



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 03/03/2005

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
03/03/2005	GOVI 2005/05/05			jGovi	220.3720	220.3470	(0.011)	0.0000	0.0000	0
03/03/2005	GOVI 2005/05/05	220.00	Call	jGovi	38,714.0000	38,145.0000	(1.470)	0	0	0
03/03/2005	GOVI 2005/05/05	220.00	Put	jGovi	38,714.0000	34,675.0000	(10.433)	0	0	0
03/03/2005	GOVI 2005/08/04			jGovi	224.4550	224.4350	(0.009)	0.0000	0.0000	0
03/03/2005	GOVI 2005/08/04	224.00	Call	jGovi	37,727.0000	37,269.0000	(1.214)	0	0	0
03/03/2005	GOVI 2005/08/04	224.00	Put	jGovi	37,727.0000	32,919.0000	(12.744)	0	0	0
03/03/2005	GOVI 2005/11/03			jGovi	228.3190	228.3140	(0.002)	0.0000	0.0000	0
03/03/2005	GOVI 2005/11/03	228.00	Call	jGovi	45,675.0000	45,306.0000	(0.808)	0	0	0
03/03/2005	GOVI 2005/11/03	228.00	Put	jGovi	45,675.0000	42,166.0000	(7.683)	0	0	0
03/03/2005	J152 2006/02/28			jSwap	7.4082	7.4069	(0.017)	0.0000	0.0000	0
03/03/2005	J153 2010/08/31			jSwap	7.8402	7.8446	0.056	0.0000	0.0000	0
03/03/2005	J157 2015/09/15			jSwap	7.9647	7.9620	(0.034)	0.0000	0.0000	0
03/03/2005	J186 2026/12/21			jSwap	7.5883	7.5894	0.014	0.0000	0.0000	0
03/03/2005	J194 2008/02/28			jSwap	7.6278	7.6231	(0.061)	0.0000	0.0000	0
03/03/2005	J201 2014/12/22			jSwap	7.9813	7.9824	0.014	0.0000	0.0000	0
03/03/2005	J203 2017/09/15			jSwap	7.9277	7.9283	0.007	0.0000	0.0000	0

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03/03/2005	JBAR	2005/03/16			jBar	7.5500	7.5500	-	0.0000	0.0000	0
03/03/2005	JFRA	2005/05/05			jFra	7.3890	7.3940	0.068	0.0000	0.0000	0
03/03/2005	JFRA	2005/05/05	7.25	Put	Option on jFra	562.0000	212.0000	(62.278)	0	0	0
03/03/2005	JFRA	2005/05/05	7.25	Call	Option on jFra	562.0000	565.0000	0.534	0	0	0
03/03/2005	JFRA	2005/08/04			jFra	7.0760	7.0720	(0.057)	0.0000	0.0000	0
03/03/2005	JFRA	2005/08/04	7.25	Call	Option on jFra	629.0000	614.0000	(2.385)	0	0	0
03/03/2005	JFRA	2005/08/04	7.25	Put	Option on jFra	629.0000	1,050.0000	66.932	0	0	0
03/03/2005	JFRA	2005/11/03			jFra	7.1850	7.1890	0.056	0.0000	0.0000	0
03/03/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	1,239.0000	1,231.0000	(0.646)	0	0	0
03/03/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	1,239.0000	1,380.0000	11.380	0	0	0
03/03/2005	JFRA	2006/02/02			jFra	7.2750	7.2770	0.027	0.0000	0.0000	0
03/03/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	1,610.0000	1,595.0000	(0.932)	0	0	0
03/03/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,610.0000	1,529.0000	(5.031)	0	0	0
03/03/2005	JFRA	2006/05/04			jFra	7.4300	7.4230	(0.094)	0.0000	0.0000	0
03/03/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	2,376.0000	1,320.0000	(44.444)	0	0	0
03/03/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	2,376.0000	2,355.0000	(0.884)	0	0	0
03/03/2005	JFRA	2006/08/03			jFra	7.5530	7.5670	0.185	0.0000	0.0000	0
03/03/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	2,723.0000	1,345.0000	(50.606)	0	0	0
03/03/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	2,723.0000	2,733.0000	0.367	0	0	0
03/03/2005	JFRA	2006/11/02			jFra	7.7700	7.7210	(0.631)	0.0000	0.0000	0
03/03/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	3,215.0000	1,355.0000	(57.854)	0	0	0
03/03/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	3,215.0000	3,119.0000	(2.986)	0	0	0
03/03/2005	JN02	2005/05/05			jNote	7.4270	7.4210	(0.081)	0.0000	0.0000	0
03/03/2005	JN02	2005/05/05	7.50	Call	Option on jNote	3,844.0000	3,725.0000	(3.096)	0	0	0
03/03/2005	JN02	2005/05/05	7.50	Put	Option on jNote	3,844.0000	5,178.0000	34.703	0	0	0

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03/03/2005	JN02	2005/08/04			jNote	7.4850	7.4770	(0.107)	0.0000	0.0000	0
03/03/2005	JN02	2005/08/04	7.50	Call	Option on jNote	7,325.0000	7,182.0000	(1.952)	0	0	0
03/03/2005	JN02	2005/08/04	7.50	Put	Option on jNote	7,325.0000	7,605.0000	3.823	0	0	0
03/03/2005	JN02	2005/11/03			jNote	7.5910	7.5830	(0.105)	0.0000	0.0000	0
03/03/2005	JN02	2005/11/03	7.50	Put	Option on jNote	10,607.0000	8,930.0000	(15.810)	0	0	0
03/03/2005	JN02	2005/11/03	7.50	Call	Option on jNote	10,607.0000	10,455.0000	(1.433)	0	0	0
03/03/2005	JN05	2005/05/05			jNote	7.7610	7.7660	0.064	0.0000	0.0000	0
03/03/2005	JN05	2005/05/05	8.00	Put	Option on jNote	5,031.0000	14,652.0000	191.234	0	0	0
03/03/2005	JN05	2005/05/05	8.00	Call	Option on jNote	5,031.0000	4,987.0000	(0.875)	0	0	0
03/03/2005	JN05	2005/08/04			jNote	7.7970	7.8020	0.064	0.0000	0.0000	0
03/03/2005	JN05	2005/08/04	8.00	Call	Option on jNote	10,693.0000	10,662.0000	(0.290)	0	0	0
03/03/2005	JN05	2005/08/04	8.00	Put	Option on jNote	10,693.0000	18,833.0000	76.125	0	0	0
03/03/2005	JN05	2005/11/03			jNote	7.8530	7.8570	0.051	0.0000	0.0000	0
03/03/2005	JN05	2005/11/03	8.00	Put	Option on jNote	15,558.0000	21,383.0000	37.441	0	0	0
03/03/2005	JN05	2005/11/03	8.00	Call	Option on jNote	15,558.0000	15,493.0000	(0.418)	0	0	0
03/03/2005	JN10	2005/05/05			jNote	7.9300	7.9290	(0.013)	0.0000	0.0000	0
03/03/2005	JN10	2005/05/05	8.00	Call	Option on jNote	11,657.0000	11,439.0000	(1.870)	0	0	0
03/03/2005	JN10	2005/05/05	8.00	Put	Option on jNote	11,657.0000	16,337.0000	40.148	0	0	0
03/03/2005	JN10	2005/08/04			jNote	7.9490	7.9470	(0.025)	0.0000	0.0000	0
03/03/2005	JN10	2005/08/04	8.00	Put	Option on jNote	20,554.0000	23,917.0000	16.362	0	0	0
03/03/2005	JN10	2005/08/04	8.00	Call	Option on jNote	20,554.0000	20,265.0000	(1.406)	0	0	0
03/03/2005	JN10	2005/11/03			jNote	7.9780	7.9750	(0.038)	0.0000	0.0000	0
03/03/2005	JN10	2005/11/03	8.00	Put	Option on jNote	27,847.0000	29,208.0000	4.887	0	0	0
03/03/2005	JN10	2005/11/03	8.00	Call	Option on jNote	27,847.0000	27,488.0000	(1.289)	0	0	0
03/03/2005	JROD	2005/03/31			jRod	7.2430	7.2420	(0.014)	0.0000	0.0000	0
03/03/2005	JROD	2005/04/29			jRod	7.3520	7.3490	(0.041)	0.0000	0.0000	0

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03/03/2005	JROD	2005/05/31			jRod	7.4920	7.4880	(0.053)	0.0000	0.0000	0
03/03/2005	JROD	2005/06/30			jRod	7.3930	7.3920	(0.014)	0.0000	0.0000	0
03/03/2005	JROD	2005/07/29			jRod	7.4000	7.4000	-	0.0000	0.0000	0
03/03/2005	JROD	2005/08/31			jRod	7.3770	7.3790	0.027	0.0000	0.0000	0
03/03/2005	JROD	2005/09/30			jRod	7.3080	7.3110	0.041	0.0000	0.0000	0
03/03/2005	JROD	2005/10/31			jRod	7.3050	7.3090	0.055	0.0000	0.0000	0
03/03/2005	JROD	2005/11/30			jRod	7.3090	7.3150	0.082	0.0000	0.0000	0
03/03/2005	JROD	2005/12/30			jRod	7.2880	7.2940	0.082	0.0000	0.0000	0
03/03/2005	JROD	2006/01/31			jRod	7.2850	7.2950	0.137	0.0000	0.0000	0
03/03/2005	JROD	2006/02/28			jRod	7.2740	7.2880	0.192	0.0000	0.0000	0
03/03/2005	JROD	2006/03/31			jRod	7.2490	7.2640	0.207	0.0000	0.0000	0
03/03/2005	R152	2005/05/05			Bond Future	6.9870	7.0090	0.315	0.0000	0.0000	0
03/03/2005	R152	2005/05/05	7.00	Call	Option on Bond Future	1,750.0000	1,634.0000	(6.629)	0	0	0
03/03/2005	R152	2005/05/05	7.00	Put	Option on Bond Future	1,750.0000	1,706.0000	(2.514)	0	0	0
03/03/2005	R152	2005/08/04			Bond Future	6.7310	6.7570	0.386	0.0000	0.0000	0
03/03/2005	R152	2005/08/04	7.75	Put	Option on Bond Future	5,990.0000	384.0000	(93.589)	0	0	0
03/03/2005	R152	2005/08/04	7.75	Call	Option on Bond Future	5,990.0000	5,854.0000	(2.270)	0	0	0
03/03/2005	R152	2005/11/03			Bond Future	6.6030	6.6270	0.363	0.0000	0.0000	0
03/03/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	1,842.0000	1,798.0000	(2.389)	0	0	0
03/03/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	1,842.0000	1,414.0000	(23.236)	0	0	0

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03/03/2005	R153	2005/05/05			Bond Future	7.5950	7.6000	0.066	0.0000	0.0000	1
03/03/2005	R153	2005/05/05	7.75	Call	Option on Bond Future	14,645.0000	14,357.0000	(1.967)	0	0	0
03/03/2005	R153	2005/05/05	7.75	Put	Option on Bond Future	14,645.0000	7,011.0000	(52.127)	0	0	0
03/03/2005	R153	2005/08/04			Bond Future	7.5990	7.6040	0.066	0.0000	0.0000	0
03/03/2005	R153	2005/08/04	7.75	Call	Option on Bond Future	19,794.0000	19,523.0000	(1.369)	0	0	0
03/03/2005	R153	2005/08/04	7.75	Put	Option on Bond Future	19,794.0000	12,687.0000	(35.905)	0	0	0
03/03/2005	R153	2005/11/03			Bond Future	7.6450	7.6480	0.039	0.0000	0.0000	0
03/03/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	22,112.0000	21,895.0000	(0.981)	0	0	0
03/03/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	22,112.0000	17,338.0000	(21.590)	0	0	0
03/03/2005	R157	2005/05/05			Bond Future	7.8980	7.9030	0.063	0.0000	0.0000	0
03/03/2005	R157	2005/05/05	8.00	Call	Option on Bond Future	22,315.0000	21,815.0000	(2.241)	0	0	0
03/03/2005	R157	2005/05/05	8.00	Put	Option on Bond Future	22,315.0000	13,349.0000	(40.179)	0	0	0
03/03/2005	R157	2005/08/04			Bond Future	7.8980	7.9030	0.063	0.0000	0.0000	0
03/03/2005	R157	2005/08/04	8.00	Put	Option on Bond Future	31,922.0000	22,950.0000	(28.106)	0	0	0
03/03/2005	R157	2005/08/04	8.00	Call	Option on Bond Future	31,922.0000	31,416.0000	(1.585)	0	0	0
03/03/2005	R157	2005/11/03			Bond Future	7.9530	7.9570	0.050	0.0000	0.0000	0
03/03/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	36,268.0000	35,803.0000	(1.282)	0	0	0
03/03/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	36,268.0000	32,206.0000	(11.200)	0	0	0
03/03/2005	R186	2005/05/05			Bond Future	7.2500	7.2450	(0.069)	0.0000	0.0000	0
03/03/2005	R186	2005/05/05	7.25	Call	Option on Bond Future	38,700.0000	38,427.0000	(0.705)	0	0	0
03/03/2005	R186	2005/05/05	7.25	Put	Option on Bond Future	38,700.0000	37,742.0000	(2.475)	0	0	0
03/03/2005	R186	2005/08/04			Bond Future	7.2450	7.2390	(0.083)	0.0000	0.0000	0
03/03/2005	R186	2005/08/04	7.25	Put	Option on Bond Future	61,219.0000	59,489.0000	(2.826)	0	0	0
03/03/2005	R186	2005/08/04	7.25	Call	Option on Bond Future	61,219.0000	60,986.0000	(0.381)	0	0	0
03/03/2005	R186	2005/11/03			Bond Future	7.2520	7.2460	(0.083)	0.0000	0.0000	0
03/03/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	77,247.0000	76,380.0000	(1.122)	0	0	0
03/03/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	77,247.0000	76,920.0000	(0.423)	0	0	0

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03/03/2005	R194	2005/05/05			Bond Future	7.3860	7.3970	0.149	0.0000	0.0000	0
03/03/2005	R194	2005/05/05	7.50	Call	Option on Bond Future	7,721.0000	7,481.0000	(3.108)	0	0	0
03/03/2005	R194	2005/05/05	7.50	Put	Option on Bond Future	7,721.0000	4,811.0000	(37.689)	0	0	0
03/03/2005	R194	2005/08/04			Bond Future	7.3690	7.3800	0.149	0.0000	0.0000	0
03/03/2005	R194	2005/08/04	7.50	Call	Option on Bond Future	10,887.0000	10,669.0000	(2.002)	0	0	0
03/03/2005	R194	2005/08/04	7.50	Put	Option on Bond Future	10,887.0000	7,818.0000	(28.190)	0	0	0
03/03/2005	R194	2005/11/03			Bond Future	7.4250	7.4340	0.121	0.0000	0.0000	0
03/03/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	11,843.0000	11,676.0000	(1.410)	0	0	0
03/03/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	11,843.0000	10,252.0000	(13.434)	0	0	0
03/03/2005	R201	2005/05/05			Bond Future	7.8900	7.8890	(0.013)	0.0000	0.0000	0
03/03/2005	R201	2005/05/05	8.00	Call	Option on Bond Future	17,767.0000	17,623.0000	(0.810)	0	0	0
03/03/2005	R201	2005/05/05	8.00	Put	Option on Bond Future	17,767.0000	10,000.0000	(43.716)	0	0	0
03/03/2005	R201	2005/08/04			Bond Future	7.9060	7.9050	(0.013)	0.0000	0.0000	0
03/03/2005	R201	2005/08/04	8.00	Call	Option on Bond Future	24,656.0000	24,502.0000	(0.625)	0	0	0
03/03/2005	R201	2005/08/04	8.00	Put	Option on Bond Future	24,656.0000	18,103.0000	(26.578)	0	0	0
03/03/2005	R201	2005/11/03			Bond Future	7.9430	7.9410	(0.025)	0.0000	0.0000	0
03/03/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	28,793.0000	28,633.0000	(0.556)	0	0	0
03/03/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	28,793.0000	24,738.0000	(14.083)	0	0	0
03/03/2005	R203	2005/05/05			Bond Future	7.8910	7.8960	0.063	0.0000	0.0000	0
03/03/2005	R203	2005/05/05	8.00	Put	Option on Bond Future	21,142.0000	12,470.0000	(41.018)	0	0	0
03/03/2005	R203	2005/05/05	8.00	Call	Option on Bond Future	21,142.0000	20,687.0000	(2.152)	0	0	0
03/03/2005	R203	2005/08/04			Bond Future	7.9030	7.9080	0.063	0.0000	0.0000	0
03/03/2005	R203	2005/08/04	8.00	Call	Option on Bond Future	29,807.0000	29,370.0000	(1.466)	0	0	0
03/03/2005	R203	2005/08/04	8.00	Put	Option on Bond Future	29,807.0000	22,196.0000	(25.534)	0	0	0
03/03/2005	R203	2005/11/03			Bond Future	7.9350	7.9390	0.050	0.0000	0.0000	0
03/03/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	35,203.0000	30,089.0000	(14.527)	0	0	0

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03/03/2005	R203 2005/11/03	8.00	Call	Option on Bond Future	35,203.0000	34,779.0000	(1.204)	0	0	0
Grand Total:										1