



# Derivatives High/Low Report

High/Low for 08/03/2005

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
08/03/2005	GOVI 2005/05/05			jGovi	220.2240	220.3710	0.067	0.0000	0.0000	0
08/03/2005	GOVI 2005/05/05	220.00	Put	jGovi	36,321.0000	32,763.0000	(9.796)	0	0	0
08/03/2005	GOVI 2005/05/05	220.00	Call	jGovi	36,321.0000	36,473.0000	0.418	0	0	0
08/03/2005	GOVI 2005/08/04			jGovi	224.3080	224.4570	0.066	0.0000	0.0000	0
08/03/2005	GOVI 2005/08/04	224.00	Put	jGovi	35,698.0000	31,540.0000	(11.648)	0	0	0
08/03/2005	GOVI 2005/08/04	224.00	Call	jGovi	35,698.0000	36,110.0000	1.154	0	0	0
08/03/2005	GOVI 2005/11/03			jGovi	228.1900	228.3320	0.062	0.0000	0.0000	0
08/03/2005	GOVI 2005/11/03	228.00	Call	jGovi	43,772.0000	44,118.0000	0.790	0	0	0
08/03/2005	GOVI 2005/11/03	228.00	Put	jGovi	43,772.0000	40,798.0000	(6.794)	0	0	0
08/03/2005	J152 2006/02/28			jSwap	7.4550	7.4050	(0.671)	0.0000	0.0000	0
08/03/2005	J153 2010/08/31			jSwap	7.8732	7.8114	(0.784)	0.0000	0.0000	0
08/03/2005	J157 2015/09/15			jSwap	8.0200	7.9723	(0.595)	0.0000	0.0000	0
08/03/2005	J186 2026/12/21			jSwap	7.6557	7.6278	(0.364)	0.0000	0.0000	0
08/03/2005	J194 2008/02/28			jSwap	7.6605	7.5837	(1.003)	0.0000	0.0000	0
08/03/2005	J201 2014/12/22			jSwap	8.0295	7.9856	(0.547)	0.0000	0.0000	0
08/03/2005	J203 2017/09/15			jSwap	7.9934	7.9430	(0.631)	0.0000	0.0000	0

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08/03/2005	JBAR	2005/03/16			jBar	7.6000	7.5500	(0.658)	0.0000	0.0000	0
08/03/2005	JFRA	2005/05/05			jFra	7.4610	7.4070	(0.724)	0.0000	0.0000	0
08/03/2005	JFRA	2005/05/05	7.25	Call	Option on jFra	570.0000	558.0000	(2.105)	0	0	0
08/03/2005	JFRA	2005/05/05	7.25	Put	Option on jFra	570.0000	173.0000	(69.649)	0	0	0
08/03/2005	JFRA	2005/08/04			jFra	7.1700	7.0870	(1.158)	0.0000	0.0000	0
08/03/2005	JFRA	2005/08/04	7.25	Call	Option on jFra	641.0000	597.0000	(6.864)	0	0	0
08/03/2005	JFRA	2005/08/04	7.25	Put	Option on jFra	641.0000	996.0000	55.382	0	0	0
08/03/2005	JFRA	2005/11/03			jFra	7.2290	7.1650	(0.885)	0.0000	0.0000	0
08/03/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	1,189.0000	1,154.0000	(2.944)	0	0	0
08/03/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	1,189.0000	1,362.0000	14.550	0	0	0
08/03/2005	JFRA	2006/02/02			jFra	7.3180	7.2410	(1.052)	0.0000	0.0000	0
08/03/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,563.0000	1,534.0000	(1.855)	0	0	0
08/03/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	1,563.0000	1,512.0000	(3.263)	0	0	0
08/03/2005	JFRA	2006/05/04			jFra	7.4460	7.3560	(1.209)	0.0000	0.0000	0
08/03/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	2,295.0000	1,356.0000	(40.915)	0	0	0
08/03/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	2,295.0000	2,228.0000	(2.919)	0	0	0
08/03/2005	JFRA	2006/08/03			jFra	7.6420	7.5370	(1.374)	0.0000	0.0000	0
08/03/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	2,749.0000	2,643.0000	(3.856)	0	0	0
08/03/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	2,749.0000	1,328.0000	(51.692)	0	0	0
08/03/2005	JFRA	2006/11/02			jFra	7.6250	7.5620	(0.826)	0.0000	0.0000	0
08/03/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	2,872.0000	1,452.0000	(49.443)	0	0	0
08/03/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,872.0000	2,827.0000	(1.567)	0	0	0
08/03/2005	JN02	2005/05/05			jNote	7.4540	7.3770	(1.033)	0.0000	0.0000	0
08/03/2005	JN02	2005/05/05	7.50	Put	Option on jNote	3,398.0000	5,374.0000	58.152	0	0	0
08/03/2005	JN02	2005/05/05	7.50	Call	Option on jNote	3,398.0000	3,110.0000	(8.476)	0	0	0

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08/03/2005	JN02	2005/08/04			jNote	7.5030	7.4230	(1.066)	0.0000	0.0000	0
08/03/2005	JN02	2005/08/04	7.50	Call	Option on jNote	6,801.0000	6,446.0000	(5.220)	0	0	0
08/03/2005	JN02	2005/08/04	7.50	Put	Option on jNote	6,801.0000	7,863.0000	15.615	0	0	0
08/03/2005	JN02	2005/11/03			jNote	7.6040	7.5240	(1.052)	0.0000	0.0000	0
08/03/2005	JN02	2005/11/03	7.50	Call	Option on jNote	10,001.0000	9,608.0000	(3.930)	0	0	0
08/03/2005	JN02	2005/11/03	7.50	Put	Option on jNote	10,001.0000	9,167.0000	(8.339)	0	0	0
08/03/2005	JN05	2005/05/05			jNote	7.7940	7.7310	(0.808)	0.0000	0.0000	0
08/03/2005	JN05	2005/05/05	8.00	Put	Option on jNote	4,353.0000	15,192.0000	249.001	0	0	0
08/03/2005	JN05	2005/05/05	8.00	Call	Option on jNote	4,353.0000	4,071.0000	(6.478)	0	0	0
08/03/2005	JN05	2005/08/04			jNote	7.8270	7.7650	(0.792)	0.0000	0.0000	0
08/03/2005	JN05	2005/08/04	8.00	Call	Option on jNote	9,909.0000	9,582.0000	(3.300)	0	0	0
08/03/2005	JN05	2005/08/04	8.00	Put	Option on jNote	9,909.0000	19,289.0000	94.661	0	0	0
08/03/2005	JN05	2005/11/03			jNote	7.8800	7.8200	(0.761)	0.0000	0.0000	0
08/03/2005	JN05	2005/11/03	8.00	Call	Option on jNote	14,650.0000	14,323.0000	(2.232)	0	0	0
08/03/2005	JN05	2005/11/03	8.00	Put	Option on jNote	14,650.0000	21,746.0000	48.437	0	0	0
08/03/2005	JN10	2005/05/05			jNote	7.9820	7.9360	(0.576)	0.0000	0.0000	0
08/03/2005	JN10	2005/05/05	8.00	Put	Option on jNote	10,964.0000	15,305.0000	39.593	0	0	0
08/03/2005	JN10	2005/05/05	8.00	Call	Option on jNote	10,964.0000	10,886.0000	(0.711)	0	0	0
08/03/2005	JN10	2005/08/04			jNote	8.0030	7.9570	(0.575)	0.0000	0.0000	0
08/03/2005	JN10	2005/08/04	8.00	Put	Option on jNote	19,933.0000	22,823.0000	14.499	0	0	0
08/03/2005	JN10	2005/08/04	8.00	Call	Option on jNote	19,933.0000	19,858.0000	(0.376)	0	0	0
08/03/2005	JN10	2005/11/03			jNote	8.0340	7.9880	(0.573)	0.0000	0.0000	0
08/03/2005	JN10	2005/11/03	8.00	Put	Option on jNote	27,299.0000	28,045.0000	2.733	0	0	0
08/03/2005	JN10	2005/11/03	8.00	Call	Option on jNote	27,299.0000	27,218.0000	(0.297)	0	0	0
08/03/2005	JROD	2005/03/31			jRod	7.2900	7.2380	(0.713)	0.0000	0.0000	0
08/03/2005	JROD	2005/04/29			jRod	7.3950	7.3410	(0.730)	0.0000	0.0000	0

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08/03/2005	JROD	2005/05/31			jRod	7.5260	7.4720	(0.718)	0.0000	0.0000	0
08/03/2005	JROD	2005/06/30			jRod	7.4340	7.3830	(0.686)	0.0000	0.0000	0
08/03/2005	JROD	2005/07/29			jRod	7.4440	7.3940	(0.672)	0.0000	0.0000	0
08/03/2005	JROD	2005/08/31			jRod	7.4290	7.3800	(0.660)	0.0000	0.0000	0
08/03/2005	JROD	2005/09/30			jRod	7.3650	7.3150	(0.679)	0.0000	0.0000	0
08/03/2005	JROD	2005/10/31			jRod	7.3680	7.3180	(0.679)	0.0000	0.0000	0
08/03/2005	JROD	2005/11/30			jRod	7.3810	7.3300	(0.691)	0.0000	0.0000	0
08/03/2005	JROD	2005/12/30			jRod	7.3630	7.3120	(0.693)	0.0000	0.0000	0
08/03/2005	JROD	2006/01/31			jRod	7.3740	7.3240	(0.678)	0.0000	0.0000	0
08/03/2005	JROD	2006/02/28			jRod	7.3780	7.3280	(0.678)	0.0000	0.0000	0
08/03/2005	JROD	2006/03/31			jRod	7.3550	7.3050	(0.680)	0.0000	0.0000	0
08/03/2005	R152	2005/05/05			Bond Future	7.0710	7.0010	(0.990)	0.0000	0.0000	0
08/03/2005	R152	2005/05/05	7.00	Call	Option on Bond Future	1,501.0000	1,546.0000	2.998	0	0	0
08/03/2005	R152	2005/05/05	7.00	Put	Option on Bond Future	1,501.0000	1,554.0000	3.531	0	0	0
08/03/2005	R152	2005/08/04			Bond Future	6.8260	6.7470	(1.157)	0.0000	0.0000	0
08/03/2005	R152	2005/08/04	7.75	Put	Option on Bond Future	5,735.0000	331.0000	(94.228)	0	0	0
08/03/2005	R152	2005/08/04	7.75	Call	Option on Bond Future	5,735.0000	5,857.0000	2.127	0	0	0
08/03/2005	R152	2005/11/03			Bond Future	6.7020	6.6150	(1.298)	0.0000	0.0000	0
08/03/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	1,727.0000	1,341.0000	(22.351)	0	0	0
08/03/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	1,727.0000	1,762.0000	2.027	0	0	0

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08/03/2005	R153	2005/05/05			Bond Future	7.6190	7.5640	(0.722)	0.0000	0.0000	1
08/03/2005	R153	2005/05/05	7.75	Call	Option on Bond Future	14,891.0000	14,897.0000	0.040	0	0	0
08/03/2005	R153	2005/05/05	7.75	Put	Option on Bond Future	14,891.0000	5,780.0000	(61.185)	0	0	0
08/03/2005	R153	2005/08/04			Bond Future	7.6210	7.5650	(0.735)	0.0000	0.0000	0
08/03/2005	R153	2005/08/04	7.75	Put	Option on Bond Future	20,029.0000	11,358.0000	(43.292)	0	0	0
08/03/2005	R153	2005/08/04	7.75	Call	Option on Bond Future	20,029.0000	20,028.0000	(0.005)	0	0	0
08/03/2005	R153	2005/11/03			Bond Future	7.6620	7.6080	(0.705)	0.0000	0.0000	0
08/03/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	22,415.0000	15,984.0000	(28.691)	0	0	0
08/03/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	22,415.0000	22,334.0000	(0.361)	0	0	0
08/03/2005	R157	2005/05/05			Bond Future	7.9580	7.9080	(0.628)	0.0000	0.0000	0
08/03/2005	R157	2005/05/05	8.00	Put	Option on Bond Future	20,880.0000	12,600.0000	(39.655)	0	0	0
08/03/2005	R157	2005/05/05	8.00	Call	Option on Bond Future	20,880.0000	20,628.0000	(1.207)	0	0	0
08/03/2005	R157	2005/08/04			Bond Future	7.9580	7.9080	(0.628)	0.0000	0.0000	0
08/03/2005	R157	2005/08/04	8.00	Put	Option on Bond Future	30,607.0000	22,307.0000	(27.118)	0	0	0
08/03/2005	R157	2005/08/04	8.00	Call	Option on Bond Future	30,607.0000	30,335.0000	(0.889)	0	0	0
08/03/2005	R157	2005/11/03			Bond Future	8.0110	7.9620	(0.612)	0.0000	0.0000	0
08/03/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	35,149.0000	34,811.0000	(0.962)	0	0	0
08/03/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	35,149.0000	31,633.0000	(10.003)	0	0	0
08/03/2005	R186	2005/05/05			Bond Future	7.3720	7.2910	(1.099)	0.0000	0.0000	0
08/03/2005	R186	2005/05/05	7.25	Call	Option on Bond Future	31,451.0000	32,822.0000	4.359	0	0	0
08/03/2005	R186	2005/05/05	7.25	Put	Option on Bond Future	31,451.0000	38,416.0000	22.146	0	0	0
08/03/2005	R186	2005/08/04			Bond Future	7.3680	7.2870	(1.099)	0.0000	0.0000	0
08/03/2005	R186	2005/08/04	7.25	Put	Option on Bond Future	53,855.0000	60,233.0000	11.843	0	0	0
08/03/2005	R186	2005/08/04	7.25	Call	Option on Bond Future	53,855.0000	55,216.0000	2.527	0	0	0
08/03/2005	R186	2005/11/03			Bond Future	7.3760	7.2940	(1.112)	0.0000	0.0000	0
08/03/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	69,536.0000	76,805.0000	10.454	0	0	0
08/03/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	69,536.0000	70,881.0000	1.934	0	0	0

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08/03/2005	R194	2005/05/05			Bond Future	7.4260	7.3440	(1.104)	0.0000	0.0000	0
08/03/2005	R194	2005/05/05	7.50	Put	Option on Bond Future	7,539.0000	3,889.0000	(48.415)	0	0	0
08/03/2005	R194	2005/05/05	7.50	Call	Option on Bond Future	7,539.0000	7,937.0000	5.279	0	0	0
08/03/2005	R194	2005/08/04			Bond Future	7.4080	7.3230	(1.147)	0.0000	0.0000	0
08/03/2005	R194	2005/08/04	7.50	Put	Option on Bond Future	10,725.0000	6,884.0000	(35.814)	0	0	0
08/03/2005	R194	2005/08/04	7.50	Call	Option on Bond Future	10,725.0000	11,092.0000	3.422	0	0	0
08/03/2005	R194	2005/11/03			Bond Future	7.4570	7.3700	(1.167)	0.0000	0.0000	0
08/03/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	11,778.0000	9,273.0000	(21.268)	0	0	0
08/03/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	11,778.0000	12,082.0000	2.581	0	0	0
08/03/2005	R201	2005/05/05			Bond Future	7.9650	7.9100	(0.691)	0.0000	0.0000	0
08/03/2005	R201	2005/05/05	8.00	Put	Option on Bond Future	16,097.0000	9,916.0000	(38.398)	0	0	0
08/03/2005	R201	2005/05/05	8.00	Call	Option on Bond Future	16,097.0000	16,092.0000	(0.031)	0	0	0
08/03/2005	R201	2005/08/04			Bond Future	7.9820	7.9260	(0.702)	0.0000	0.0000	0
08/03/2005	R201	2005/08/04	8.00	Put	Option on Bond Future	23,100.0000	18,129.0000	(21.519)	0	0	0
08/03/2005	R201	2005/08/04	8.00	Call	Option on Bond Future	23,100.0000	23,110.0000	0.043	0	0	0
08/03/2005	R201	2005/11/03			Bond Future	8.0180	7.9630	(0.686)	0.0000	0.0000	0
08/03/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	27,272.0000	27,216.0000	(0.205)	0	0	0
08/03/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	27,272.0000	24,776.0000	(9.152)	0	0	0
08/03/2005	R203	2005/05/05			Bond Future	7.9670	7.9060	(0.766)	0.0000	0.0000	0
08/03/2005	R203	2005/05/05	8.00	Put	Option on Bond Future	19,080.0000	11,923.0000	(37.510)	0	0	0
08/03/2005	R203	2005/05/05	8.00	Call	Option on Bond Future	19,080.0000	19,346.0000	1.394	0	0	0
08/03/2005	R203	2005/08/04			Bond Future	7.9790	7.9180	(0.765)	0.0000	0.0000	0
08/03/2005	R203	2005/08/04	8.00	Call	Option on Bond Future	27,907.0000	28,128.0000	0.792	0	0	0
08/03/2005	R203	2005/08/04	8.00	Put	Option on Bond Future	27,907.0000	21,737.0000	(22.109)	0	0	0
08/03/2005	R203	2005/11/03			Bond Future	8.0100	7.9500	(0.749)	0.0000	0.0000	0
08/03/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	33,428.0000	29,720.0000	(11.092)	0	0	0

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08/03/2005	R203 2005/11/03	8.00	Call	Option on Bond Future	33,428.0000	33,562.0000	0.401	0	0	0
<b>Grand Total:</b>										<b>1</b>