



Derivatives High/Low Report

High/Low for 08/04/2005

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
08/04/2005	GOVI 2005/05/05			jGovi	212.4840	212.4060	(0.037)	0.0000	0.0000	5
08/04/2005	GOVI 2005/05/05	220.00	Call	jGovi	5,225.0000	4,242.0000	(18.813)	0	0	0
08/04/2005	GOVI 2005/05/05	220.00	Put	jGovi	5,225.0000	80,182.0000	1434.584	0	0	0
08/04/2005	GOVI 2005/08/04			jGovi	216.9070	216.4440	(0.213)	0.0000	0.0000	0
08/04/2005	GOVI 2005/08/04	224.00	Call	jGovi	8,749.0000	7,647.0000	(12.596)	0	0	0
08/04/2005	GOVI 2005/08/04	224.00	Put	jGovi	8,749.0000	83,207.0000	851.046	0	0	0
08/04/2005	GOVI 2005/11/03			jGovi	220.7800	220.3200	(0.208)	0.0000	0.0000	0
08/04/2005	GOVI 2005/11/03	228.00	Put	jGovi	16,414.0000	91,752.0000	458.986	0	0	0
08/04/2005	GOVI 2005/11/03	228.00	Call	jGovi	16,414.0000	14,952.0000	(8.907)	0	0	0
08/04/2005	J152 2006/02/28			jSwap	7.5763	7.5850	0.115	0.0000	0.0000	0
08/04/2005	J153 2010/08/31			jSwap	8.5990	8.6336	0.402	0.0000	0.0000	0
08/04/2005	J157 2015/09/15			jSwap	8.8698	8.9011	0.353	0.0000	0.0000	0
08/04/2005	J186 2026/12/21			jSwap	8.4456	8.4723	0.316	0.0000	0.0000	0
08/04/2005	J194 2008/02/28			jSwap	8.1919	8.2163	0.297	0.0000	0.0000	0
08/04/2005	J201 2014/12/22			jSwap	8.8121	8.8448	0.371	0.0000	0.0000	0
08/04/2005	J203 2017/09/15			jSwap	8.8275	8.8581	0.347	0.0000	0.0000	0

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08/04/2005	JBAR	2005/03/16			jBar	7.5930	7.5930	-	0.0000	0.0000	0
08/04/2005	JFRA	2005/05/05			jFra	7.6420	7.6400	(0.026)	0.0000	0.0000	0
08/04/2005	JFRA	2005/05/05	7.25	Put	Option on jFra	965.0000	5.0000	(99.482)	0	0	0
08/04/2005	JFRA	2005/05/05	7.25	Call	Option on jFra	965.0000	959.0000	(0.622)	0	0	0
08/04/2005	JFRA	2005/08/04			jFra	7.3800	7.3960	0.217	0.0000	0.0000	0
08/04/2005	JFRA	2005/08/04	7.25	Call	Option on jFra	796.0000	810.0000	1.759	0	0	0
08/04/2005	JFRA	2005/08/04	7.25	Put	Option on jFra	796.0000	452.0000	(43.216)	0	0	0
08/04/2005	JFRA	2005/11/03			jFra	7.5010	7.5170	0.213	0.0000	0.0000	0
08/04/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	1,468.0000	817.0000	(44.346)	0	0	0
08/04/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	1,468.0000	1,471.0000	0.204	0	0	0
08/04/2005	JFRA	2006/02/02			jFra	7.7100	7.7250	0.195	0.0000	0.0000	0
08/04/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	2,149.0000	2,169.0000	0.931	0	0	0
08/04/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	2,149.0000	1,007.0000	(53.141)	0	0	0
08/04/2005	JFRA	2006/05/04			jFra	7.9670	7.9870	0.251	0.0000	0.0000	0
08/04/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	3,238.0000	851.0000	(73.718)	0	0	0
08/04/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	3,238.0000	3,263.0000	0.772	0	0	0
08/04/2005	JFRA	2006/08/03			jFra	8.2120	8.2480	0.438	0.0000	0.0000	0
08/04/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	3,853.0000	858.0000	(77.732)	0	0	0
08/04/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	3,853.0000	3,906.0000	1.376	0	0	0
08/04/2005	JFRA	2006/11/02			jFra	8.4680	8.4820	0.165	0.0000	0.0000	0
08/04/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	4,508.0000	897.0000	(80.102)	0	0	0
08/04/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	4,508.0000	4,515.0000	0.155	0	0	0
08/04/2005	JN02	2005/05/05			jNote	7.9210	7.9350	0.177	0.0000	0.0000	0
08/04/2005	JN02	2005/05/05	7.50	Call	Option on jNote	8,296.0000	8,468.0000	2.073	0	0	0
08/04/2005	JN02	2005/05/05	7.50	Put	Option on jNote	8,296.0000	499.0000	(93.985)	0	0	0

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08/04/2005	JN02	2005/08/04			jNote	8.0490	8.0700	0.261	0.0000	0.0000	0
08/04/2005	JN02	2005/08/04	7.50	Put	Option on jNote	12,963.0000	2,746.0000	(78.817)	0	0	0
08/04/2005	JN02	2005/08/04	7.50	Call	Option on jNote	12,963.0000	13,176.0000	1.643	0	0	0
08/04/2005	JN02	2005/11/03			jNote	8.2280	8.2520	0.292	0.0000	0.0000	0
08/04/2005	JN02	2005/11/03	7.50	Call	Option on jNote	17,691.0000	17,934.0000	1.374	0	0	0
08/04/2005	JN02	2005/11/03	7.50	Put	Option on jNote	17,691.0000	4,202.0000	(76.248)	0	0	0
08/04/2005	JN05	2005/05/05			jNote	8.5220	8.5560	0.399	0.0000	0.0000	0
08/04/2005	JN05	2005/05/05	8.00	Call	Option on jNote	21,965.0000	23,152.0000	5.404	0	0	0
08/04/2005	JN05	2005/05/05	8.00	Put	Option on jNote	21,965.0000	557.0000	(97.464)	0	0	0
08/04/2005	JN05	2005/08/04			jNote	8.6020	8.6390	0.430	0.0000	0.0000	0
08/04/2005	JN05	2005/08/04	8.00	Call	Option on jNote	29,304.0000	30,338.0000	3.529	0	0	0
08/04/2005	JN05	2005/08/04	8.00	Put	Option on jNote	29,304.0000	4,432.0000	(84.876)	0	0	0
08/04/2005	JN05	2005/11/03			jNote	8.7010	8.7390	0.437	0.0000	0.0000	0
08/04/2005	JN05	2005/11/03	8.00	Put	Option on jNote	36,133.0000	7,270.0000	(79.880)	0	0	0
08/04/2005	JN05	2005/11/03	8.00	Call	Option on jNote	36,133.0000	37,132.0000	2.765	0	0	0
08/04/2005	JN10	2005/05/05			jNote	8.8000	8.8320	0.364	0.0000	0.0000	0
08/04/2005	JN10	2005/05/05	8.00	Put	Option on jNote	53,408.0000	81.0000	(99.848)	0	0	0
08/04/2005	JN10	2005/05/05	8.00	Call	Option on jNote	53,408.0000	55,417.0000	3.762	0	0	0
08/04/2005	JN10	2005/08/04			jNote	8.8450	8.8780	0.373	0.0000	0.0000	0
08/04/2005	JN10	2005/08/04	8.00	Call	Option on jNote	59,799.0000	61,491.0000	2.829	0	0	0
08/04/2005	JN10	2005/08/04	8.00	Put	Option on jNote	59,799.0000	3,272.0000	(94.528)	0	0	0
08/04/2005	JN10	2005/11/03			jNote	8.9000	8.9330	0.371	0.0000	0.0000	0
08/04/2005	JN10	2005/11/03	8.00	Call	Option on jNote	67,331.0000	68,830.0000	2.226	0	0	0
08/04/2005	JN10	2005/11/03	8.00	Put	Option on jNote	67,331.0000	7,196.0000	(89.313)	0	0	0
08/04/2005	JROD	2005/04/29			jRod	7.2580	7.2560	(0.028)	0.0000	0.0000	0
08/04/2005	JROD	2005/05/31			jRod	7.4030	7.4000	(0.041)	0.0000	0.0000	0

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08/04/2005	JROD	2005/06/30			jRod	7.5600	7.5550	(0.066)	0.0000	0.0000	0
08/04/2005	JROD	2005/07/29			jRod	7.4530	7.4500	(0.040)	0.0000	0.0000	0
08/04/2005	JROD	2005/08/31			jRod	7.4940	7.4940	-	0.0000	0.0000	0
08/04/2005	JROD	2005/09/30			jRod	7.5220	7.5250	0.040	0.0000	0.0000	0
08/04/2005	JROD	2005/10/31			jRod	7.4450	7.4480	0.040	0.0000	0.0000	0
08/04/2005	JROD	2005/11/30			jRod	7.4800	7.4820	0.027	0.0000	0.0000	0
08/04/2005	JROD	2005/12/30			jRod	7.5240	7.5260	0.027	0.0000	0.0000	0
08/04/2005	JROD	2006/01/31			jRod	7.4890	7.4900	0.013	0.0000	0.0000	0
08/04/2005	JROD	2006/02/28			jRod	7.5270	7.5280	0.013	0.0000	0.0000	0
08/04/2005	JROD	2006/03/31			jRod	7.5630	7.5660	0.040	0.0000	0.0000	0
08/04/2005	R152	2005/05/05			Bond Future	7.2340	7.2600	0.359	0.0000	0.0000	0
08/04/2005	R152	2005/05/05	7.00	Call	Option on Bond Future	315.0000	248.0000	(21.270)	0	0	0
08/04/2005	R152	2005/05/05	7.00	Put	Option on Bond Future	315.0000	2,322.0000	637.143	0	0	0
08/04/2005	R152	2005/08/04			Bond Future	6.9930	7.0310	0.543	0.0000	0.0000	0
08/04/2005	R152	2005/08/04	7.75	Call	Option on Bond Future	4,508.0000	4,319.0000	(4.193)	0	0	0
08/04/2005	R152	2005/08/04	7.75	Put	Option on Bond Future	4,508.0000	363.0000	(91.948)	0	0	0
08/04/2005	R152	2005/11/03			Bond Future	6.8660	6.9160	0.728	0.0000	0.0000	0
08/04/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	1,234.0000	1,148.0000	(6.969)	0	0	0
08/04/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	1,234.0000	1,666.0000	35.008	0	0	0
08/04/2005	R153	2005/05/05			Bond Future	8.2370	8.2870	0.607	0.0000	0.0000	1
08/04/2005	R153	2005/05/05	7.75	Put	Option on Bond Future	905.0000	26,470.0000	2824.862	0	0	0

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08/04/2005	R153	2005/05/05	7.75	Call	Option on Bond Future	905.0000	626.0000	(30.829)	0	0	0
08/04/2005	R153	2005/08/04			Bond Future	8.2690	8.3230	0.653	0.0000	0.0000	0
08/04/2005	R153	2005/08/04	7.75	Call	Option on Bond Future	6,141.0000	5,416.0000	(11.806)	0	0	0
08/04/2005	R153	2005/08/04	7.75	Put	Option on Bond Future	6,141.0000	31,780.0000	417.505	0	0	0
08/04/2005	R153	2005/11/03			Bond Future	8.3430	8.3990	0.671	0.0000	0.0000	0
08/04/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	9,499.0000	37,175.0000	291.357	0	0	0
08/04/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	9,499.0000	8,684.0000	(8.580)	0	0	0
08/04/2005	R157	2005/05/05			Bond Future	8.6580	8.7030	0.520	0.0000	0.0000	0
08/04/2005	R157	2005/05/05	8.00	Call	Option on Bond Future	456.0000	289.0000	(36.623)	0	0	0
08/04/2005	R157	2005/05/05	8.00	Put	Option on Bond Future	456.0000	59,577.0000	12965.132	0	0	0
08/04/2005	R157	2005/08/04			Bond Future	8.6950	8.7420	0.541	0.0000	0.0000	1
08/04/2005	R157	2005/08/04	8.75	Call	Option on Bond Future	31,409.0000	29,190.0000	(7.065)	0	0	0
08/04/2005	R157	2005/08/04	8.75	Put	Option on Bond Future	27,000.0000	28,549.0000	5.737	0	0	100
08/04/2005	R157	2005/08/04	8.00	Call	Option on Bond Future	0.0000	5,738.0000	100.000	0	0	0
08/04/2005	R157	2005/08/04	8.00	Put	Option on Bond Future	0.0000	67,014.0000	100.000	0	0	0
08/04/2005	R157	2005/08/04	9.00	Put	Option on Bond Future	19,323.0000	20,486.0000	6.019	0	0	0
08/04/2005	R157	2005/08/04	9.00	Call	Option on Bond Future	43,517.0000	40,912.0000	(5.986)	0	0	0
08/04/2005	R157	2005/08/04	9.25	Call	Option on Bond Future	57,181.0000	54,259.0000	(5.110)	0	0	0
08/04/2005	R157	2005/08/04	9.25	Put	Option on Bond Future	13,611.0000	14,457.0000	6.216	0	0	0
08/04/2005	R157	2005/11/03			Bond Future	8.7570	8.8050	0.548	0.0000	0.0000	0
08/04/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	11,942.0000	10,865.0000	(9.019)	0	0	0
08/04/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	11,942.0000	75,890.0000	535.488	0	0	0
08/04/2005	R186	2005/05/05			Bond Future	8.0040	8.0390	0.437	0.0000	0.0000	0
08/04/2005	R186	2005/05/05			Bond Future	8.0040	8.0390	0.437	0.0000	0.0000	0
08/04/2005	R186	2005/05/05	7.25	Put	Option on Bond Future	1,386.0000	102,730.0000	7311.977	0	0	0
08/04/2005	R186	2005/05/05	7.25	Put	Option on Bond Future	1,386.0000	102,730.0000	7311.977	0	0	0
08/04/2005	R186	2005/05/05	7.25	Call	Option on Bond Future	1,386.0000	1,009.0000	(27.201)	0	0	0
08/04/2005	R186	2005/05/05	7.25	Call	Option on Bond Future	1,386.0000	1,009.0000	(27.201)	0	0	0
08/04/2005	R186	2005/08/04			Bond Future	8.0120	8.0480	0.449	0.0000	0.0000	0

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08/04/2005	R186	2005/08/04	7.25	Call	Option on Bond Future	15,990.0000	14,520.0000	(9.193)	0	0	0
08/04/2005	R186	2005/08/04	7.25	Put	Option on Bond Future	15,990.0000	116,705.0000	629.862	0	0	0
08/04/2005	R186	2005/11/03			Bond Future	8.0320	8.0690	0.461	0.0000	0.0000	0
08/04/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	29,319.0000	27,421.0000	(6.474)	0	0	0
08/04/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	29,319.0000	131,493.0000	348.491	0	0	0
08/04/2005	R194	2005/05/05			Bond Future	7.9140	7.9550	0.518	0.0000	0.0000	0
08/04/2005	R194	2005/05/05	7.50	Call	Option on Bond Future	876.0000	670.0000	(23.516)	0	0	0
08/04/2005	R194	2005/05/05	7.50	Put	Option on Bond Future	876.0000	12,368.0000	1311.872	0	0	0
08/04/2005	R194	2005/08/04			Bond Future	7.9330	7.9780	0.567	0.0000	0.0000	0
08/04/2005	R194	2005/08/04	7.50	Put	Option on Bond Future	4,424.0000	15,294.0000	245.705	0	0	0
08/04/2005	R194	2005/08/04	7.50	Call	Option on Bond Future	4,424.0000	4,035.0000	(8.793)	0	0	0
08/04/2005	R194	2005/11/03			Bond Future	8.0250	8.0730	0.598	0.0000	0.0000	0
08/04/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	6,187.0000	18,055.0000	191.822	0	0	0
08/04/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	6,187.0000	5,789.0000	(6.433)	0	0	0
08/04/2005	R201	2005/05/05			Bond Future	8.6530	8.6930	0.462	0.0000	0.0000	0
08/04/2005	R201	2005/05/05	8.00	Call	Option on Bond Future	362.0000	239.0000	(33.978)	0	0	0
08/04/2005	R201	2005/05/05	8.00	Put	Option on Bond Future	362.0000	46,241.0000	12673.757	0	0	0
08/04/2005	R201	2005/08/04			Bond Future	8.6920	8.7330	0.472	0.0000	0.0000	0
08/04/2005	R201	2005/08/04	8.00	Call	Option on Bond Future	5,158.0000	4,568.0000	(11.439)	0	0	0
08/04/2005	R201	2005/08/04	8.00	Put	Option on Bond Future	5,158.0000	52,284.0000	913.649	0	0	0
08/04/2005	R201	2005/11/03			Bond Future	8.7500	8.7920	0.480	0.0000	0.0000	0
08/04/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	9,396.0000	8,660.0000	(7.833)	0	0	0
08/04/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	9,396.0000	59,169.0000	529.725	0	0	0
08/04/2005	R203	2005/05/05			Bond Future	8.6450	8.6800	0.405	0.0000	0.0000	0
08/04/2005	R203	2005/05/05	8.00	Put	Option on Bond Future	538.0000	51,966.0000	9559.108	0	0	0
08/04/2005	R203	2005/05/05	8.00	Call	Option on Bond Future	538.0000	375.0000	(30.297)	0	0	0

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08/04/2005	R203 2005/08/04			Bond Future	8.6750	8.7110	0.415	0.0000	0.0000	0
08/04/2005	R203 2005/08/04	8.00	Call	Option on Bond Future	6,764.0000	6,078.0000	(10.142)	0	0	0
08/04/2005	R203 2005/08/04	8.00	Put	Option on Bond Future	6,764.0000	59,299.0000	776.685	0	0	0
08/04/2005	R203 2005/11/03			Bond Future	8.7240	8.7610	0.424	0.0000	0.0000	0
08/04/2005	R203 2005/11/03	8.00	Put	Option on Bond Future	12,200.0000	67,468.0000	453.016	0	0	0
08/04/2005	R203 2005/11/03	8.00	Call	Option on Bond Future	12,200.0000	11,324.0000	(7.180)	0	0	0

Grand Total: **107**