



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 04/03/2005

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
04/03/2005	GOVI 2005/05/05			jGovi	220.3470	220.0500	(0.135)	0.0000	0.0000	0
04/03/2005	GOVI 2005/05/05	220.00	Put	jGovi	38,145.0000	35,979.0000	(5.678)	0	0	0
04/03/2005	GOVI 2005/05/05	220.00	Call	jGovi	38,145.0000	36,479.0000	(4.368)	0	0	0
04/03/2005	GOVI 2005/08/04			jGovi	224.4350	224.1240	(0.139)	0.0000	0.0000	0
04/03/2005	GOVI 2005/08/04	224.00	Call	jGovi	37,269.0000	35,577.0000	(4.540)	0	0	0
04/03/2005	GOVI 2005/08/04	224.00	Put	jGovi	37,269.0000	34,337.0000	(7.867)	0	0	0
04/03/2005	GOVI 2005/11/03			jGovi	228.3140	228.0000	(0.138)	0.0000	0.0000	0
04/03/2005	GOVI 2005/11/03	228.00	Call	jGovi	45,306.0000	43,628.0000	(3.704)	0	0	0
04/03/2005	GOVI 2005/11/03	228.00	Put	jGovi	45,306.0000	43,628.0000	(3.704)	0	0	0
04/03/2005	J152 2006/02/28			jSwap	7.4069	7.4180	0.150	0.0000	0.0000	0
04/03/2005	J153 2010/08/31			jSwap	7.8446	7.8794	0.444	0.0000	0.0000	0
04/03/2005	J157 2015/09/15			jSwap	7.9620	7.9957	0.423	0.0000	0.0000	0
04/03/2005	J186 2026/12/21			jSwap	7.5894	7.6286	0.516	0.0000	0.0000	0
04/03/2005	J194 2008/02/28			jSwap	7.6231	7.6608	0.494	0.0000	0.0000	0
04/03/2005	J201 2014/12/22			jSwap	7.9824	8.0165	0.428	0.0000	0.0000	0
04/03/2005	J203 2017/09/15			jSwap	7.9283	7.9593	0.391	0.0000	0.0000	0

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04/03/2005	JBAR	2005/03/16			jBar	7.5500	7.5500	-	0.0000	0.0000	0
04/03/2005	JFRA	2005/05/05			jFra	7.3940	7.4130	0.257	0.0000	0.0000	0
04/03/2005	JFRA	2005/05/05	7.25	Put	Option on jFra	565.0000	188.0000	(66.726)	0	0	0
04/03/2005	JFRA	2005/05/05	7.25	Call	Option on jFra	565.0000	587.0000	3.894	0	0	0
04/03/2005	JFRA	2005/08/04			jFra	7.0720	7.1520	1.131	0.0000	0.0000	0
04/03/2005	JFRA	2005/08/04	7.25	Put	Option on jFra	614.0000	934.0000	52.117	0	0	0
04/03/2005	JFRA	2005/08/04	7.25	Call	Option on jFra	614.0000	694.0000	13.029	0	0	0
04/03/2005	JFRA	2005/11/03			jFra	7.1890	7.2230	0.473	0.0000	0.0000	0
04/03/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	1,231.0000	1,332.0000	8.205	0	0	0
04/03/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	1,231.0000	1,265.0000	2.762	0	0	0
04/03/2005	JFRA	2006/02/02			jFra	7.2770	7.3230	0.632	0.0000	0.0000	0
04/03/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	1,595.0000	1,662.0000	4.201	0	0	0
04/03/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,595.0000	1,483.0000	(7.022)	0	0	0
04/03/2005	JFRA	2006/05/04			jFra	7.4230	7.4760	0.714	0.0000	0.0000	0
04/03/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	2,355.0000	2,443.0000	3.737	0	0	0
04/03/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	2,355.0000	1,278.0000	(45.732)	0	0	0
04/03/2005	JFRA	2006/08/03			jFra	7.5670	7.6230	0.740	0.0000	0.0000	0
04/03/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	2,733.0000	2,829.0000	3.513	0	0	0
04/03/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	2,733.0000	1,304.0000	(52.287)	0	0	0
04/03/2005	JFRA	2006/11/02			jFra	7.7210	7.7700	0.635	0.0000	0.0000	0
04/03/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	3,119.0000	3,212.0000	2.982	0	0	0
04/03/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	3,119.0000	1,329.0000	(57.390)	0	0	0
04/03/2005	JN02	2005/05/05			jNote	7.4210	7.4670	0.620	0.0000	0.0000	0
04/03/2005	JN02	2005/05/05	7.50	Put	Option on jNote	3,725.0000	4,705.0000	26.309	0	0	0
04/03/2005	JN02	2005/05/05	7.50	Call	Option on jNote	3,725.0000	4,098.0000	10.013	0	0	0

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04/03/2005	JN02	2005/08/04			jNote	7.4770	7.5240	0.629	0.0000	0.0000	0
04/03/2005	JN02	2005/08/04	7.50	Put	Option on jNote	7,182.0000	7,182.0000	-	0	0	0
04/03/2005	JN02	2005/08/04	7.50	Call	Option on jNote	7,182.0000	7,624.0000	6.154	0	0	0
04/03/2005	JN02	2005/11/03			jNote	7.5830	7.6220	0.514	0.0000	0.0000	0
04/03/2005	JN02	2005/11/03	7.50	Put	Option on jNote	10,455.0000	8,614.0000	(17.609)	0	0	0
04/03/2005	JN02	2005/11/03	7.50	Call	Option on jNote	10,455.0000	10,854.0000	3.816	0	0	0
04/03/2005	JN05	2005/05/05			jNote	7.7660	7.8010	0.451	0.0000	0.0000	0
04/03/2005	JN05	2005/05/05	8.00	Call	Option on jNote	4,987.0000	5,455.0000	9.384	0	0	0
04/03/2005	JN05	2005/05/05	8.00	Put	Option on jNote	4,987.0000	13,668.0000	174.073	0	0	0
04/03/2005	JN05	2005/08/04			jNote	7.8020	7.8380	0.461	0.0000	0.0000	0
04/03/2005	JN05	2005/08/04	8.00	Call	Option on jNote	10,662.0000	11,291.0000	5.899	0	0	0
04/03/2005	JN05	2005/08/04	8.00	Put	Option on jNote	10,662.0000	17,970.0000	68.542	0	0	0
04/03/2005	JN05	2005/11/03			jNote	7.8570	7.8910	0.433	0.0000	0.0000	0
04/03/2005	JN05	2005/11/03	8.00	Put	Option on jNote	15,493.0000	20,643.0000	33.241	0	0	0
04/03/2005	JN05	2005/11/03	8.00	Call	Option on jNote	15,493.0000	16,156.0000	4.279	0	0	0
04/03/2005	JN10	2005/05/05			jNote	7.9290	7.9640	0.441	0.0000	0.0000	0
04/03/2005	JN10	2005/05/05	8.00	Put	Option on jNote	11,439.0000	14,944.0000	30.641	0	0	0
04/03/2005	JN10	2005/05/05	8.00	Call	Option on jNote	11,439.0000	12,464.0000	8.961	0	0	0
04/03/2005	JN10	2005/08/04			jNote	7.9470	7.9830	0.453	0.0000	0.0000	0
04/03/2005	JN10	2005/08/04	8.00	Call	Option on jNote	20,265.0000	21,418.0000	5.690	0	0	0
04/03/2005	JN10	2005/08/04	8.00	Put	Option on jNote	20,265.0000	22,589.0000	11.468	0	0	0
04/03/2005	JN10	2005/11/03			jNote	7.9750	8.0100	0.439	0.0000	0.0000	0
04/03/2005	JN10	2005/11/03	8.00	Put	Option on jNote	27,488.0000	28,028.0000	1.964	0	0	0
04/03/2005	JN10	2005/11/03	8.00	Call	Option on jNote	27,488.0000	28,712.0000	4.453	0	0	0
04/03/2005	JROD	2005/03/31			jRod	7.2420	7.2470	0.069	0.0000	0.0000	0
04/03/2005	JROD	2005/04/29			jRod	7.3490	7.3560	0.095	0.0000	0.0000	0

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04/03/2005	JROD	2005/05/31			jRod	7.4880	7.4850	(0.040)	0.0000	0.0000	0
04/03/2005	JROD	2005/06/30			jRod	7.3920	7.3850	(0.095)	0.0000	0.0000	0
04/03/2005	JROD	2005/07/29			jRod	7.4000	7.3940	(0.081)	0.0000	0.0000	0
04/03/2005	JROD	2005/08/31			jRod	7.3790	7.3780	(0.014)	0.0000	0.0000	0
04/03/2005	JROD	2005/09/30			jRod	7.3110	7.3130	0.027	0.0000	0.0000	0
04/03/2005	JROD	2005/10/31			jRod	7.3090	7.3150	0.082	0.0000	0.0000	0
04/03/2005	JROD	2005/11/30			jRod	7.3150	7.3250	0.137	0.0000	0.0000	0
04/03/2005	JROD	2005/12/30			jRod	7.2940	7.3060	0.165	0.0000	0.0000	0
04/03/2005	JROD	2006/01/31			jRod	7.2950	7.3130	0.247	0.0000	0.0000	0
04/03/2005	JROD	2006/02/28			jRod	7.2880	7.3130	0.343	0.0000	0.0000	0
04/03/2005	JROD	2006/03/31			jRod	7.2640	7.2900	0.358	0.0000	0.0000	0
04/03/2005	R152	2005/05/05			Bond Future	7.0090	7.0220	0.185	0.0000	0.0000	0
04/03/2005	R152	2005/05/05	7.00	Put	Option on Bond Future	1,634.0000	1,730.0000	5.875	0	0	0
04/03/2005	R152	2005/05/05	7.00	Call	Option on Bond Future	1,634.0000	1,554.0000	(4.896)	0	0	0
04/03/2005	R152	2005/08/04			Bond Future	6.7570	6.7820	0.370	0.0000	0.0000	0
04/03/2005	R152	2005/08/04	7.75	Call	Option on Bond Future	5,854.0000	5,727.0000	(2.169)	0	0	0
04/03/2005	R152	2005/08/04	7.75	Put	Option on Bond Future	5,854.0000	395.0000	(93.252)	0	0	0
04/03/2005	R152	2005/11/03			Bond Future	6.6270	6.6680	0.619	0.0000	0.0000	0
04/03/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	1,798.0000	1,724.0000	(4.116)	0	0	0
04/03/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	1,798.0000	1,467.0000	(18.409)	0	0	0

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04/03/2005	R153	2005/05/05			Bond Future	7.6000	7.6000	-	0.0000	0.0000	1
04/03/2005	R153	2005/05/05	7.75	Put	Option on Bond Future	14,357.0000	6,934.0000	(51.703)	0	0	0
04/03/2005	R153	2005/05/05	7.75	Call	Option on Bond Future	14,357.0000	14,280.0000	(0.536)	0	0	0
04/03/2005	R153	2005/08/04			Bond Future	7.6040	7.6040	-	0.0000	0.0000	0
04/03/2005	R153	2005/08/04	7.75	Put	Option on Bond Future	19,523.0000	12,639.0000	(35.261)	0	0	0
04/03/2005	R153	2005/08/04	7.75	Call	Option on Bond Future	19,523.0000	19,476.0000	(0.241)	0	0	0
04/03/2005	R153	2005/11/03			Bond Future	7.6480	7.6490	0.013	0.0000	0.0000	0
04/03/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	21,895.0000	17,355.0000	(20.735)	0	0	0
04/03/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	21,895.0000	21,867.0000	(0.128)	0	0	0
04/03/2005	R157	2005/05/05			Bond Future	7.9030	7.9130	0.127	0.0000	0.0000	0
04/03/2005	R157	2005/05/05	8.00	Put	Option on Bond Future	21,815.0000	13,625.0000	(37.543)	0	0	0
04/03/2005	R157	2005/05/05	8.00	Call	Option on Bond Future	21,815.0000	21,215.0000	(2.750)	0	0	0
04/03/2005	R157	2005/08/04			Bond Future	7.9030	7.9130	0.127	0.0000	0.0000	0
04/03/2005	R157	2005/08/04	8.00	Call	Option on Bond Future	31,416.0000	30,910.0000	(1.611)	0	0	0
04/03/2005	R157	2005/08/04	8.00	Put	Option on Bond Future	31,416.0000	23,319.0000	(25.773)	0	0	0
04/03/2005	R157	2005/11/03			Bond Future	7.9570	7.9680	0.138	0.0000	0.0000	0
04/03/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	35,803.0000	35,366.0000	(1.221)	0	0	0
04/03/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	35,803.0000	32,690.0000	(8.695)	0	0	0
04/03/2005	R186	2005/05/05			Bond Future	7.2450	7.3320	1.201	0.0000	0.0000	0
04/03/2005	R186	2005/05/05	7.25	Put	Option on Bond Future	38,427.0000	43,549.0000	13.329	0	0	0
04/03/2005	R186	2005/05/05	7.25	Call	Option on Bond Future	38,427.0000	32,396.0000	(15.695)	0	0	0
04/03/2005	R186	2005/08/04			Bond Future	7.2390	7.3280	1.229	0.0000	0.0000	0
04/03/2005	R186	2005/08/04	7.25	Put	Option on Bond Future	60,986.0000	65,336.0000	7.133	0	0	0
04/03/2005	R186	2005/08/04	7.25	Call	Option on Bond Future	60,986.0000	54,793.0000	(10.155)	0	0	0
04/03/2005	R186	2005/11/03			Bond Future	7.2460	7.3370	1.256	0.0000	0.0000	0
04/03/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	76,920.0000	82,298.0000	6.992	0	0	0
04/03/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	76,920.0000	70,623.0000	(8.186)	0	0	0

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04/03/2005	R194	2005/05/05			Bond Future	7.3970	7.4070	0.135	0.0000	0.0000	0
04/03/2005	R194	2005/05/05	7.50	Put	Option on Bond Future	7,481.0000	4,880.0000	(34.768)	0	0	0
04/03/2005	R194	2005/05/05	7.50	Call	Option on Bond Future	7,481.0000	7,291.0000	(2.540)	0	0	0
04/03/2005	R194	2005/08/04			Bond Future	7.3800	7.3930	0.176	0.0000	0.0000	0
04/03/2005	R194	2005/08/04	7.50	Put	Option on Bond Future	10,669.0000	7,931.0000	(25.663)	0	0	0
04/03/2005	R194	2005/08/04	7.50	Call	Option on Bond Future	10,669.0000	10,472.0000	(1.846)	0	0	0
04/03/2005	R194	2005/11/03			Bond Future	7.4340	7.4480	0.188	0.0000	0.0000	0
04/03/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	11,676.0000	11,524.0000	(1.302)	0	0	0
04/03/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	11,676.0000	10,401.0000	(10.920)	0	0	0
04/03/2005	R201	2005/05/05			Bond Future	7.8890	7.9150	0.330	0.0000	0.0000	0
04/03/2005	R201	2005/05/05	8.00	Call	Option on Bond Future	17,623.0000	16,520.0000	(6.259)	0	0	0
04/03/2005	R201	2005/05/05	8.00	Put	Option on Bond Future	17,623.0000	10,689.0000	(39.346)	0	0	0
04/03/2005	R201	2005/08/04			Bond Future	7.9050	7.9320	0.342	0.0000	0.0000	0
04/03/2005	R201	2005/08/04	8.00	Put	Option on Bond Future	24,502.0000	18,919.0000	(22.786)	0	0	0
04/03/2005	R201	2005/08/04	8.00	Call	Option on Bond Future	24,502.0000	23,494.0000	(4.114)	0	0	0
04/03/2005	R201	2005/11/03			Bond Future	7.9410	7.9690	0.353	0.0000	0.0000	0
04/03/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	28,633.0000	27,619.0000	(3.541)	0	0	0
04/03/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	28,633.0000	25,575.0000	(10.680)	0	0	0
04/03/2005	R203	2005/05/05			Bond Future	7.8960	7.9170	0.266	0.0000	0.0000	0
04/03/2005	R203	2005/05/05	8.00	Put	Option on Bond Future	20,687.0000	13,066.0000	(36.840)	0	0	0
04/03/2005	R203	2005/05/05	8.00	Call	Option on Bond Future	20,687.0000	19,617.0000	(5.172)	0	0	0
04/03/2005	R203	2005/08/04			Bond Future	7.9080	7.9290	0.266	0.0000	0.0000	0
04/03/2005	R203	2005/08/04	8.00	Put	Option on Bond Future	29,370.0000	22,866.0000	(22.145)	0	0	0
04/03/2005	R203	2005/08/04	8.00	Call	Option on Bond Future	29,370.0000	28,397.0000	(3.313)	0	0	0
04/03/2005	R203	2005/11/03			Bond Future	7.9390	7.9610	0.277	0.0000	0.0000	0
04/03/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	34,779.0000	30,896.0000	(11.165)	0	0	0

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04/03/2005	R203 2005/11/03	8.00	Call	Option on Bond Future	34,779.0000	33,891.0000	(2.553)	0	0	0
Grand Total:										1