.0000	500
11/08/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	1,741.0000	1,792.0000	2.929	0	0	0
11/08/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	2,145.0000	2,084.0000	(2.844)	0	0	0
11/08/2005	JFRA	2007/05/03			jFra	7.5020	7.5360	0.453	0.0000	0.0000	0
11/08/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	2,237.0000	2,194.0000	(1.922)	0	0	0
11/08/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	2,242.0000	2,282.0000	1.784	0	0	0
11/08/2005	JFRA	2007/08/02			jFra	7.7090	7.7320	0.298	0.0000	0.0000	0
11/08/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	2,422.0000	2,394.0000	(1.156)	0	0	0
11/08/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	2,934.0000	2,962.0000	0.954	0	0	0
11/08/2005	JFRA	2007/11/01			jFra	7.8650	7.8850	0.254	0.0000	0.0000	0

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11/08/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	2,632.0000	2,607.0000	(0.950)	0	0	0
11/08/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	3,592.0000	3,619.0000	0.752	0	0	0
11/08/2005	JN02	2005/11/03			jNote	7.0770	7.1340	0.805	0.0000	0.0000	0
11/08/2005	JN02	2005/11/03	7.50	Call	Option on jNote	2,355.0000	2,636.0000	11.932	0	0	0
11/08/2005	JN02	2005/11/03	7.50	Put	Option on jNote	10,177.0000	9,400.0000	(7.635)	0	0	0
11/08/2005	JN02	2006/02/02			jNote	7.2280	7.2770	0.678	0.0000	0.0000	0
11/08/2005	JN02	2006/02/02	7.25	Call	Option on jNote	13,648.0000	14,062.0000	3.033	0	0	0
11/08/2005	JN02	2006/02/02	7.25	Put	Option on jNote	14,061.0000	13,556.0000	(3.591)	0	0	0
11/08/2005	JN05	2005/11/03			jNote	7.6900	7.7070	0.221	0.0000	0.0000	0
11/08/2005	JN05	2005/11/03	8.00	Call	Option on jNote	6,301.0000	6,474.0000	2.746	0	0	0
11/08/2005	JN05	2005/11/03	8.00	Put	Option on jNote	19,168.0000	18,625.0000	(2.833)	0	0	0
11/08/2005	JN05	2006/02/02			jNote	7.7750	7.7900	0.193	0.0000	0.0000	0
11/08/2005	JN05	2006/02/02	7.75	Call	Option on jNote	14,366.0000	14,642.0000	1.921	0	0	0
11/08/2005	JN05	2006/02/02	7.75	Put	Option on jNote	13,333.0000	12,989.0000	(2.580)	0	0	0
11/08/2005	JN10	2005/11/03			jNote	7.9150	7.9130	(0.025)	0.0000	0.0000	0
11/08/2005	JN10	2005/11/03	8.00	Put	Option on jNote	21,565.0000	21,533.0000	(0.148)	0	0	0
11/08/2005	JN10	2005/11/03	8.00	Call	Option on jNote	15,685.0000	15,518.0000	(1.065)	0	0	0
11/08/2005	JN10	2006/02/02			jNote	7.9600	7.9550	(0.063)	0.0000	0.0000	0
11/08/2005	JN10	2006/02/02	8.00	Put	Option on jNote	15,293.0000	15,440.0000	0.961	0	0	0
11/08/2005	JN10	2006/02/02	8.00	Call	Option on jNote	12,534.0000	12,336.0000	(1.580)	0	0	0
11/08/2005	JROD	2005/08/31			jRod	6.6870	6.6860	(0.015)	0.0000	0.0000	0
11/08/2005	JROD	2005/09/30			jRod	6.7820	6.7810	(0.015)	0.0000	0.0000	0
11/08/2005	JROD	2005/10/31			jRod	6.8880	6.8850	(0.044)	0.0000	0.0000	0
11/08/2005	JROD	2005/11/30			jRod	6.8500	6.8480	(0.029)	0.0000	0.0000	0

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11/08/2005	JROD	2005/12/30			jRod	6.8720	6.8700	(0.029)	0.0000	0.0000	0
11/08/2005	JROD	2006/01/31			jRod	6.8840	6.8830	(0.015)	0.0000	0.0000	0
11/08/2005	JROD	2006/02/28			jRod	6.8430	6.8420	(0.015)	0.0000	0.0000	0
11/08/2005	JROD	2006/03/31			jRod	6.8570	6.8560	(0.015)	0.0000	0.0000	0
11/08/2005	JROD	2006/04/28			jRod	6.8730	6.8720	(0.015)	0.0000	0.0000	0
11/08/2005	JROD	2006/05/31			jRod	6.8540	6.8540	-	0.0000	0.0000	0
11/08/2005	JROD	2006/06/30			jRod	6.8700	6.8690	(0.015)	0.0000	0.0000	0
11/08/2005	JROD	2006/07/31			jRod	6.8830	6.8820	(0.015)	0.0000	0.0000	0
11/08/2005	JROD	2006/08/31			jRod	6.8600	6.8600	-	0.0000	0.0000	0
11/08/2005	R152	2005/11/03			Bond Future	7.1420	7.1570	0.210	0.0000	0.0000	0
11/08/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	235.0000	221.0000	(5.957)	0	0	0
11/08/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	1,457.0000	1,490.0000	2.265	0	0	0
11/08/2005	R153	2005/11/03			Bond Future	7.5000	7.5400	0.533	0.0000	0.0000	303
11/08/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	7,198.0000	7,781.0000	8.099	0	0	0
11/08/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	18,406.0000	17,187.0000	(6.623)	0	0	0
11/08/2005	R153	2005/11/03	8.00	Put	Option on Bond Future	4,452.0000	4,833.0000	8.558	0	0	0
11/08/2005	R153	2005/11/03	8.00	Call	Option on Bond Future	26,738.0000	25,317.0000	(5.315)	0	0	0
11/08/2005	R153	2005/11/03	9.00	Call	Option on Bond Future	65,931.0000	64,182.0000	(2.653)	0	0	0
11/08/2005	R153	2005/11/03	9.00	Put	Option on Bond Future	608.0000	661.0000	8.717	0	0	5
11/08/2005	R153	2005/11/03	8.50	Put	Option on Bond Future	1,644.0000	1,791.0000	8.942	0	0	0
11/08/2005	R153	2005/11/03	8.50	Call	Option on Bond Future	45,699.0000	44,044.0000	(3.622)	0	0	0
11/08/2005	R153	2006/02/02			Bond Future	7.5300	7.5690	0.518	0.0000	0.0000	0
11/08/2005	R153	2006/02/02	7.50	Call	Option on Bond Future	16,020.0000	15,162.0000	(5.356)	0	0	0
11/08/2005	R153	2006/02/02	7.50	Put	Option on Bond Future	17,306.0000	18,115.0000	4.675	0	0	0

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11/08/2005	R157	2005/11/03			Bond Future	7.8700	7.8800	0.127	0.0000	0.0000	3
11/08/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	17,473.0000	17,695.0000	1.271	0	0	0
11/08/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	28,386.0000	27,765.0000	(2.188)	0	0	0
11/08/2005	R157	2006/02/02			Bond Future	7.9070	7.9170	0.126	0.0000	0.0000	0
11/08/2005	R157	2006/02/02	8.00	Put	Option on Bond Future	29,710.0000	29,989.0000	0.939	0	0	0
11/08/2005	R157	2006/02/02	8.00	Call	Option on Bond Future	37,340.0000	36,796.0000	(1.457)	0	0	0
11/08/2005	R186	2005/11/03			Bond Future	7.5150	7.5250	0.133	0.0000	0.0000	0
11/08/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	16,501.0000	15,907.0000	(3.600)	0	0	0
11/08/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	51,589.0000	52,291.0000	1.361	0	0	0
11/08/2005	R186	2006/02/02			Bond Future	7.5230	7.5330	0.133	0.0000	0.0000	0
11/08/2005	R186	2006/02/02	7.50	Put	Option on Bond Future	49,350.0000	49,850.0000	1.013	0	0	0
11/08/2005	R186	2006/02/02	7.50	Call	Option on Bond Future	46,383.0000	45,596.0000	(1.697)	0	0	0
11/08/2005	R194	2005/11/03			Bond Future	7.1750	7.2640	1.240	0.0000	0.0000	0
11/08/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	9,778.0000	8,451.0000	(13.571)	0	0	0
11/08/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	2,739.0000	3,345.0000	22.125	0	0	0
11/08/2005	R194	2006/02/02			Bond Future	7.1810	7.2810	1.393	0.0000	0.0000	0
11/08/2005	R194	2006/02/02	7.25	Put	Option on Bond Future	6,608.0000	7,538.0000	14.074	0	0	0
11/08/2005	R194	2006/02/02	7.25	Call	Option on Bond Future	7,951.0000	6,935.0000	(12.778)	0	0	0
11/08/2005	R201	2005/11/03			Bond Future	7.8680	7.8730	0.064	0.0000	0.0000	0
11/08/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	22,125.0000	21,830.0000	(1.333)	0	0	0
11/08/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	13,386.0000	13,423.0000	0.276	0	0	0
11/08/2005	R201	2006/02/02			Bond Future	7.8950	7.9000	0.063	0.0000	0.0000	0
11/08/2005	R201	2006/02/02	7.75	Call	Option on Bond Future	20,287.0000	20,071.0000	(1.065)	0	0	0
11/08/2005	R201	2006/02/02	7.75	Put	Option on Bond Future	29,782.0000	29,892.0000	0.369	0	0	0
11/08/2005	R203	2005/11/03			Bond Future	7.9000	7.9100	0.127	0.0000	0.0000	0
11/08/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	25,580.0000	25,017.0000	(2.201)	0	0	0
11/08/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	17,877.0000	18,088.0000	1.180	0	0	0

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11/08/2005	R203	2006/02/02			Bond Future	7.9260	7.9360	0.126	0.0000	0.0000	0
11/08/2005	R203	2006/02/02	8.00	Call	Option on Bond Future	34,418.0000	33,916.0000	(1.459)	0	0	0
11/08/2005	R203	2006/02/02	8.00	Put	Option on Bond Future	28,801.0000	29,061.0000	0.903	0	0	0
11/08/2005	R204	2005/11/03			Bond Future	7.8980	7.9030	0.063	0.0000	0.0000	0
11/08/2005	R204	2005/11/03	8.25	Call	Option on Bond Future	39,817.0000	39,413.0000	(1.015)	0	0	0
11/08/2005	R204	2005/11/03	8.25	Put	Option on Bond Future	11,762.0000	11,764.0000	0.017	0	0	0
11/08/2005	R204	2006/02/02			Bond Future	7.9200	7.9240	0.051	0.0000	0.0000	0
11/08/2005	R204	2006/02/02	8.00	Call	Option on Bond Future	36,215.0000	35,947.0000	(0.740)	0	0	0
11/08/2005	R204	2006/02/02	8.00	Put	Option on Bond Future	29,831.0000	29,883.0000	0.174	0	0	0
11/08/2005	R207	2005/11/03			Bond Future	7.8750	7.8760	0.013	0.0000	0.0000	0
11/08/2005	R207	2005/11/03	8.00	Put	Option on Bond Future	5,095.0000	5,072.0000	(0.451)	0	0	0
11/08/2005	R207	2005/11/03	8.00	Call	Option on Bond Future	15,203.0000	15,098.0000	(0.691)	0	0	0
11/08/2005	R207	2006/02/02			Bond Future	7.8940	7.8950	0.013	0.0000	0.0000	0
11/08/2005	R207	2006/02/02	8.00	Call	Option on Bond Future	17,785.0000	17,699.0000	(0.484)	0	0	0
11/08/2005	R207	2006/02/02	8.00	Put	Option on Bond Future	9,302.0000	9,297.0000	(0.054)	0	0	0

**Grand Total:** **1,274**