



Derivatives High/Low Report

High/Low for 08/06/2005

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
08/06/2005	GOVI 2005/08/04			jGovi	223.7150	223.5240	(0.085)	0.0000	0.0000	17
08/06/2005	GOVI 2005/08/04	224.00	Put	jGovi	44,715.0000	45,096.0000	0.852	0	0	0
08/06/2005	GOVI 2005/08/04	224.00	Call	jGovi	41,865.0000	40,336.0000	(3.652)	0	0	0
08/06/2005	GOVI 2005/11/03			jGovi	227.5280	227.3510	(0.078)	0.0000	0.0000	0
08/06/2005	GOVI 2005/11/03	228.00	Call	jGovi	37,357.0000	36,288.0000	(2.862)	0	0	0
08/06/2005	GOVI 2005/11/03	228.00	Put	jGovi	42,077.0000	42,778.0000	1.666	0	0	0
08/06/2005	J152 2006/02/28			jSwap	7.0294	7.0443	0.212	0.0000	0.0000	0
08/06/2005	J153 2010/08/31			jSwap	7.7918	7.8053	0.172	0.0000	0.0000	0
08/06/2005	J157 2015/09/15			jSwap	8.0610	8.0562	(0.060)	0.0000	0.0000	0
08/06/2005	J186 2026/12/21			jSwap	7.7308	7.7640	0.430	0.0000	0.0000	0
08/06/2005	J194 2008/02/28			jSwap	7.3762	7.4199	0.592	0.0000	0.0000	0
08/06/2005	J201 2014/12/22			jSwap	8.0486	8.0286	(0.249)	0.0000	0.0000	0
08/06/2005	J203 2017/09/15			jSwap	8.0270	8.0414	0.180	0.0000	0.0000	0
08/06/2005	J204 2018/12/21			jSwap	7.9821	7.9797	(0.030)	0.0000	0.0000	0

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08/06/2005	JBAR	2005/03/16			jBar	6.9430	6.9540	0.158	0.0000	0.0000	0
08/06/2005	JFRA	2005/08/04			jFra	6.8230	6.8350	0.176	0.0000	0.0000	0
08/06/2005	JFRA	2005/08/04	7.25	Put	Option on jFra	1,086.0000	1,058.0000	(2.578)	0	0	0
08/06/2005	JFRA	2005/08/04	7.25	Call	Option on jFra	39.0000	41.0000	5.128	0	0	0
08/06/2005	JFRA	2005/11/03			jFra	6.6570	6.6950	0.571	0.0000	0.0000	0
08/06/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	1,680.0000	1,605.0000	(4.464)	0	0	0
08/06/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	225.0000	244.0000	8.444	0	0	0
08/06/2005	JFRA	2006/02/02			jFra	6.7870	6.8300	0.634	0.0000	0.0000	0
08/06/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	703.0000	738.0000	4.979	0	0	0
08/06/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,838.0000	1,768.0000	(3.808)	0	0	0
08/06/2005	JFRA	2006/05/04			jFra	6.9470	7.0120	0.936	0.0000	0.0000	0
08/06/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	1,548.0000	1,472.0000	(4.910)	0	0	0
08/06/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,418.0000	1,502.0000	5.924	0	0	0
08/06/2005	JFRA	2006/08/03			jFra	7.2080	7.2530	0.624	0.0000	0.0000	0
08/06/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	2,025.0000	2,092.0000	3.309	0	0	0
08/06/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	1,515.0000	1,472.0000	(2.838)	0	0	0
08/06/2005	JFRA	2006/11/02			jFra	7.4500	7.5100	0.805	0.0000	0.0000	0
08/06/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,571.0000	2,665.0000	3.656	0	0	0
08/06/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	1,469.0000	1,417.0000	(3.540)	0	0	0
08/06/2005	JFRA	2007/02/01			jFra	7.7100	7.7500	0.519	0.0000	0.0000	500
08/06/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,882.0000	1,851.0000	(1.647)	0	0	0
08/06/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	2,396.0000	2,462.0000	2.755	0	0	0
08/06/2005	JFRA	2007/05/03			jFra	7.7710	7.8190	0.618	0.0000	0.0000	0
08/06/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	2,208.0000	2,154.0000	(2.446)	0	0	0
08/06/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	2,871.0000	2,933.0000	2.160	0	0	0
08/06/2005	JFRA	2007/08/02			jFra	7.9320	7.9700	0.479	0.0000	0.0000	0

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08/06/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	2,452.0000	2,408.0000	(1.794)	0	0	0
08/06/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	3,506.0000	3,557.0000	1.455	0	0	0
08/06/2005	JFRA	2007/11/01			jFra	7.9700	8.0000	0.376	0.0000	0.0000	0
08/06/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	3,980.0000	4,021.0000	1.030	0	0	0
08/06/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	2,743.0000	2,707.0000	(1.312)	0	0	0
08/06/2005	JN02	2005/08/04			jNote	7.1530	7.1970	0.615	0.0000	0.0000	0
08/06/2005	JN02	2005/08/04	7.50	Call	Option on jNote	1,774.0000	1,982.0000	11.725	0	0	0
08/06/2005	JN02	2005/08/04	7.50	Put	Option on jNote	8,177.0000	7,582.0000	(7.277)	0	0	0
08/06/2005	JN02	2005/11/03			jNote	7.2890	7.3360	0.645	0.0000	0.0000	0
08/06/2005	JN02	2005/11/03	7.50	Call	Option on jNote	5,684.0000	6,037.0000	6.210	0	0	0
08/06/2005	JN02	2005/11/03	7.50	Put	Option on jNote	9,577.0000	9,062.0000	(5.377)	0	0	0
08/06/2005	JN05	2005/08/04			jNote	7.7560	7.7710	0.193	0.0000	0.0000	0
08/06/2005	JN05	2005/08/04	8.00	Put	Option on jNote	15,620.0000	15,100.0000	(3.329)	0	0	0
08/06/2005	JN05	2005/08/04	8.00	Call	Option on jNote	5,508.0000	5,616.0000	1.961	0	0	0
08/06/2005	JN05	2005/11/03			jNote	7.8430	7.8560	0.166	0.0000	0.0000	0
08/06/2005	JN05	2005/11/03	8.00	Put	Option on jNote	19,565.0000	19,130.0000	(2.223)	0	0	0
08/06/2005	JN05	2005/11/03	8.00	Call	Option on jNote	13,074.0000	13,181.0000	0.818	0	0	0
08/06/2005	JN10	2005/08/04			jNote	8.0200	8.0120	(0.100)	0.0000	0.0000	0
08/06/2005	JN10	2005/08/04	8.00	Call	Option on jNote	16,199.0000	15,679.0000	(3.210)	0	0	0
08/06/2005	JN10	2005/08/04	8.00	Put	Option on jNote	14,824.0000	14,854.0000	0.202	0	0	0
08/06/2005	JN10	2005/11/03			jNote	8.0610	8.0580	(0.037)	0.0000	0.0000	0
08/06/2005	JN10	2005/11/03	8.00	Call	Option on jNote	27,717.0000	27,361.0000	(1.284)	0	0	0
08/06/2005	JN10	2005/11/03	8.00	Put	Option on jNote	23,530.0000	23,380.0000	(0.637)	0	0	0
08/06/2005	JROD	2005/06/30			jRod	6.8510	6.8500	(0.015)	0.0000	0.0000	0
08/06/2005	JROD	2005/07/29			jRod	6.8520	6.8530	0.015	0.0000	0.0000	0

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08/06/2005	JROD	2005/08/31			jRod	6.9340	6.9360	0.029	0.0000	0.0000	0
08/06/2005	JROD	2005/09/30			jRod	6.9070	6.9070	-	0.0000	0.0000	0
08/06/2005	JROD	2005/10/31			jRod	6.8890	6.8890	-	0.0000	0.0000	0
08/06/2005	JROD	2005/11/30			jRod	6.9120	6.9110	(0.014)	0.0000	0.0000	0
08/06/2005	JROD	2005/12/30			jRod	6.9020	6.9020	-	0.0000	0.0000	0
08/06/2005	JROD	2006/01/31			jRod	6.9030	6.9020	(0.014)	0.0000	0.0000	0
08/06/2005	JROD	2006/02/28			jRod	6.9350	6.9330	(0.029)	0.0000	0.0000	0
08/06/2005	JROD	2006/03/31			jRod	6.9360	6.9350	(0.014)	0.0000	0.0000	0
08/06/2005	JROD	2006/04/28			jRod	6.9450	6.9440	(0.014)	0.0000	0.0000	0
08/06/2005	JROD	2006/05/31			jRod	6.9800	6.9790	(0.014)	0.0000	0.0000	0
08/06/2005	R152	2005/08/04			Bond Future	6.5700	6.6280	0.883	0.0000	0.0000	0
08/06/2005	R152	2005/08/04	7.75	Put	Option on Bond Future	1.0000	2.0000	100.000	0	0	0
08/06/2005	R152	2005/08/04	7.75	Call	Option on Bond Future	6,509.0000	6,187.0000	(4.947)	0	0	0
08/06/2005	R152	2005/11/03			Bond Future	6.3680	6.4440	1.193	0.0000	0.0000	0
08/06/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	1,667.0000	1,509.0000	(9.478)	0	0	0
08/06/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	473.0000	553.0000	16.913	0	0	0
08/06/2005	R153	2005/08/04			Bond Future	7.5820	7.5860	0.053	0.0000	0.0000	0
08/06/2005	R153	2005/08/04	7.75	Put	Option on Bond Future	7,229.0000	7,170.0000	(0.816)	0	0	0
08/06/2005	R153	2005/08/04	7.75	Call	Option on Bond Future	15,100.0000	14,852.0000	(1.642)	0	0	0
08/06/2005	R153	2005/08/04	9.25	Call	Option on Bond Future	75,374.0000	75,184.0000	(0.252)	0	0	0
08/06/2005	R153	2005/08/04	8.25	Call	Option on Bond Future	32,527.0000	32,293.0000	(0.719)	0	0	0
08/06/2005	R153	2005/08/04	8.75	Call	Option on Bond Future	53,616.0000	53,415.0000	(0.375)	0	0	0
08/06/2005	R153	2005/08/04	9.00	Put	Option on Bond Future	60.0000	55.0000	(8.333)	0	0	0

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08/06/2005	R153	2005/08/04	8.25	Put	Option on Bond Future	1,611.0000	1,565.0000	(2.855)	0	0	0
08/06/2005	R153	2005/08/04	9.00	Call	Option on Bond Future	64,510.0000	64,316.0000	(0.301)	0	0	0
08/06/2005	R153	2005/08/04	8.75	Put	Option on Bond Future	209.0000	195.0000	(6.699)	0	0	0
08/06/2005	R153	2005/08/04	9.25	Put	Option on Bond Future	15.0000	13.0000	(13.333)	0	0	0
08/06/2005	R153	2005/11/03			Bond Future	7.6320	7.6330	0.013	0.0000	0.0000	0
08/06/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	14,539.0000	14,446.0000	(0.640)	0	0	0
08/06/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	19,813.0000	19,675.0000	(0.697)	0	0	0
08/06/2005	R157	2005/08/04			Bond Future	7.9840	7.9880	0.050	0.0000	0.0000	1
08/06/2005	R157	2005/08/04	8.00	Put	Option on Bond Future	19,804.0000	19,792.0000	(0.061)	0	0	0
08/06/2005	R157	2005/08/04	7.75	Call	Option on Bond Future	11,422.0000	11,145.0000	(2.425)	0	0	200
08/06/2005	R157	2005/08/04	8.00	Call	Option on Bond Future	21,168.0000	20,815.0000	(1.668)	0	0	0
08/06/2005	R157	2005/08/04	8.25	Call	Option on Bond Future	34,249.0000	33,832.0000	(1.218)	0	0	0
08/06/2005	R157	2005/08/04	9.25	Put	Option on Bond Future	973.0000	938.0000	(3.597)	0	0	100
08/06/2005	R157	2005/08/04	8.25	Put	Option on Bond Future	11,809.0000	11,733.0000	(0.644)	0	0	200
08/06/2005	R157	2005/08/04	7.75	Put	Option on Bond Future	31,585.0000	31,649.0000	0.203	0	0	0
08/06/2005	R157	2005/08/04	9.25	Call	Option on Bond Future	103,415.0000	103,039.0000	(0.364)	0	0	0
08/06/2005	R157	2005/08/04	8.75	Put	Option on Bond Future	3,647.0000	3,576.0000	(1.947)	0	0	400
08/06/2005	R157	2005/08/04	9.00	Call	Option on Bond Future	84,975.0000	84,581.0000	(0.464)	0	0	0
08/06/2005	R157	2005/08/04	8.75	Call	Option on Bond Future	66,928.0000	66,516.0000	(0.616)	0	0	0
08/06/2005	R157	2005/08/04	9.00	Put	Option on Bond Future	1,909.0000	1,856.0000	(2.776)	0	0	500
08/06/2005	R157	2005/11/03			Bond Future	8.0300	8.0320	0.025	0.0000	0.0000	0
08/06/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	32,096.0000	31,876.0000	(0.685)	0	0	0
08/06/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	29,595.0000	29,207.0000	(1.311)	0	0	0
08/06/2005	R186	2005/08/04			Bond Future	7.5440	7.5580	0.186	0.0000	0.0000	0
08/06/2005	R186	2005/08/04	7.25	Put	Option on Bond Future	61,397.0000	62,295.0000	1.463	0	0	0
08/06/2005	R186	2005/08/04	7.25	Call	Option on Bond Future	22,305.0000	21,384.0000	(4.129)	0	0	0
08/06/2005	R186	2005/11/03			Bond Future	7.5600	7.5740	0.185	0.0000	0.0000	0
08/06/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	85,453.0000	86,376.0000	1.080	0	0	0
08/06/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	44,546.0000	43,666.0000	(1.975)	0	0	0
08/06/2005	R194	2005/08/04			Bond Future	7.2210	7.2950	1.025	0.0000	0.0000	0

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08/06/2005	R194	2005/08/04	7.50	Put	Option on Bond Future	2,922.0000	3,503.0000	19.884	0	0	0
08/06/2005	R194	2005/08/04	7.50	Call	Option on Bond Future	9,564.0000	8,379.0000	(12.390)	0	0	0
08/06/2005	R194	2005/11/03			Bond Future	7.2670	7.3460	1.087	0.0000	0.0000	0
08/06/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	6,463.0000	7,213.0000	11.605	0	0	0
08/06/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	11,503.0000	10,541.0000	(8.363)	0	0	0
08/06/2005	R201	2005/08/04			Bond Future	8.0410	8.0440	0.037	0.0000	0.0000	0
08/06/2005	R201	2005/08/04	8.00	Put	Option on Bond Future	16,323.0000	16,220.0000	(0.631)	0	0	0
08/06/2005	R201	2005/08/04	8.00	Call	Option on Bond Future	13,577.0000	13,273.0000	(2.239)	0	0	0
08/06/2005	R201	2005/11/03			Bond Future	8.0860	8.0880	0.025	0.0000	0.0000	0
08/06/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	26,986.0000	26,835.0000	(0.560)	0	0	0
08/06/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	21,343.0000	21,061.0000	(1.321)	0	0	0
08/06/2005	R203	2005/08/04			Bond Future	8.0310	8.0350	0.050	0.0000	0.0000	0
08/06/2005	R203	2005/08/04	8.00	Put	Option on Bond Future	19,760.0000	19,679.0000	(0.410)	0	0	0
08/06/2005	R203	2005/08/04	8.00	Call	Option on Bond Future	17,358.0000	16,968.0000	(2.247)	0	0	0
08/06/2005	R203	2005/11/03			Bond Future	8.0690	8.0720	0.037	0.0000	0.0000	0
08/06/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	32,643.0000	32,535.0000	(0.331)	0	0	0
08/06/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	27,373.0000	27,037.0000	(1.227)	0	0	0
08/06/2005	R204	2005/08/04			Bond Future	8.0200	8.0240	0.050	0.0000	0.0000	0
08/06/2005	R204	2005/08/04	8.25	Put	Option on Bond Future	12,074.0000	11,957.0000	(0.969)	0	0	0
08/06/2005	R204	2005/08/04	8.25	Call	Option on Bond Future	30,472.0000	30,032.0000	(1.444)	0	0	0
08/06/2005	R204	2005/11/03			Bond Future	8.0540	8.0570	0.037	0.0000	0.0000	0
08/06/2005	R204	2005/11/03	8.25	Call	Option on Bond Future	40,598.0000	40,228.0000	(0.911)	0	0	0
08/06/2005	R204	2005/11/03	8.25	Put	Option on Bond Future	25,110.0000	24,980.0000	(0.518)	0	0	0

Grand Total:

1,918