



# Derivatives High/Low Report

High/Low for 01/08/2005

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
01/08/2005	GOVI 2005/08/04			jGovi	224.2160	225.1100	0.399	0.0000	0.0000	0
01/08/2005	GOVI 2005/08/04	224.00	Put	jGovi	12,018.0000	4,749.0000	(60.484)	0	0	0
01/08/2005	GOVI 2005/08/04	224.00	Call	jGovi	14,178.0000	15,849.0000	11.786	0	0	0
01/08/2005	GOVI 2005/11/03			jGovi	228.1380	229.0440	0.397	0.0000	0.0000	463
01/08/2005	GOVI 2005/11/03	228.00	Put	jGovi	29,924.0000	25,258.0000	(15.593)	0	0	0
01/08/2005	GOVI 2005/11/03	228.00	Call	jGovi	31,304.0000	35,698.0000	14.037	0	0	0
01/08/2005	J152 2006/02/28			jSwap	7.1420	7.1390	(0.042)	0.0000	0.0000	0
01/08/2005	J153 2010/08/31			jSwap	7.5550	7.4870	(0.900)	0.0000	0.0000	0
01/08/2005	J157 2015/09/15			jSwap	7.9100	7.8340	(0.961)	0.0000	0.0000	0
01/08/2005	J186 2026/12/21			jSwap	7.5090	7.4290	(1.065)	0.0000	0.0000	0
01/08/2005	J194 2008/02/28			jSwap	7.2530	7.1940	(0.813)	0.0000	0.0000	0
01/08/2005	J201 2014/12/22			jSwap	7.8870	7.8090	(0.989)	0.0000	0.0000	0
01/08/2005	J203 2017/09/15			jSwap	7.9060	7.8260	(1.012)	0.0000	0.0000	0
01/08/2005	J204 2018/12/21			jSwap	7.9030	7.8240	(1.000)	0.0000	0.0000	0
01/08/2005	J207 2020/01/15			jSwap	8.5010	8.4220	(0.929)	0.0000	0.0000	0

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01/08/2005	JBAR	2005/03/16			jBar	7.0000	7.0000	-	0.0000	0.0000	0
01/08/2005	JFRA	2005/08/04			jFra	7.0140	7.0080	(0.086)	0.0000	0.0000	0
01/08/2005	JFRA	2005/08/04	7.25	Put	Option on jFra	578.0000	593.0000	2.595	0	0	0
01/08/2005	JFRA	2005/08/04	7.25	Call	Option on jFra	1.0000	0.0000	(100.000)	0	0	0
01/08/2005	JFRA	2005/11/03			jFra	6.6850	6.6580	(0.404)	0.0000	0.0000	0
01/08/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	1,501.0000	1,553.0000	3.464	0	0	0
01/08/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	116.0000	101.0000	(12.931)	0	0	0
01/08/2005	JFRA	2006/02/02			jFra	6.7130	6.6740	(0.581)	0.0000	0.0000	0
01/08/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	471.0000	437.0000	(7.219)	0	0	0
01/08/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,788.0000	1,849.0000	3.412	0	0	0
01/08/2005	JFRA	2006/05/04			jFra	6.8220	6.7870	(0.513)	0.0000	0.0000	0
01/08/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,112.0000	1,067.0000	(4.047)	0	0	0
01/08/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	1,548.0000	1,589.0000	2.649	0	0	0
01/08/2005	JFRA	2006/08/03			jFra	7.0180	6.9730	(0.641)	0.0000	0.0000	0
01/08/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	1,609.0000	1,547.0000	(3.853)	0	0	0
01/08/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	1,565.0000	1,613.0000	3.067	0	0	0
01/08/2005	JFRA	2006/11/02			jFra	7.2470	7.1980	(0.676)	0.0000	0.0000	0
01/08/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,120.0000	2,049.0000	(3.349)	0	0	0
01/08/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	1,515.0000	1,564.0000	3.234	0	0	0
01/08/2005	JFRA	2007/02/01			jFra	7.4740	7.4200	(0.723)	0.0000	0.0000	500
01/08/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	1,926.0000	1,856.0000	(3.634)	0	0	0
01/08/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,990.0000	2,052.0000	3.116	0	0	0
01/08/2005	JFRA	2007/05/03			jFra	7.6950	7.6540	(0.533)	0.0000	0.0000	0
01/08/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	2,507.0000	2,449.0000	(2.314)	0	0	0
01/08/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	2,030.0000	2,072.0000	2.069	0	0	0
01/08/2005	JFRA	2007/08/02			jFra	7.7520	7.6760	(0.980)	0.0000	0.0000	0

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01/08/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	2,395.0000	2,477.0000	3.424	0	0	0
01/08/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	3,011.0000	2,908.0000	(3.421)	0	0	0
01/08/2005	JFRA	2007/11/01			jFra	7.9160	7.8410	(0.947)	0.0000	0.0000	0
01/08/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	3,689.0000	3,575.0000	(3.090)	0	0	0
01/08/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	2,595.0000	2,678.0000	3.198	0	0	0
01/08/2005	JN02	2005/08/04			jNote	7.0720	7.0350	(0.523)	0.0000	0.0000	0
01/08/2005	JN02	2005/08/04	7.50	Call	Option on jNote	8.0000	0.0000	(100.000)	0	0	0
01/08/2005	JN02	2005/08/04	7.50	Put	Option on jNote	7,916.0000	8,586.0000	8.464	0	0	0
01/08/2005	JN02	2005/11/03			jNote	7.1590	7.1140	(0.629)	0.0000	0.0000	0
01/08/2005	JN02	2005/11/03	7.50	Call	Option on jNote	3,144.0000	2,798.0000	(11.005)	0	0	0
01/08/2005	JN02	2005/11/03	7.50	Put	Option on jNote	9,434.0000	9,926.0000	5.215	0	0	0
01/08/2005	JN05	2005/08/04			jNote	7.6860	7.6410	(0.585)	0.0000	0.0000	0
01/08/2005	JN05	2005/08/04	8.00	Put	Option on jNote	13,159.0000	14,923.0000	13.405	0	0	0
01/08/2005	JN05	2005/08/04	8.00	Call	Option on jNote	124.0000	4.0000	(96.774)	0	0	0
01/08/2005	JN05	2005/11/03			jNote	7.7550	7.7090	(0.593)	0.0000	0.0000	0
01/08/2005	JN05	2005/11/03	8.00	Call	Option on jNote	7,975.0000	7,115.0000	(10.784)	0	0	0
01/08/2005	JN05	2005/11/03	8.00	Put	Option on jNote	18,128.0000	19,188.0000	5.847	0	0	0
01/08/2005	JN10	2005/08/04			jNote	7.9170	7.8710	(0.581)	0.0000	0.0000	0
01/08/2005	JN10	2005/08/04	8.00	Put	Option on jNote	8,170.0000	9,569.0000	17.124	0	0	0
01/08/2005	JN10	2005/08/04	8.00	Call	Option on jNote	2,428.0000	629.0000	(74.094)	0	0	0
01/08/2005	JN10	2005/11/03			jNote	7.9510	7.9030	(0.604)	0.0000	0.0000	0
01/08/2005	JN10	2005/11/03	8.00	Put	Option on jNote	21,451.0000	22,976.0000	7.109	0	0	0
01/08/2005	JN10	2005/11/03	8.00	Call	Option on jNote	18,068.0000	16,268.0000	(9.962)	0	0	0
01/08/2005	JROD	2005/08/31			jRod	6.5760	6.7150	2.114	0.0000	0.0000	0
01/08/2005	JROD	2005/09/30			jRod	6.6840	6.8220	2.065	0.0000	0.0000	0
01/08/2005	JROD	2005/10/31			jRod	6.7830	6.9210	2.034	0.0000	0.0000	0

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01/08/2005	JROD	2005/11/30			jRod	6.7900	6.8630	1.075	0.0000	0.0000	0
01/08/2005	JROD	2005/12/30			jRod	6.8100	6.8830	1.072	0.0000	0.0000	0
01/08/2005	JROD	2006/01/31			jRod	6.8290	6.8970	0.996	0.0000	0.0000	0
01/08/2005	JROD	2006/02/28			jRod	6.8110	6.8550	0.646	0.0000	0.0000	0
01/08/2005	JROD	2006/03/31			jRod	6.8330	6.8730	0.585	0.0000	0.0000	0
01/08/2005	JROD	2006/04/28			jRod	6.8580	6.8940	0.525	0.0000	0.0000	0
01/08/2005	JROD	2006/05/31			jRod	6.8510	6.8730	0.321	0.0000	0.0000	0
01/08/2005	R152	2005/08/04			Bond Future	7.0760	7.0800	0.057	0.0000	0.0000	0
01/08/2005	R152	2005/08/04	7.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/08/2005	R152	2005/08/04	7.75	Call	Option on Bond Future	3,707.0000	3,685.0000	(0.593)	0	0	0
01/08/2005	R152	2005/11/03			Bond Future	7.1000	7.1100	0.141	0.0000	0.0000	0
01/08/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	305.0000	287.0000	(5.902)	0	0	0
01/08/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	1,397.0000	1,410.0000	0.931	0	0	0
01/08/2005	R153	2005/08/04			Bond Future	7.5580	7.4820	(1.006)	0.0000	0.0000	1
01/08/2005	R153	2005/08/04	7.75	Call	Option on Bond Future	9,753.0000	12,645.0000	29.652	0	0	0
01/08/2005	R153	2005/08/04	7.75	Put	Option on Bond Future	753.0000	58.0000	(92.297)	0	0	0
01/08/2005	R153	2005/08/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/08/2005	R153	2005/08/04	9.00	Call	Option on Bond Future	65,579.0000	69,165.0000	5.468	0	0	0
01/08/2005	R153	2005/08/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/08/2005	R153	2005/08/04	8.75	Call	Option on Bond Future	54,537.0000	58,123.0000	6.575	0	0	0
01/08/2005	R153	2005/08/04	8.25	Call	Option on Bond Future	32,048.0000	35,632.0000	11.183	0	0	0
01/08/2005	R153	2005/08/04	8.25	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
01/08/2005	R153	2005/08/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/08/2005	R153	2005/08/04	9.25	Call	Option on Bond Future	76,488.0000	80,074.0000	4.688	0	0	0

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01/08/2005	R153	2005/11/03			Bond Future	7.5910	7.5110	(1.054)	0.0000	0.0000	0
01/08/2005	R153	2005/11/03	8.00	Put	Option on Bond Future	6,734.0000	5,548.0000	(17.612)	0	0	0
01/08/2005	R153	2005/11/03	8.00	Call	Option on Bond Future	24,925.0000	27,337.0000	9.677	0	0	0
01/08/2005	R153	2005/11/03	8.50	Call	Option on Bond Future	42,875.0000	45,868.0000	6.981	0	0	0
01/08/2005	R153	2005/11/03	8.50	Put	Option on Bond Future	2,914.0000	2,309.0000	(20.762)	0	0	0
01/08/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	10,084.0000	8,483.0000	(15.877)	0	0	0
01/08/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	17,197.0000	19,195.0000	11.618	0	0	0
01/08/2005	R157	2005/08/04			Bond Future	7.9030	7.8220	(1.025)	0.0000	0.0000	2
01/08/2005	R157	2005/08/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	400
01/08/2005	R157	2005/08/04	8.75	Call	Option on Bond Future	70,215.0000	77,197.0000	9.944	0	0	0
01/08/2005	R157	2005/08/04	9.00	Call	Option on Bond Future	90,000.0000	96,982.0000	7.758	0	0	0
01/08/2005	R157	2005/08/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	500
01/08/2005	R157	2005/08/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	100
01/08/2005	R157	2005/08/04	7.75	Call	Option on Bond Future	1,858.0000	2,091.0000	12.540	0	0	200
01/08/2005	R157	2005/08/04	8.00	Call	Option on Bond Future	11,565.0000	15,812.0000	36.723	0	0	0
01/08/2005	R157	2005/08/04	8.00	Put	Option on Bond Future	3,267.0000	531.0000	(83.747)	0	0	0
01/08/2005	R157	2005/08/04	7.75	Put	Option on Bond Future	15,086.0000	8,337.0000	(44.737)	0	0	0
01/08/2005	R157	2005/08/04	9.25	Call	Option on Bond Future	109,376.0000	116,358.0000	6.383	0	0	0
01/08/2005	R157	2005/08/04	8.25	Call	Option on Bond Future	29,681.0000	36,361.0000	22.506	0	0	0
01/08/2005	R157	2005/08/04	8.25	Put	Option on Bond Future	307.0000	5.0000	(98.371)	0	0	200
01/08/2005	R157	2005/11/03			Bond Future	7.9360	7.8520	(1.058)	0.0000	0.0000	1
01/08/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	28,541.0000	32,135.0000	12.592	0	0	0
01/08/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	23,183.0000	19,701.0000	(15.020)	0	0	0
01/08/2005	R186	2005/08/04			Bond Future	7.5610	7.4810	(1.058)	0.0000	0.0000	0
01/08/2005	R186	2005/08/04	7.25	Put	Option on Bond Future	41,465.0000	30,950.0000	(25.359)	0	0	0
01/08/2005	R186	2005/08/04	7.25	Call	Option on Bond Future	165.0000	87.0000	(47.273)	0	0	0
01/08/2005	R186	2005/11/03			Bond Future	7.5720	7.4900	(1.083)	0.0000	0.0000	0
01/08/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	58,832.0000	51,342.0000	(12.731)	0	0	0
01/08/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	16,379.0000	19,505.0000	19.085	0	0	0
01/08/2005	R194	2005/08/04			Bond Future	7.2220	7.1520	(0.969)	0.0000	0.0000	0
01/08/2005	R194	2005/08/04	7.50	Call	Option on Bond Future	6,782.0000	8,300.0000	22.383	0	0	0

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01/08/2005	R194	2005/08/04	7.50	Put	Option on Bond Future	163.0000	6.0000	(96.319)	0	0	0
01/08/2005	R194	2005/11/03			Bond Future	7.2420	7.1630	(1.091)	0.0000	0.0000	0
01/08/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	4,413.0000	3,713.0000	(15.862)	0	0	0
01/08/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	9,996.0000	11,014.0000	10.184	0	0	0
01/08/2005	R201	2005/08/04			Bond Future	7.9030	7.8220	(1.025)	0.0000	0.0000	0
01/08/2005	R201	2005/08/04	8.00	Put	Option on Bond Future	2,402.0000	362.0000	(84.929)	0	0	0
01/08/2005	R201	2005/08/04	8.00	Call	Option on Bond Future	8,937.0000	12,394.0000	38.682	0	0	0
01/08/2005	R201	2005/11/03			Bond Future	7.9340	7.8500	(1.059)	0.0000	0.0000	0
01/08/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	17,681.0000	14,958.0000	(15.401)	0	0	0
01/08/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	22,039.0000	24,896.0000	12.963	0	0	0
01/08/2005	R203	2005/08/04			Bond Future	7.9370	7.8520	(1.071)	0.0000	0.0000	0
01/08/2005	R203	2005/08/04	8.00	Call	Option on Bond Future	8,435.0000	12,194.0000	44.564	0	0	0
01/08/2005	R203	2005/08/04	8.00	Put	Option on Bond Future	3,530.0000	620.0000	(82.436)	0	0	0
01/08/2005	R203	2005/11/03			Bond Future	7.9650	7.8770	(1.105)	0.0000	0.0000	0
01/08/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	24,290.0000	27,697.0000	14.026	0	0	0
01/08/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	21,603.0000	18,211.0000	(15.702)	0	0	0
01/08/2005	R204	2005/08/04			Bond Future	7.9220	7.8420	(1.010)	0.0000	0.0000	0
01/08/2005	R204	2005/08/04	8.25	Put	Option on Bond Future	257.0000	3.0000	(98.833)	0	0	0
01/08/2005	R204	2005/08/04	8.25	Call	Option on Bond Future	26,638.0000	32,967.0000	23.759	0	0	0
01/08/2005	R204	2005/11/03			Bond Future	7.9470	7.8640	(1.044)	0.0000	0.0000	0
01/08/2005	R204	2005/11/03	8.25	Put	Option on Bond Future	14,470.0000	11,987.0000	(17.160)	0	0	0
01/08/2005	R204	2005/11/03	8.25	Call	Option on Bond Future	38,555.0000	42,810.0000	11.036	0	0	0
01/08/2005	R207	2005/08/04			Bond Future	7.8910	7.8150	(0.963)	0.0000	0.0000	0
01/08/2005	R207	2005/08/04	8.00	Put	Option on Bond Future	193.0000	0.0000	(100.000)	0	0	0
01/08/2005	R207	2005/08/04	8.00	Call	Option on Bond Future	9,075.0000	15,144.0000	66.876	0	0	0
01/08/2005	R207	2005/11/03			Bond Future	7.9120	7.8330	(0.998)	0.0000	0.0000	0
01/08/2005	R207	2005/11/03	8.00	Call	Option on Bond Future	13,858.0000	18,006.0000	29.932	0	0	0

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01/08/2005	R207 2005/11/03	8.00	Put	Option on Bond Future	6,757.0000	4,468.0000	(33.876)	0	0	0
<b>Grand Total:</b>										<b>2,367</b>