



Derivatives High/Low Report

High/Low for 08/09/2005

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
08/09/2005	GOVI 2005/11/03			jGovi	226.5670	226.2310	(0.148)	0.0000	0.0000	463
08/09/2005	GOVI 2005/11/03	228.00	Put	jGovi	31,243.0000	33,072.0000	5.854	0	0	0
08/09/2005	GOVI 2005/11/03	228.00	Call	jGovi	16,913.0000	15,382.0000	(9.052)	0	0	0
08/09/2005	GOVI 2006/02/02			jGovi	230.6200	230.2780	(0.148)	0.0000	0.0000	0
08/09/2005	GOVI 2006/02/02	230.00	Put	jGovi	26,257.0000	27,763.0000	5.736	0	0	0
08/09/2005	GOVI 2006/02/02	230.00	Call	jGovi	32,457.0000	30,543.0000	(5.897)	0	0	0
08/09/2005	J152 2006/02/28			jSwap	18.2130	18.2340	0.115	0.0000	0.0000	0
08/09/2005	J153 2010/08/31			jSwap	9.0480	9.0830	0.387	0.0000	0.0000	0
08/09/2005	J157 2015/09/15			jSwap	8.0180	8.0400	0.274	0.0000	0.0000	0
08/09/2005	J186 2026/12/21			jSwap	7.6400	7.6760	0.471	0.0000	0.0000	0
08/09/2005	J194 2008/02/28			jSwap	9.8170	9.8410	0.244	0.0000	0.0000	0
08/09/2005	J201 2014/12/22			jSwap	7.9830	8.0060	0.288	0.0000	0.0000	0
08/09/2005	J203 2017/09/15			jSwap	7.9780	8.0010	0.288	0.0000	0.0000	0
08/09/2005	J204 2018/12/21			jSwap	7.9930	8.0170	0.300	0.0000	0.0000	0
08/09/2005	J207 2020/01/15			jSwap	8.6110	8.6370	0.302	0.0000	0.0000	0

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08/09/2005	JBAR	2005/03/16			jBar	7.0040	7.0040	-	0.0000	0.0000	0
08/09/2005	JFRA	2005/11/03			jFra	6.9690	6.9810	0.172	0.0000	0.0000	0
08/09/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	855.0000	830.0000	(2.924)	0	0	0
08/09/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	166.0000	171.0000	3.012	0	0	0
08/09/2005	JFRA	2006/02/02			jFra	6.8840	6.8850	0.015	0.0000	0.0000	0
08/09/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,402.0000	1,398.0000	(0.285)	0	0	0
08/09/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	505.0000	503.0000	(0.396)	0	0	0
08/09/2005	JFRA	2006/05/04			jFra	6.9670	6.9830	0.230	0.0000	0.0000	0
08/09/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	1,261.0000	1,239.0000	(1.745)	0	0	0
08/09/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,180.0000	1,197.0000	1.441	0	0	0
08/09/2005	JFRA	2006/08/03			jFra	7.1630	7.1490	(0.195)	0.0000	0.0000	0
08/09/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	1,307.0000	1,320.0000	0.995	0	0	0
08/09/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	1,706.0000	1,685.0000	(1.231)	0	0	0
08/09/2005	JFRA	2006/11/02			jFra	7.3650	7.3600	(0.068)	0.0000	0.0000	0
08/09/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	1,312.0000	1,315.0000	0.229	0	0	0
08/09/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,205.0000	2,196.0000	(0.408)	0	0	0
08/09/2005	JFRA	2007/02/01			jFra	7.5210	7.5470	0.346	0.0000	0.0000	500
08/09/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,860.0000	1,826.0000	(1.828)	0	0	0
08/09/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	1,911.0000	1,941.0000	1.570	0	0	0
08/09/2005	JFRA	2007/05/03			jFra	7.7840	7.8010	0.218	0.0000	0.0000	0
08/09/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	2,554.0000	2,575.0000	0.822	0	0	0
08/09/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,859.0000	1,839.0000	(1.076)	0	0	0
08/09/2005	JFRA	2007/08/02			jFra	7.8520	7.8810	0.369	0.0000	0.0000	0
08/09/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	3,070.0000	3,108.0000	1.238	0	0	0
08/09/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	2,209.0000	2,176.0000	(1.494)	0	0	0
08/09/2005	JFRA	2007/11/01			jFra	7.9650	7.9810	0.201	0.0000	0.0000	0

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08/09/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	2,462.0000	2,442.0000	(0.812)	0	0	0
08/09/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	3,685.0000	3,707.0000	0.597	0	0	0
08/09/2005	JN02	2005/11/03			jNote	7.2990	7.3090	0.137	0.0000	0.0000	0
08/09/2005	JN02	2005/11/03	7.50	Call	Option on jNote	2,794.0000	2,825.0000	1.110	0	0	0
08/09/2005	JN02	2005/11/03	7.50	Put	Option on jNote	6,503.0000	6,350.0000	(2.353)	0	0	0
08/09/2005	JN02	2006/02/02			jNote	7.4260	7.4370	0.148	0.0000	0.0000	0
08/09/2005	JN02	2006/02/02	7.25	Call	Option on jNote	14,384.0000	14,445.0000	0.424	0	0	0
08/09/2005	JN02	2006/02/02	7.25	Put	Option on jNote	11,111.0000	10,979.0000	(1.188)	0	0	0
08/09/2005	JN05	2005/11/03			jNote	7.8470	7.8730	0.331	0.0000	0.0000	0
08/09/2005	JN05	2005/11/03	8.00	Call	Option on jNote	6,656.0000	7,004.0000	5.228	0	0	0
08/09/2005	JN05	2005/11/03	8.00	Put	Option on jNote	12,980.0000	12,251.0000	(5.616)	0	0	0
08/09/2005	JN05	2006/02/02			jNote	7.9290	7.9580	0.366	0.0000	0.0000	0
08/09/2005	JN05	2006/02/02	7.75	Call	Option on jNote	16,684.0000	17,349.0000	3.986	0	0	0
08/09/2005	JN05	2006/02/02	7.75	Put	Option on jNote	9,306.0000	8,780.0000	(5.652)	0	0	0
08/09/2005	JN10	2005/11/03			jNote	8.0510	8.0690	0.224	0.0000	0.0000	0
08/09/2005	JN10	2005/11/03	8.00	Put	Option on jNote	13,374.0000	12,671.0000	(5.256)	0	0	0
08/09/2005	JN10	2005/11/03	8.00	Call	Option on jNote	16,875.0000	17,404.0000	3.135	0	0	0
08/09/2005	JN10	2006/02/02			jNote	8.0910	8.1090	0.222	0.0000	0.0000	0
08/09/2005	JN10	2006/02/02	8.00	Put	Option on jNote	9,789.0000	9,231.0000	(5.700)	0	0	0
08/09/2005	JN10	2006/02/02	8.00	Call	Option on jNote	16,021.0000	16,689.0000	4.170	0	0	0
08/09/2005	JROD	2005/09/30			jRod	6.6970	6.6930	(0.060)	0.0000	0.0000	0
08/09/2005	JROD	2005/10/31			jRod	6.8040	6.7950	(0.132)	0.0000	0.0000	0
08/09/2005	JROD	2005/11/30			jRod	6.9060	6.9010	(0.072)	0.0000	0.0000	0
08/09/2005	JROD	2005/12/30			jRod	6.8650	6.8680	0.044	0.0000	0.0000	0

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08/09/2005	JROD	2006/01/31			jRod	6.9100	6.9200	0.145	0.0000	0.0000	0
08/09/2005	JROD	2006/02/28			jRod	6.9570	6.9740	0.244	0.0000	0.0000	0
08/09/2005	JROD	2006/03/31			jRod	6.9170	6.9310	0.202	0.0000	0.0000	0
08/09/2005	JROD	2006/04/28			jRod	6.9540	6.9700	0.230	0.0000	0.0000	0
08/09/2005	JROD	2006/05/31			jRod	7.0010	7.0180	0.243	0.0000	0.0000	0
08/09/2005	JROD	2006/06/30			jRod	6.9680	6.9790	0.158	0.0000	0.0000	0
08/09/2005	JROD	2006/07/31			jRod	7.0060	7.0140	0.114	0.0000	0.0000	0
08/09/2005	JROD	2006/08/31			jRod	7.0480	7.0540	0.085	0.0000	0.0000	0
08/09/2005	R152	2005/11/03			Bond Future	7.2190	7.2210	0.028	0.0000	0.0000	0
08/09/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	1,567.0000	1,569.0000	0.128	0	0	0
08/09/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	105.0000	101.0000	(3.810)	0	0	0
08/09/2005	R153	2005/11/03			Bond Future	7.7670	7.7670	-	7.7500	7.7500	387
08/09/2005	R153	2005/11/03	9.00	Call	Option on Bond Future	53,848.0000	53,825.0000	(0.043)	0	0	0
08/09/2005	R153	2005/11/03	8.00	Put	Option on Bond Future	5,906.0000	5,823.0000	(1.405)	0	0	0
08/09/2005	R153	2005/11/03	9.00	Put	Option on Bond Future	490.0000	468.0000	(4.490)	0	0	5
08/09/2005	R153	2005/11/03	8.00	Call	Option on Bond Future	16,226.0000	16,143.0000	(0.512)	0	0	0
08/09/2005	R153	2005/11/03	8.50	Put	Option on Bond Future	1,771.0000	1,720.0000	(2.880)	0	0	0
08/09/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	9,386.0000	9,300.0000	(0.916)	0	0	0
08/09/2005	R153	2005/11/03	8.50	Call	Option on Bond Future	33,861.0000	33,810.0000	(0.151)	0	0	0
08/09/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	10,144.0000	10,058.0000	(0.848)	0	0	0
08/09/2005	R153	2006/02/02			Bond Future	7.8080	7.8460	0.487	0.0000	0.0000	0
08/09/2005	R153	2006/02/02	7.50	Call	Option on Bond Future	9,536.0000	8,906.0000	(6.607)	0	0	0
08/09/2005	R153	2006/02/02	7.50	Put	Option on Bond Future	22,649.0000	23,624.0000	4.305	0	0	0
08/09/2005	R157	2005/11/03			Bond Future	8.0610	8.0870	0.323	0.0000	0.0000	3

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08/09/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	15,900.0000	14,762.0000	(7.157)	0	0	0
08/09/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	20,980.0000	22,001.0000	4.867	0	0	0
08/09/2005	R157	2006/02/02			Bond Future	8.0980	8.1240	0.321	0.0000	0.0000	0
08/09/2005	R157	2006/02/02	7.75	Call	Option on Bond Future	17,216.0000	16,382.0000	(4.844)	0	0	0
08/09/2005	R157	2006/02/02	7.75	Put	Option on Bond Future	45,838.0000	47,110.0000	2.775	0	0	0
08/09/2005	R157	2006/02/02	8.00	Put	Option on Bond Future	34,603.0000	35,631.0000	2.971	0	0	0
08/09/2005	R157	2006/02/02	8.00	Call	Option on Bond Future	26,625.0000	25,547.0000	(4.049)	0	0	0
08/09/2005	R186	2005/11/03			Bond Future	7.7050	7.7400	0.454	0.0000	0.0000	0
08/09/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	5,827.0000	4,949.0000	(15.068)	0	0	0
08/09/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	65,221.0000	68,746.0000	5.405	0	0	0
08/09/2005	R186	2006/02/02			Bond Future	7.7170	7.7530	0.467	0.0000	0.0000	0
08/09/2005	R186	2006/02/02	7.50	Call	Option on Bond Future	31,064.0000	29,091.0000	(6.351)	0	0	0
08/09/2005	R186	2006/02/02	7.50	Put	Option on Bond Future	58,656.0000	61,174.0000	4.293	0	0	0
08/09/2005	R194	2005/11/03			Bond Future	7.4640	7.4900	0.348	0.0000	0.0000	0
08/09/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	4,942.0000	4,611.0000	(6.698)	0	0	0
08/09/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	4,166.0000	4,395.0000	5.497	0	0	0
08/09/2005	R194	2006/02/02			Bond Future	7.5010	7.5310	0.400	0.0000	0.0000	0
08/09/2005	R194	2006/02/02	7.25	Call	Option on Bond Future	4,487.0000	4,245.0000	(5.393)	0	0	0
08/09/2005	R194	2006/02/02	7.25	Put	Option on Bond Future	9,353.0000	9,690.0000	3.603	0	0	0
08/09/2005	R201	2005/11/03			Bond Future	8.0380	8.0640	0.323	0.0000	0.0000	0
08/09/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	15,466.0000	16,247.0000	5.050	0	0	0
08/09/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	12,968.0000	12,044.0000	(7.125)	0	0	0
08/09/2005	R201	2006/02/02			Bond Future	8.0700	8.0960	0.322	0.0000	0.0000	0
08/09/2005	R201	2006/02/02	7.75	Call	Option on Bond Future	13,677.0000	13,004.0000	(4.921)	0	0	0
08/09/2005	R201	2006/02/02	7.75	Put	Option on Bond Future	34,486.0000	35,481.0000	2.885	0	0	0
08/09/2005	R203	2005/11/03			Bond Future	8.0460	8.0710	0.311	0.0000	0.0000	0
08/09/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	15,817.0000	14,772.0000	(6.607)	0	0	0
08/09/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	19,334.0000	20,194.0000	4.448	0	0	0

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08/09/2005	R203	2006/02/02			Bond Future	8.0750	8.1010	0.322	0.0000	0.0000	0
08/09/2005	R203	2006/02/02	8.00	Put	Option on Bond Future	31,674.0000	32,596.0000	2.911	0	0	0
08/09/2005	R203	2006/02/02	8.00	Call	Option on Bond Future	26,023.0000	24,996.0000	(3.947)	0	0	0
08/09/2005	R204	2005/11/03			Bond Future	8.0440	8.0690	0.311	0.0000	0.0000	0
08/09/2005	R204	2005/11/03	8.25	Call	Option on Bond Future	28,090.0000	26,662.0000	(5.084)	0	0	0
08/09/2005	R204	2005/11/03	8.25	Put	Option on Bond Future	11,803.0000	12,371.0000	4.812	0	0	0
08/09/2005	R204	2006/02/02			Bond Future	8.0680	8.0940	0.322	0.0000	0.0000	0
08/09/2005	R204	2006/02/02	8.00	Call	Option on Bond Future	27,403.0000	26,317.0000	(3.963)	0	0	0
08/09/2005	R204	2006/02/02	8.00	Put	Option on Bond Future	32,787.0000	33,749.0000	2.934	0	0	0
08/09/2005	R207	2005/11/03			Bond Future	8.0240	8.0500	0.324	0.0000	0.0000	0
08/09/2005	R207	2005/11/03	8.00	Call	Option on Bond Future	6,635.0000	5,652.0000	(14.815)	0	0	0
08/09/2005	R207	2005/11/03	8.00	Put	Option on Bond Future	8,558.0000	9,653.0000	12.795	0	0	0
08/09/2005	R207	2006/02/02			Bond Future	8.0450	8.0720	0.336	0.0000	0.0000	0
08/09/2005	R207	2006/02/02	8.00	Put	Option on Bond Future	13,814.0000	14,959.0000	8.289	0	0	0
08/09/2005	R207	2006/02/02	8.00	Call	Option on Bond Future	10,244.0000	9,256.0000	(9.645)	0	0	0

Grand Total: **1,358**