



# Derivatives High/Low Report

High/Low for 08/07/2005

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
08/07/2005	GOVI 2005/08/04			jGovi	222.1430	222.0390	(0.047)	0.0000	0.0000	17
08/07/2005	GOVI 2005/08/04	224.00	Put	jGovi	38,358.0000	38,497.0000	0.362	0	0	0
08/07/2005	GOVI 2005/08/04	224.00	Call	jGovi	19,788.0000	18,887.0000	(4.553)	0	0	0
08/07/2005	GOVI 2005/11/03			jGovi	226.0120	225.9020	(0.049)	0.0000	0.0000	0
08/07/2005	GOVI 2005/11/03	228.00	Put	jGovi	44,611.0000	45,121.0000	1.143	0	0	0
08/07/2005	GOVI 2005/11/03	228.00	Call	jGovi	24,731.0000	24,141.0000	(2.386)	0	0	0
08/07/2005	J152 2006/02/28			jSwap	7.1330	7.1340	0.014	0.0000	0.0000	0
08/07/2005	J153 2010/08/31			jSwap	7.6740	7.6840	0.130	0.0000	0.0000	0
08/07/2005	J157 2015/09/15			jSwap	8.1170	8.1210	0.049	0.0000	0.0000	0
08/07/2005	J186 2026/12/21			jSwap	7.6840	7.7010	0.221	0.0000	0.0000	0
08/07/2005	J194 2008/02/28			jSwap	7.3990	7.4080	0.122	0.0000	0.0000	0
08/07/2005	J201 2014/12/22			jSwap	8.1120	8.1220	0.123	0.0000	0.0000	0
08/07/2005	J203 2017/09/15			jSwap	8.1130	8.1220	0.111	0.0000	0.0000	0
08/07/2005	J204 2018/12/21			jSwap	8.1260	8.1310	0.062	0.0000	0.0000	0
08/07/2005	J207 2020/01/15			jSwap	8.0580	8.0590	0.012	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
08/07/2005	JBAR	2005/03/16			jBar	6.9540	6.9540	-	0.0000	0.0000	0
08/07/2005	JFRA	2005/08/04			jFra	6.9560	6.9580	0.029	0.0000	0.0000	0
08/07/2005	JFRA	2005/08/04	7.25	Call	Option on jFra	21.0000	20.0000	(4.762)	0	0	0
08/07/2005	JFRA	2005/08/04	7.25	Put	Option on jFra	742.0000	736.0000	(0.809)	0	0	0
08/07/2005	JFRA	2005/11/03			jFra	6.8180	6.8460	0.411	0.0000	0.0000	0
08/07/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	1,283.0000	1,229.0000	(4.209)	0	0	0
08/07/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	224.0000	239.0000	6.696	0	0	0
08/07/2005	JFRA	2006/02/02			jFra	6.8490	6.8830	0.496	0.0000	0.0000	0
08/07/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,614.0000	1,559.0000	(3.408)	0	0	0
08/07/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	631.0000	659.0000	4.437	0	0	0
08/07/2005	JFRA	2006/05/04			jFra	6.9690	7.0410	1.033	0.0000	0.0000	0
08/07/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	1,408.0000	1,317.0000	(6.463)	0	0	0
08/07/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,332.0000	1,418.0000	6.456	0	0	0
08/07/2005	JFRA	2006/08/03			jFra	7.1780	7.2590	1.128	0.0000	0.0000	0
08/07/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	1,860.0000	1,967.0000	5.753	0	0	0
08/07/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	1,424.0000	1,333.0000	(6.390)	0	0	0
08/07/2005	JFRA	2006/11/02			jFra	7.4050	7.4780	0.986	0.0000	0.0000	0
08/07/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,382.0000	2,486.0000	4.366	0	0	0
08/07/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	1,390.0000	1,316.0000	(5.324)	0	0	0
08/07/2005	JFRA	2007/02/01			jFra	7.6490	7.7150	0.863	0.0000	0.0000	500
08/07/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,819.0000	1,742.0000	(4.233)	0	0	0
08/07/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	2,183.0000	2,268.0000	3.894	0	0	0
08/07/2005	JFRA	2007/05/03			jFra	7.8380	7.8970	0.753	0.0000	0.0000	0
08/07/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,909.0000	1,844.0000	(3.405)	0	0	0
08/07/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	2,735.0000	2,814.0000	2.888	0	0	0
08/07/2005	JFRA	2007/08/02			jFra	8.0150	8.0160	0.012	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
08/07/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	2,148.0000	2,145.0000	(0.140)	0	0	0
08/07/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	3,407.0000	3,406.0000	(0.029)	0	0	0
08/07/2005	JFRA	2007/11/01			jFra	8.1450	8.1580	0.160	0.0000	0.0000	0
08/07/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	2,376.0000	2,360.0000	(0.673)	0	0	0
08/07/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	4,071.0000	4,089.0000	0.442	0	0	0
08/07/2005	JN02	2005/08/04			jNote	7.1940	7.2450	0.709	0.0000	0.0000	0
08/07/2005	JN02	2005/08/04	7.50	Put	Option on jNote	6,468.0000	5,701.0000	(11.858)	0	0	0
08/07/2005	JN02	2005/08/04	7.50	Call	Option on jNote	822.0000	997.0000	21.290	0	0	0
08/07/2005	JN02	2005/11/03			jNote	7.3220	7.3740	0.710	0.0000	0.0000	0
08/07/2005	JN02	2005/11/03	7.50	Call	Option on jNote	4,854.0000	5,236.0000	7.870	0	0	0
08/07/2005	JN02	2005/11/03	7.50	Put	Option on jNote	8,132.0000	7,558.0000	(7.059)	0	0	0
08/07/2005	JN05	2005/08/04			jNote	7.8060	7.8660	0.769	0.0000	0.0000	0
08/07/2005	JN05	2005/08/04	8.00	Put	Option on jNote	11,230.0000	9,464.0000	(15.726)	0	0	0
08/07/2005	JN05	2005/08/04	8.00	Call	Option on jNote	3,201.0000	3,924.0000	22.587	0	0	0
08/07/2005	JN05	2005/11/03			jNote	7.8860	7.9490	0.799	0.0000	0.0000	0
08/07/2005	JN05	2005/11/03	8.00	Call	Option on jNote	11,467.0000	12,590.0000	9.793	0	0	0
08/07/2005	JN05	2005/11/03	8.00	Put	Option on jNote	16,175.0000	14,695.0000	(9.150)	0	0	0
08/07/2005	JN10	2005/08/04			jNote	8.0890	8.1440	0.680	0.0000	0.0000	0
08/07/2005	JN10	2005/08/04	8.00	Put	Option on jNote	7,450.0000	5,844.0000	(21.557)	0	0	0
08/07/2005	JN10	2005/08/04	8.00	Call	Option on jNote	13,564.0000	15,712.0000	15.836	0	0	0
08/07/2005	JN10	2005/11/03			jNote	8.1330	8.1890	0.689	0.0000	0.0000	0
08/07/2005	JN10	2005/11/03	8.00	Call	Option on jNote	26,557.0000	28,634.0000	7.821	0	0	0
08/07/2005	JN10	2005/11/03	8.00	Put	Option on jNote	17,446.0000	15,720.0000	(9.893)	0	0	0
08/07/2005	JROD	2005/07/29			jRod	6.6920	6.5410	(2.256)	0.0000	0.0000	0
08/07/2005	JROD	2005/08/31			jRod	6.7860	6.6370	(2.196)	0.0000	0.0000	0
08/07/2005	JROD	2005/09/30			jRod	6.8650	6.7140	(2.200)	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
08/07/2005	JROD	2005/10/31			jRod	6.8300	6.7540	(1.113)	0.0000	0.0000	0
08/07/2005	JROD	2005/11/30			jRod	6.8510	6.7740	(1.124)	0.0000	0.0000	0
08/07/2005	JROD	2005/12/30			jRod	6.8740	6.7980	(1.106)	0.0000	0.0000	0
08/07/2005	JROD	2006/01/31			jRod	6.8480	6.7980	(0.730)	0.0000	0.0000	0
08/07/2005	JROD	2006/02/28			jRod	6.8690	6.8200	(0.713)	0.0000	0.0000	0
08/07/2005	JROD	2006/03/31			jRod	6.8990	6.8500	(0.710)	0.0000	0.0000	0
08/07/2005	JROD	2006/04/28			jRod	6.8810	6.8440	(0.538)	0.0000	0.0000	0
08/07/2005	JROD	2006/05/31			jRod	6.9090	6.8730	(0.521)	0.0000	0.0000	0
08/07/2005	R152	2005/08/04			Bond Future	7.0470	7.0380	(0.128)	0.0000	0.0000	0
08/07/2005	R152	2005/08/04	7.75	Call	Option on Bond Future	3,869.0000	3,918.0000	1.266	0	0	0
08/07/2005	R152	2005/08/04	7.75	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
08/07/2005	R152	2005/11/03			Bond Future	7.0810	7.0720	(0.127)	0.0000	0.0000	0
08/07/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	1,421.0000	1,399.0000	(1.548)	0	0	0
08/07/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	389.0000	395.0000	1.542	0	0	0
08/07/2005	R153	2005/08/04			Bond Future	7.6930	7.7030	0.130	0.0000	0.0000	1
08/07/2005	R153	2005/08/04	8.25	Call	Option on Bond Future	26,862.0000	26,374.0000	(1.817)	0	0	0
08/07/2005	R153	2005/08/04	8.75	Put	Option on Bond Future	146.0000	136.0000	(6.849)	0	0	0
08/07/2005	R153	2005/08/04	9.00	Call	Option on Bond Future	59,275.0000	58,804.0000	(0.795)	0	0	0
08/07/2005	R153	2005/08/04	9.25	Call	Option on Bond Future	70,157.0000	69,689.0000	(0.667)	0	0	0
08/07/2005	R153	2005/08/04	9.00	Put	Option on Bond Future	33.0000	30.0000	(9.091)	0	0	0
08/07/2005	R153	2005/08/04	8.75	Call	Option on Bond Future	48,346.0000	47,868.0000	(0.989)	0	0	0
08/07/2005	R153	2005/08/04	8.25	Put	Option on Bond Future	1,153.0000	1,132.0000	(1.821)	0	0	0
08/07/2005	R153	2005/08/04	9.25	Put	Option on Bond Future	6.0000	5.0000	(16.667)	0	0	0
08/07/2005	R153	2005/08/04	7.75	Call	Option on Bond Future	9,153.0000	8,756.0000	(4.337)	0	0	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
08/07/2005	R153	2005/08/04	7.75	Put	Option on Bond Future	6,490.0000	6,560.0000	1.079	0	0	0
08/07/2005	R153	2005/11/03			Bond Future	7.7380	7.7490	0.142	0.0000	0.0000	0
08/07/2005	R153	2005/11/03	8.00	Put	Option on Bond Future	10,335.0000	10,458.0000	1.190	0	0	0
08/07/2005	R153	2005/11/03	8.50	Call	Option on Bond Future	38,537.0000	38,097.0000	(1.142)	0	0	0
08/07/2005	R153	2005/11/03	8.50	Put	Option on Bond Future	5,154.0000	5,206.0000	1.009	0	0	0
08/07/2005	R153	2005/11/03	8.00	Call	Option on Bond Future	21,947.0000	21,580.0000	(1.672)	0	0	0
08/07/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	14,470.0000	14,649.0000	1.237	0	0	0
08/07/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	15,005.0000	14,693.0000	(2.079)	0	0	0
08/07/2005	R157	2005/08/04			Bond Future	8.1190	8.1230	0.049	0.0000	0.0000	1
08/07/2005	R157	2005/08/04	9.00	Call	Option on Bond Future	72,258.0000	71,872.0000	(0.534)	0	0	0
08/07/2005	R157	2005/08/04	8.75	Put	Option on Bond Future	1,746.0000	1,658.0000	(5.040)	0	0	400
08/07/2005	R157	2005/08/04	9.00	Put	Option on Bond Future	644.0000	595.0000	(7.609)	0	0	500
08/07/2005	R157	2005/08/04	9.25	Call	Option on Bond Future	91,213.0000	90,853.0000	(0.395)	0	0	0
08/07/2005	R157	2005/08/04	7.75	Call	Option on Bond Future	3,367.0000	3,145.0000	(6.593)	0	0	200
08/07/2005	R157	2005/08/04	8.75	Call	Option on Bond Future	53,574.0000	53,149.0000	(0.793)	0	0	0
08/07/2005	R157	2005/08/04	8.00	Call	Option on Bond Future	9,696.0000	9,320.0000	(3.878)	0	0	0
08/07/2005	R157	2005/08/04	8.00	Put	Option on Bond Future	19,784.0000	19,745.0000	(0.197)	0	0	0
08/07/2005	R157	2005/08/04	7.75	Put	Option on Bond Future	34,982.0000	35,097.0000	0.329	0	0	0
08/07/2005	R157	2005/08/04	9.25	Put	Option on Bond Future	223.0000	200.0000	(10.314)	0	0	100
08/07/2005	R157	2005/08/04	8.25	Call	Option on Bond Future	20,851.0000	20,388.0000	(2.221)	0	0	0
08/07/2005	R157	2005/08/04	8.25	Put	Option on Bond Future	9,863.0000	9,737.0000	(1.278)	0	0	200
08/07/2005	R157	2005/11/03			Bond Future	8.1620	8.1670	0.061	0.0000	0.0000	0
08/07/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	22,141.0000	21,845.0000	(1.337)	0	0	0
08/07/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	35,577.0000	35,693.0000	0.326	0	0	0
08/07/2005	R186	2005/08/04			Bond Future	7.7410	7.7560	0.194	0.0000	0.0000	0
08/07/2005	R186	2005/08/04	7.25	Call	Option on Bond Future	1,377.0000	1,147.0000	(16.703)	0	0	0
08/07/2005	R186	2005/08/04	7.25	Put	Option on Bond Future	65,704.0000	67,364.0000	2.526	0	0	0
08/07/2005	R186	2005/11/03			Bond Future	7.7580	7.7730	0.193	0.0000	0.0000	0
08/07/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	12,725.0000	12,151.0000	(4.511)	0	0	0
08/07/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	78,777.0000	80,078.0000	1.651	0	0	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
08/07/2005	R194	2005/08/04			Bond Future	7.3970	7.4070	0.135	0.0000	0.0000	0
08/07/2005	R194	2005/08/04	7.50	Call	Option on Bond Future	5,350.0000	5,138.0000	(3.963)	0	0	0
08/07/2005	R194	2005/08/04	7.50	Put	Option on Bond Future	2,903.0000	2,930.0000	0.930	0	0	0
08/07/2005	R194	2005/11/03			Bond Future	7.4430	7.4550	0.161	0.0000	0.0000	0
08/07/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	8,198.0000	8,030.0000	(2.049)	0	0	0
08/07/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	6,968.0000	7,059.0000	1.306	0	0	0
08/07/2005	R201	2005/08/04			Bond Future	8.1340	8.1430	0.111	0.0000	0.0000	0
08/07/2005	R201	2005/08/04	8.00	Put	Option on Bond Future	15,793.0000	15,988.0000	1.235	0	0	0
08/07/2005	R201	2005/08/04	8.00	Call	Option on Bond Future	6,852.0000	6,449.0000	(5.881)	0	0	0
08/07/2005	R201	2005/11/03			Bond Future	8.1750	8.1850	0.122	0.0000	0.0000	0
08/07/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	16,509.0000	16,144.0000	(2.211)	0	0	0
08/07/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	27,950.0000	28,235.0000	1.020	0	0	0
08/07/2005	R203	2005/08/04			Bond Future	8.1560	8.1660	0.123	0.0000	0.0000	0
08/07/2005	R203	2005/08/04	8.00	Put	Option on Bond Future	19,042.0000	19,342.0000	1.575	0	0	0
08/07/2005	R203	2005/08/04	8.00	Call	Option on Bond Future	7,032.0000	6,568.0000	(6.598)	0	0	0
08/07/2005	R203	2005/11/03			Bond Future	8.1930	8.2030	0.122	0.0000	0.0000	0
08/07/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	18,525.0000	18,108.0000	(2.251)	0	0	0
08/07/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	33,173.0000	33,508.0000	1.010	0	0	0
08/07/2005	R204	2005/08/04			Bond Future	8.1510	8.1560	0.061	0.0000	0.0000	0
08/07/2005	R204	2005/08/04	8.25	Put	Option on Bond Future	9,443.0000	9,375.0000	(0.720)	0	0	0
08/07/2005	R204	2005/08/04	8.25	Call	Option on Bond Future	17,304.0000	16,837.0000	(2.699)	0	0	0
08/07/2005	R204	2005/11/03			Bond Future	8.1840	8.1890	0.061	0.0000	0.0000	0
08/07/2005	R204	2005/11/03	8.25	Call	Option on Bond Future	29,734.0000	29,407.0000	(1.100)	0	0	0
08/07/2005	R204	2005/11/03	8.25	Put	Option on Bond Future	24,556.0000	24,622.0000	0.269	0	0	0
08/07/2005	R207	2005/08/04			Bond Future	8.1210	8.1220	0.012	0.0000	0.0000	0
08/07/2005	R207	2005/08/04	8.00	Put	Option on Bond Future	11,428.0000	11,420.0000	(0.070)	0	0	0
08/07/2005	R207	2005/08/04	8.00	Call	Option on Bond Future	1,702.0000	1,614.0000	(5.170)	0	0	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
08/07/2005	R207 2005/11/03			Bond Future	8.1500	8.1510	0.012	0.0000	0.0000	0
08/07/2005	R207 2005/11/03	8.00	Call	Option on Bond Future	5,922.0000	5,854.0000	(1.148)	0	0	0
08/07/2005	R207 2005/11/03	8.00	Put	Option on Bond Future	17,857.0000	17,868.0000	0.062	0	0	0

**Grand Total:** **1,919**