



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 02/03/2005

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
02/03/2005	GOVI 2005/05/05			jGovi	221.6330	220.3720	(0.569)	0.0000	0.0000	0
02/03/2005	GOVI 2005/05/05	220.00	Call	jGovi	45,310.0000	38,714.0000	(14.557)	0	0	0
02/03/2005	GOVI 2005/05/05	220.00	Put	jGovi	45,310.0000	34,994.0000	(22.768)	0	0	0
02/03/2005	GOVI 2005/08/04			jGovi	225.7200	224.4550	(0.560)	0.0000	0.0000	0
02/03/2005	GOVI 2005/08/04	224.00	Put	jGovi	44,418.0000	33,177.0000	(25.307)	0	0	0
02/03/2005	GOVI 2005/08/04	224.00	Call	jGovi	44,418.0000	37,727.0000	(15.064)	0	0	0
02/03/2005	GOVI 2005/11/03			jGovi	229.5660	228.3190	(0.543)	0.0000	0.0000	0
02/03/2005	GOVI 2005/11/03	228.00	Put	jGovi	51,902.0000	42,485.0000	(18.144)	0	0	0
02/03/2005	GOVI 2005/11/03	228.00	Call	jGovi	51,902.0000	45,675.0000	(11.998)	0	0	0
02/03/2005	J152 2006/02/28			jSwap	7.3779	7.4082	0.411	0.0000	0.0000	0
02/03/2005	J153 2010/08/31			jSwap	7.7630	7.8402	0.995	0.0000	0.0000	0
02/03/2005	J157 2015/09/15			jSwap	7.8925	7.9647	0.915	0.0000	0.0000	0
02/03/2005	J186 2026/12/21			jSwap	7.4879	7.5883	1.341	0.0000	0.0000	0
02/03/2005	J194 2008/02/28			jSwap	7.5568	7.6278	0.940	0.0000	0.0000	0
02/03/2005	J201 2014/12/22			jSwap	7.9060	7.9813	0.952	0.0000	0.0000	0
02/03/2005	J203 2017/09/15			jSwap	7.8502	7.9277	0.988	0.0000	0.0000	0

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02/03/2005	JBAR	2005/03/16			jBar	7.5500	7.5500	-	0.0000	0.0000	0
02/03/2005	JFRA	2005/05/05			jFra	7.3520	7.3890	0.503	0.0000	0.0000	0
02/03/2005	JFRA	2005/05/05	7.25	Call	Option on jFra	510.0000	562.0000	10.196	0	0	0
02/03/2005	JFRA	2005/05/05	7.25	Put	Option on jFra	510.0000	222.0000	(56.471)	0	0	0
02/03/2005	JFRA	2005/08/04			jFra	7.0220	7.0760	0.769	0.0000	0.0000	0
02/03/2005	JFRA	2005/08/04	7.25	Call	Option on jFra	572.0000	629.0000	9.965	0	0	0
02/03/2005	JFRA	2005/08/04	7.25	Put	Option on jFra	572.0000	1,055.0000	84.441	0	0	0
02/03/2005	JFRA	2005/11/03			jFra	7.0960	7.1850	1.254	0.0000	0.0000	0
02/03/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	1,120.0000	1,239.0000	10.625	0	0	0
02/03/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	1,120.0000	1,398.0000	24.821	0	0	0
02/03/2005	JFRA	2006/02/02			jFra	7.1740	7.2750	1.408	0.0000	0.0000	0
02/03/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,464.0000	1,549.0000	5.806	0	0	0
02/03/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	1,464.0000	1,610.0000	9.973	0	0	0
02/03/2005	JFRA	2006/05/04			jFra	7.3280	7.4300	1.392	0.0000	0.0000	0
02/03/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	2,199.0000	2,376.0000	8.049	0	0	0
02/03/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	2,199.0000	1,323.0000	(39.836)	0	0	0
02/03/2005	JFRA	2006/08/03			jFra	7.4670	7.5530	1.152	0.0000	0.0000	0
02/03/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	2,566.0000	2,723.0000	6.118	0	0	0
02/03/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	2,566.0000	1,370.0000	(46.610)	0	0	0
02/03/2005	JFRA	2006/11/02			jFra	7.6790	7.7700	1.185	0.0000	0.0000	0
02/03/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	3,053.0000	3,215.0000	5.306	0	0	0
02/03/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	3,053.0000	1,332.0000	(56.371)	0	0	0
02/03/2005	JN02	2005/05/05			jNote	7.3470	7.4270	1.089	0.0000	0.0000	0
02/03/2005	JN02	2005/05/05	7.50	Call	Option on jNote	3,195.0000	3,844.0000	20.313	0	0	0
02/03/2005	JN02	2005/05/05	7.50	Put	Option on jNote	3,195.0000	5,187.0000	62.347	0	0	0

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02/03/2005	JN02	2005/08/04			jNote	7.4020	7.4850	1.121	0.0000	0.0000	0
02/03/2005	JN02	2005/08/04	7.50	Call	Option on jNote	6,536.0000	7,325.0000	12.072	0	0	0
02/03/2005	JN02	2005/08/04	7.50	Put	Option on jNote	6,536.0000	7,601.0000	16.294	0	0	0
02/03/2005	JN02	2005/11/03			jNote	7.5050	7.5910	1.146	0.0000	0.0000	0
02/03/2005	JN02	2005/11/03	7.50	Call	Option on jNote	9,694.0000	10,607.0000	9.418	0	0	0
02/03/2005	JN02	2005/11/03	7.50	Put	Option on jNote	9,694.0000	8,935.0000	(7.830)	0	0	0
02/03/2005	JN05	2005/05/05			jNote	7.6830	7.7610	1.015	0.0000	0.0000	0
02/03/2005	JN05	2005/05/05	8.00	Call	Option on jNote	4,012.0000	5,031.0000	25.399	0	0	0
02/03/2005	JN05	2005/05/05	8.00	Put	Option on jNote	4,012.0000	14,903.0000	271.461	0	0	0
02/03/2005	JN05	2005/08/04			jNote	7.7160	7.7970	1.050	0.0000	0.0000	0
02/03/2005	JN05	2005/08/04	8.00	Put	Option on jNote	9,249.0000	19,071.0000	106.195	0	0	0
02/03/2005	JN05	2005/08/04	8.00	Call	Option on jNote	9,249.0000	10,693.0000	15.612	0	0	0
02/03/2005	JN05	2005/11/03			jNote	7.7690	7.8530	1.081	0.0000	0.0000	0
02/03/2005	JN05	2005/11/03	8.00	Put	Option on jNote	13,858.0000	21,613.0000	55.960	0	0	0
02/03/2005	JN05	2005/11/03	8.00	Call	Option on jNote	13,858.0000	15,558.0000	12.267	0	0	0
02/03/2005	JN10	2005/05/05			jNote	7.8520	7.9300	0.993	0.0000	0.0000	0
02/03/2005	JN10	2005/05/05	8.00	Put	Option on jNote	9,376.0000	16,486.0000	75.832	0	0	0
02/03/2005	JN10	2005/05/05	8.00	Call	Option on jNote	9,376.0000	11,657.0000	24.328	0	0	0
02/03/2005	JN10	2005/08/04			jNote	7.8690	7.9490	1.017	0.0000	0.0000	0
02/03/2005	JN10	2005/08/04	8.00	Call	Option on jNote	17,894.0000	20,554.0000	14.865	0	0	0
02/03/2005	JN10	2005/08/04	8.00	Put	Option on jNote	17,894.0000	24,068.0000	34.503	0	0	0
02/03/2005	JN10	2005/11/03			jNote	7.8970	7.9780	1.026	0.0000	0.0000	0
02/03/2005	JN10	2005/11/03	8.00	Put	Option on jNote	24,989.0000	29,361.0000	17.496	0	0	0
02/03/2005	JN10	2005/11/03	8.00	Call	Option on jNote	24,989.0000	27,847.0000	11.437	0	0	0
02/03/2005	JROD	2005/03/31			jRod	7.2490	7.2430	(0.083)	0.0000	0.0000	0
02/03/2005	JROD	2005/04/29			jRod	7.3610	7.3520	(0.122)	0.0000	0.0000	0

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02/03/2005	JROD	2005/05/31			jRod	7.4960	7.4920	(0.053)	0.0000	0.0000	0
02/03/2005	JROD	2005/06/30			jRod	7.3930	7.3930	-	0.0000	0.0000	0
02/03/2005	JROD	2005/07/29			jRod	7.3990	7.4000	0.014	0.0000	0.0000	0
02/03/2005	JROD	2005/08/31			jRod	7.3760	7.3770	0.014	0.0000	0.0000	0
02/03/2005	JROD	2005/09/30			jRod	7.3080	7.3080	-	0.0000	0.0000	0
02/03/2005	JROD	2005/10/31			jRod	7.3030	7.3050	0.027	0.0000	0.0000	0
02/03/2005	JROD	2005/11/30			jRod	7.3040	7.3090	0.068	0.0000	0.0000	0
02/03/2005	JROD	2005/12/30			jRod	7.2810	7.2880	0.096	0.0000	0.0000	0
02/03/2005	JROD	2006/01/31			jRod	7.2750	7.2850	0.137	0.0000	0.0000	0
02/03/2005	JROD	2006/02/28			jRod	7.2600	7.2740	0.193	0.0000	0.0000	0
02/03/2005	JROD	2006/03/31			jRod	7.2340	7.2490	0.207	0.0000	0.0000	0
02/03/2005	R152	2005/05/05			Bond Future	6.9180	6.9870	0.997	0.0000	0.0000	0
02/03/2005	R152	2005/05/05	7.00	Put	Option on Bond Future	2,044.0000	1,646.0000	(19.472)	0	0	0
02/03/2005	R152	2005/05/05	7.00	Call	Option on Bond Future	2,044.0000	1,750.0000	(14.384)	0	0	0
02/03/2005	R152	2005/08/04			Bond Future	6.6470	6.7310	1.264	0.0000	0.0000	0
02/03/2005	R152	2005/08/04	7.75	Call	Option on Bond Future	6,386.0000	5,990.0000	(6.201)	0	0	0
02/03/2005	R152	2005/08/04	7.75	Put	Option on Bond Future	6,386.0000	375.0000	(94.128)	0	0	0
02/03/2005	R152	2005/11/03			Bond Future	6.5110	6.6030	1.413	0.0000	0.0000	0
02/03/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	1,997.0000	1,383.0000	(30.746)	0	0	0
02/03/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	1,997.0000	1,842.0000	(7.762)	0	0	0

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02/03/2005	R153	2005/05/05			Bond Future	7.5060	7.5950	1.186	0.0000	0.0000	1
02/03/2005	R153	2005/05/05	7.75	Put	Option on Bond Future	17,410.0000	7,053.0000	(59.489)	0	0	0
02/03/2005	R153	2005/05/05	7.75	Call	Option on Bond Future	17,410.0000	14,645.0000	(15.882)	0	0	0
02/03/2005	R153	2005/08/04			Bond Future	7.5070	7.5990	1.226	0.0000	0.0000	0
02/03/2005	R153	2005/08/04	7.75	Put	Option on Bond Future	22,185.0000	12,723.0000	(42.650)	0	0	0
02/03/2005	R153	2005/08/04	7.75	Call	Option on Bond Future	22,185.0000	19,794.0000	(10.778)	0	0	0
02/03/2005	R153	2005/11/03			Bond Future	7.5520	7.6450	1.231	0.0000	0.0000	0
02/03/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	24,217.0000	22,112.0000	(8.692)	0	0	0
02/03/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	24,217.0000	17,421.0000	(28.063)	0	0	0
02/03/2005	R157	2005/05/05			Bond Future	7.8060	7.8980	1.179	0.0000	0.0000	0
02/03/2005	R157	2005/05/05	8.00	Call	Option on Bond Future	27,235.0000	22,315.0000	(18.065)	0	0	0
02/03/2005	R157	2005/05/05	8.00	Put	Option on Bond Future	27,235.0000	13,411.0000	(50.758)	0	0	0
02/03/2005	R157	2005/08/04			Bond Future	7.8060	7.8980	1.179	0.0000	0.0000	0
02/03/2005	R157	2005/08/04	8.00	Put	Option on Bond Future	36,350.0000	23,018.0000	(36.677)	0	0	0
02/03/2005	R157	2005/08/04	8.00	Call	Option on Bond Future	36,350.0000	31,922.0000	(12.182)	0	0	0
02/03/2005	R157	2005/11/03			Bond Future	7.8580	7.9530	1.209	0.0000	0.0000	0
02/03/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	40,263.0000	36,268.0000	(9.922)	0	0	0
02/03/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	40,263.0000	32,336.0000	(19.688)	0	0	0
02/03/2005	R186	2005/05/05			Bond Future	7.1180	7.2500	1.854	0.0000	0.0000	0
02/03/2005	R186	2005/05/05	7.25	Call	Option on Bond Future	48,774.0000	38,700.0000	(20.654)	0	0	0
02/03/2005	R186	2005/05/05	7.25	Put	Option on Bond Future	48,774.0000	38,700.0000	(20.654)	0	0	0
02/03/2005	R186	2005/08/04			Bond Future	7.1100	7.2450	1.899	0.0000	0.0000	0
02/03/2005	R186	2005/08/04	7.25	Put	Option on Bond Future	71,098.0000	60,539.0000	(14.851)	0	0	0
02/03/2005	R186	2005/08/04	7.25	Call	Option on Bond Future	71,098.0000	61,219.0000	(13.895)	0	0	0
02/03/2005	R186	2005/11/03			Bond Future	7.1160	7.2520	1.911	0.0000	0.0000	0
02/03/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	86,897.0000	77,517.0000	(10.794)	0	0	0
02/03/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	86,897.0000	77,247.0000	(11.105)	0	0	0

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02/03/2005	R194	2005/05/05			Bond Future	7.3040	7.3860	1.123	0.0000	0.0000	0
02/03/2005	R194	2005/05/05	7.50	Put	Option on Bond Future	8,979.0000	4,765.0000	(46.932)	0	0	0
02/03/2005	R194	2005/05/05	7.50	Call	Option on Bond Future	8,979.0000	7,721.0000	(14.010)	0	0	0
02/03/2005	R194	2005/08/04			Bond Future	7.2830	7.3690	1.181	0.0000	0.0000	0
02/03/2005	R194	2005/08/04	7.50	Put	Option on Bond Future	11,962.0000	7,774.0000	(35.011)	0	0	0
02/03/2005	R194	2005/08/04	7.50	Call	Option on Bond Future	11,962.0000	10,887.0000	(8.987)	0	0	0
02/03/2005	R194	2005/11/03			Bond Future	7.3380	7.4250	1.186	0.0000	0.0000	0
02/03/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	12,736.0000	10,224.0000	(19.724)	0	0	0
02/03/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	12,736.0000	11,843.0000	(7.012)	0	0	0
02/03/2005	R201	2005/05/05			Bond Future	7.8030	7.8900	1.115	0.0000	0.0000	0
02/03/2005	R201	2005/05/05	8.00	Call	Option on Bond Future	21,466.0000	17,767.0000	(17.232)	0	0	0
02/03/2005	R201	2005/05/05	8.00	Put	Option on Bond Future	21,466.0000	10,213.0000	(52.422)	0	0	0
02/03/2005	R201	2005/08/04			Bond Future	7.8170	7.9060	1.139	0.0000	0.0000	0
02/03/2005	R201	2005/08/04	8.00	Put	Option on Bond Future	27,900.0000	18,324.0000	(34.323)	0	0	0
02/03/2005	R201	2005/08/04	8.00	Call	Option on Bond Future	27,900.0000	24,656.0000	(11.627)	0	0	0
02/03/2005	R201	2005/11/03			Bond Future	7.8530	7.9430	1.146	0.0000	0.0000	0
02/03/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	31,745.0000	28,793.0000	(9.299)	0	0	0
02/03/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	31,745.0000	25,031.0000	(21.150)	0	0	0
02/03/2005	R203	2005/05/05			Bond Future	7.7950	7.8910	1.232	0.0000	0.0000	0
02/03/2005	R203	2005/05/05	8.00	Put	Option on Bond Future	25,873.0000	12,528.0000	(51.579)	0	0	0
02/03/2005	R203	2005/05/05	8.00	Call	Option on Bond Future	25,873.0000	21,142.0000	(18.285)	0	0	0
02/03/2005	R203	2005/08/04			Bond Future	7.8050	7.9030	1.256	0.0000	0.0000	0
02/03/2005	R203	2005/08/04	8.00	Put	Option on Bond Future	34,053.0000	22,241.0000	(34.687)	0	0	0
02/03/2005	R203	2005/08/04	8.00	Call	Option on Bond Future	34,053.0000	29,807.0000	(12.469)	0	0	0
02/03/2005	R203	2005/11/03			Bond Future	7.8360	7.9350	1.263	0.0000	0.0000	0
02/03/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	39,079.0000	35,203.0000	(9.918)	0	0	0

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02/03/2005	R203 2005/11/03	8.00	Put	Option on Bond Future	39,079.0000	30,205.0000	(22.708)	0	0	0
Grand Total:										1