



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 04/04/2005

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
04/04/2005	GOVI 2005/05/05			jGovi	213.2550	211.8010	(0.682)	0.0000	0.0000	0
04/04/2005	GOVI 2005/05/05	220.00	Put	jGovi	7,555.0000	86,714.0000	1047.770	0	0	0
04/04/2005	GOVI 2005/05/05	220.00	Call	jGovi	7,555.0000	4,724.0000	(37.472)	0	0	0
04/04/2005	GOVI 2005/08/04			jGovi	217.3010	215.8290	(0.677)	0.0000	0.0000	0
04/04/2005	GOVI 2005/08/04	224.00	Put	jGovi	9,869.0000	88,778.0000	799.564	0	0	0
04/04/2005	GOVI 2005/08/04	224.00	Call	jGovi	9,869.0000	7,068.0000	(28.382)	0	0	0
04/04/2005	GOVI 2005/11/03			jGovi	221.1670	219.7020	(0.662)	0.0000	0.0000	0
04/04/2005	GOVI 2005/11/03	228.00	Put	jGovi	17,497.0000	96,972.0000	454.221	0	0	0
04/04/2005	GOVI 2005/11/03	228.00	Call	jGovi	17,497.0000	13,992.0000	(20.032)	0	0	0
04/04/2005	J152 2006/02/28			jSwap	7.5521	7.5923	0.533	0.0000	0.0000	0
04/04/2005	J153 2010/08/31			jSwap	8.5425	8.6563	1.332	0.0000	0.0000	0
04/04/2005	J157 2015/09/15			jSwap	8.8000	8.9423	1.617	0.0000	0.0000	0
04/04/2005	J186 2026/12/21			jSwap	8.4106	8.5307	1.427	0.0000	0.0000	0
04/04/2005	J194 2008/02/28			jSwap	8.1409	8.2632	1.502	0.0000	0.0000	0
04/04/2005	J201 2014/12/22			jSwap	8.7479	8.8794	1.503	0.0000	0.0000	0
04/04/2005	J203 2017/09/15			jSwap	8.7720	8.8992	1.450	0.0000	0.0000	0

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
04/04/2005	JBAR	2005/03/16			jBar	0.0000	0.0000	-	0.0000	0.0000	0
04/04/2005	JFRA	2005/05/05			jFra	7.6290	7.5000	(1.691)	0.0000	0.0000	0
04/04/2005	JFRA	2005/05/05	7.25	Put	Option on jFra	939.0000	32.0000	(96.592)	0	0	0
04/04/2005	JFRA	2005/05/05	7.25	Call	Option on jFra	939.0000	644.0000	(31.416)	0	0	0
04/04/2005	JFRA	2005/08/04			jFra	7.3270	7.4200	1.269	0.0000	0.0000	0
04/04/2005	JFRA	2005/08/04	7.25	Put	Option on jFra	745.0000	452.0000	(39.329)	0	0	0
04/04/2005	JFRA	2005/08/04	7.25	Call	Option on jFra	745.0000	868.0000	16.510	0	0	0
04/04/2005	JFRA	2005/11/03			jFra	7.4830	7.5390	0.748	0.0000	0.0000	0
04/04/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	1,470.0000	1,543.0000	4.966	0	0	0
04/04/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	1,470.0000	835.0000	(43.197)	0	0	0
04/04/2005	JFRA	2006/02/02			jFra	7.6860	7.7950	1.418	0.0000	0.0000	0
04/04/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	2,117.0000	957.0000	(54.795)	0	0	0
04/04/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	2,117.0000	2,290.0000	8.172	0	0	0
04/04/2005	JFRA	2006/05/04			jFra	7.9280	8.0560	1.615	0.0000	0.0000	0
04/04/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	3,159.0000	3,397.0000	7.534	0	0	0
04/04/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	3,159.0000	816.0000	(74.169)	0	0	0
04/04/2005	JFRA	2006/08/03			jFra	8.1750	8.2970	1.492	0.0000	0.0000	0
04/04/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	3,767.0000	828.0000	(78.020)	0	0	0
04/04/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	3,767.0000	3,996.0000	6.079	0	0	0
04/04/2005	JFRA	2006/11/02			jFra	8.3750	8.5400	1.970	0.0000	0.0000	0
04/04/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	4,312.0000	4,638.0000	7.560	0	0	0
04/04/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	4,312.0000	879.0000	(79.615)	0	0	0
04/04/2005	JN02	2005/05/05			jNote	7.8720	7.9760	1.321	0.0000	0.0000	0
04/04/2005	JN02	2005/05/05	7.50	Put	Option on jNote	7,732.0000	531.0000	(93.132)	0	0	0
04/04/2005	JN02	2005/05/05	7.50	Call	Option on jNote	7,732.0000	9,250.0000	19.633	0	0	0

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04/04/2005	JN02	2005/08/04			jNote	7.9920	8.1210	1.614	0.0000	0.0000	0
04/04/2005	JN02	2005/08/04	7.50	Call	Option on jNote	12,296.0000	13,999.0000	13.850	0	0	0
04/04/2005	JN02	2005/08/04	7.50	Put	Option on jNote	12,296.0000	2,641.0000	(78.521)	0	0	0
04/04/2005	JN02	2005/11/03			jNote	8.1680	8.3160	1.812	0.0000	0.0000	0
04/04/2005	JN02	2005/11/03	7.50	Put	Option on jNote	16,877.0000	3,971.0000	(76.471)	0	0	0
04/04/2005	JN02	2005/11/03	7.50	Call	Option on jNote	16,877.0000	18,863.0000	11.767	0	0	0
04/04/2005	JN05	2005/05/05			jNote	8.4590	8.5790	1.419	0.0000	0.0000	0
04/04/2005	JN05	2005/05/05	8.00	Call	Option on jNote	20,010.0000	24,174.0000	20.810	0	0	0
04/04/2005	JN05	2005/05/05	8.00	Put	Option on jNote	20,010.0000	657.0000	(96.717)	0	0	0
04/04/2005	JN05	2005/08/04			jNote	8.5400	8.6640	1.452	0.0000	0.0000	0
04/04/2005	JN05	2005/08/04	8.00	Put	Option on jNote	27,586.0000	4,414.0000	(83.999)	0	0	0
04/04/2005	JN05	2005/08/04	8.00	Call	Option on jNote	27,586.0000	31,308.0000	13.492	0	0	0
04/04/2005	JN05	2005/11/03			jNote	8.6410	8.7670	1.458	0.0000	0.0000	0
04/04/2005	JN05	2005/11/03	8.00	Call	Option on jNote	34,452.0000	38,125.0000	10.661	0	0	0
04/04/2005	JN05	2005/11/03	8.00	Put	Option on jNote	34,452.0000	7,162.0000	(79.212)	0	0	0
04/04/2005	JN10	2005/05/05			jNote	8.7290	8.8710	1.627	0.0000	0.0000	0
04/04/2005	JN10	2005/05/05	8.00	Call	Option on jNote	49,051.0000	57,965.0000	18.173	0	0	0
04/04/2005	JN10	2005/05/05	8.00	Put	Option on jNote	49,051.0000	108.0000	(99.780)	0	0	0
04/04/2005	JN10	2005/08/04			jNote	8.7730	8.9200	1.676	0.0000	0.0000	0
04/04/2005	JN10	2005/08/04	8.00	Call	Option on jNote	56,049.0000	64,075.0000	14.320	0	0	0
04/04/2005	JN10	2005/08/04	8.00	Put	Option on jNote	56,049.0000	3,174.0000	(94.337)	0	0	0
04/04/2005	JN10	2005/11/03			jNote	8.8280	8.9780	1.699	0.0000	0.0000	0
04/04/2005	JN10	2005/11/03	8.00	Call	Option on jNote	63,781.0000	71,456.0000	12.033	0	0	0
04/04/2005	JN10	2005/11/03	8.00	Put	Option on jNote	63,781.0000	6,962.0000	(89.085)	0	0	0
04/04/2005	JROD	2005/04/29			jRod	7.2740	7.2670	(0.096)	0.0000	0.0000	0
04/04/2005	JROD	2005/05/31			jRod	7.4250	7.4170	(0.108)	0.0000	0.0000	0

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04/04/2005	JROD	2005/06/30			jRod	7.5800	7.5740	(0.079)	0.0000	0.0000	0
04/04/2005	JROD	2005/07/29			jRod	7.4610	7.4580	(0.040)	0.0000	0.0000	0
04/04/2005	JROD	2005/08/31			jRod	7.5000	7.4980	(0.027)	0.0000	0.0000	0
04/04/2005	JROD	2005/09/30			jRod	7.5280	7.5250	(0.040)	0.0000	0.0000	0
04/04/2005	JROD	2005/10/31			jRod	7.4500	7.4480	(0.027)	0.0000	0.0000	0
04/04/2005	JROD	2005/11/30			jRod	7.4840	7.4840	-	0.0000	0.0000	0
04/04/2005	JROD	2005/12/30			jRod	7.5280	7.5290	0.013	0.0000	0.0000	0
04/04/2005	JROD	2006/01/31			jRod	7.4900	7.4930	0.040	0.0000	0.0000	0
04/04/2005	JROD	2006/02/28			jRod	7.5260	7.5310	0.066	0.0000	0.0000	0
04/04/2005	JROD	2006/03/31			jRod	7.5590	7.5670	0.106	0.0000	0.0000	0
04/04/2005	R152	2005/05/05			Bond Future	7.2230	7.2770	0.748	0.0000	0.0000	0
04/04/2005	R152	2005/05/05	7.00	Put	Option on Bond Future	425.0000	2,501.0000	488.471	0	0	0
04/04/2005	R152	2005/05/05	7.00	Call	Option on Bond Future	425.0000	291.0000	(31.529)	0	0	0
04/04/2005	R152	2005/08/04			Bond Future	6.9840	7.0540	1.002	0.0000	0.0000	0
04/04/2005	R152	2005/08/04	7.75	Put	Option on Bond Future	4,594.0000	436.0000	(90.509)	0	0	0
04/04/2005	R152	2005/08/04	7.75	Call	Option on Bond Future	4,594.0000	4,265.0000	(7.162)	0	0	0
04/04/2005	R152	2005/11/03			Bond Future	6.8700	6.9440	1.077	0.0000	0.0000	0
04/04/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	1,261.0000	1,154.0000	(8.485)	0	0	0
04/04/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	1,261.0000	1,759.0000	39.492	0	0	0
04/04/2005	R153	2005/05/05			Bond Future	8.2030	8.3360	1.621	0.0000	0.0000	1
04/04/2005	R153	2005/05/05	7.75	Put	Option on Bond Future	1,427.0000	28,816.0000	1919.341	0	0	0

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04/04/2005	R153	2005/05/05	7.75	Call	Option on Bond Future	1,427.0000	648.0000	(54.590)	0	0	0
04/04/2005	R153	2005/08/04			Bond Future	8.2350	8.3750	1.700	0.0000	0.0000	0
04/04/2005	R153	2005/08/04	7.75	Put	Option on Bond Future	6,725.0000	33,846.0000	403.286	0	0	0
04/04/2005	R153	2005/08/04	7.75	Call	Option on Bond Future	6,725.0000	5,126.0000	(23.777)	0	0	0
04/04/2005	R153	2005/11/03			Bond Future	8.3080	8.4540	1.757	0.0000	0.0000	0
04/04/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	9,999.0000	8,266.0000	(17.332)	0	0	0
04/04/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	9,999.0000	39,132.0000	291.359	0	0	0
04/04/2005	R157	2005/05/05			Bond Future	8.6140	8.7560	1.648	0.0000	0.0000	0
04/04/2005	R157	2005/05/05	8.00	Call	Option on Bond Future	921.0000	323.0000	(64.929)	0	0	0
04/04/2005	R157	2005/05/05	8.00	Put	Option on Bond Future	921.0000	63,938.0000	6842.237	0	0	0
04/04/2005	R157	2005/08/04			Bond Future	8.6510	8.7980	1.699	0.0000	0.0000	0
04/04/2005	R157	2005/08/04	9.00	Call	Option on Bond Future	46,381.0000	38,681.0000	(16.602)	0	0	0
04/04/2005	R157	2005/08/04	9.00	Put	Option on Bond Future	18,645.0000	22,726.0000	21.888	0	0	0
04/04/2005	R157	2005/08/04	8.00	Put	Option on Bond Future	0.0000	71,159.0000	100.000	0	0	0
04/04/2005	R157	2005/08/04	8.00	Call	Option on Bond Future	0.0000	5,412.0000	100.000	0	0	0
04/04/2005	R157	2005/08/04	9.25	Put	Option on Bond Future	13,188.0000	16,257.0000	23.271	0	0	0
04/04/2005	R157	2005/08/04	9.25	Call	Option on Bond Future	60,300.0000	51,588.0000	(14.448)	0	0	0
04/04/2005	R157	2005/08/04	8.75	Put	Option on Bond Future	25,984.0000	31,260.0000	20.305	0	0	100
04/04/2005	R157	2005/08/04	8.75	Call	Option on Bond Future	33,935.0000	27,430.0000	(19.169)	0	0	0
04/04/2005	R157	2005/11/03			Bond Future	8.7120	8.8620	1.722	0.0000	0.0000	0
04/04/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	12,938.0000	10,351.0000	(19.995)	0	0	0
04/04/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	12,938.0000	79,818.0000	516.927	0	0	0
04/04/2005	R186	2005/05/05			Bond Future	7.9690	8.1110	1.782	0.0000	0.0000	0
04/04/2005	R186	2005/05/05			Bond Future	7.9690	8.1110	1.782	0.0000	0.0000	0
04/04/2005	R186	2005/05/05	7.25	Put	Option on Bond Future	2,495.0000	111,497.0000	4368.818	0	0	0
04/04/2005	R186	2005/05/05	7.25	Put	Option on Bond Future	2,495.0000	111,497.0000	4368.818	0	0	0
04/04/2005	R186	2005/05/05	7.25	Call	Option on Bond Future	2,495.0000	1,086.0000	(56.473)	0	0	0
04/04/2005	R186	2005/05/05	7.25	Call	Option on Bond Future	2,495.0000	1,086.0000	(56.473)	0	0	0
04/04/2005	R186	2005/08/04			Bond Future	7.9770	8.1210	1.805	0.0000	0.0000	0

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04/04/2005	R186	2005/08/04	7.25	Call	Option on Bond Future	18,002.0000	13,799.0000	(23.347)	0	0	0
04/04/2005	R186	2005/08/04	7.25	Put	Option on Bond Future	18,002.0000	124,732.0000	592.879	0	0	0
04/04/2005	R186	2005/11/03			Bond Future	7.9970	8.1440	1.838	0.0000	0.0000	0
04/04/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	31,422.0000	139,194.0000	342.983	0	0	0
04/04/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	31,422.0000	26,213.0000	(16.578)	0	0	0
04/04/2005	R194	2005/05/05			Bond Future	7.8800	8.0150	1.713	0.0000	0.0000	0
04/04/2005	R194	2005/05/05	7.50	Put	Option on Bond Future	1,263.0000	13,871.0000	998.258	0	0	0
04/04/2005	R194	2005/05/05	7.50	Call	Option on Bond Future	1,263.0000	643.0000	(49.089)	0	0	0
04/04/2005	R194	2005/08/04			Bond Future	7.8960	8.0440	1.874	0.0000	0.0000	0
04/04/2005	R194	2005/08/04	7.50	Put	Option on Bond Future	4,751.0000	16,542.0000	248.179	0	0	0
04/04/2005	R194	2005/08/04	7.50	Call	Option on Bond Future	4,751.0000	3,740.0000	(21.280)	0	0	0
04/04/2005	R194	2005/11/03			Bond Future	7.9870	8.1450	1.978	0.0000	0.0000	0
04/04/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	6,405.0000	19,207.0000	199.875	0	0	0
04/04/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	6,405.0000	5,414.0000	(15.472)	0	0	0
04/04/2005	R201	2005/05/05			Bond Future	8.6150	8.7570	1.648	0.0000	0.0000	0
04/04/2005	R201	2005/05/05	8.00	Put	Option on Bond Future	714.0000	50,365.0000	6953.922	0	0	0
04/04/2005	R201	2005/05/05	8.00	Call	Option on Bond Future	714.0000	248.0000	(65.266)	0	0	0
04/04/2005	R201	2005/08/04			Bond Future	8.6530	8.8000	1.699	0.0000	0.0000	0
04/04/2005	R201	2005/08/04	8.00	Call	Option on Bond Future	5,881.0000	4,207.0000	(28.465)	0	0	0
04/04/2005	R201	2005/08/04	8.00	Put	Option on Bond Future	5,881.0000	56,141.0000	854.617	0	0	0
04/04/2005	R201	2005/11/03			Bond Future	8.7110	8.8610	1.722	0.0000	0.0000	0
04/04/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	10,122.0000	8,096.0000	(20.016)	0	0	0
04/04/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	10,122.0000	62,853.0000	520.954	0	0	0
04/04/2005	R203	2005/05/05			Bond Future	8.6020	8.7480	1.697	0.0000	0.0000	0
04/04/2005	R203	2005/05/05	8.00	Put	Option on Bond Future	1,045.0000	56,931.0000	5347.943	0	0	0
04/04/2005	R203	2005/05/05	8.00	Call	Option on Bond Future	1,045.0000	379.0000	(63.732)	0	0	0

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04/04/2005	R203 2005/08/04			Bond Future	8.6310	8.7810	1.738	0.0000	0.0000	0
04/04/2005	R203 2005/08/04	8.00	Call	Option on Bond Future	7,714.0000	5,565.0000	(27.858)	0	0	0
04/04/2005	R203 2005/08/04	8.00	Put	Option on Bond Future	7,714.0000	63,820.0000	727.327	0	0	0
04/04/2005	R203 2005/11/03			Bond Future	8.6790	8.8330	1.774	0.0000	0.0000	0
04/04/2005	R203 2005/11/03	8.00	Put	Option on Bond Future	13,198.0000	71,798.0000	444.007	0	0	0
04/04/2005	R203 2005/11/03	8.00	Call	Option on Bond Future	13,198.0000	10,560.0000	(19.988)	0	0	0

Grand Total: **101**