



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 01/03/2005

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
01/03/2005	GOVI 2005/05/05			jGovi	223.1180	221.6330	(0.666)	0.0000	0.0000	0
01/03/2005	GOVI 2005/05/05	220.00	Call	jGovi	53,167.0000	45,310.0000	(14.778)	0	0	0
01/03/2005	GOVI 2005/05/05	220.00	Put	jGovi	53,167.0000	28,980.0000	(45.493)	0	0	0
01/03/2005	GOVI 2005/08/04			jGovi	227.2190	225.7200	(0.660)	0.0000	0.0000	0
01/03/2005	GOVI 2005/08/04	224.00	Call	jGovi	52,589.0000	44,418.0000	(15.537)	0	0	0
01/03/2005	GOVI 2005/08/04	224.00	Put	jGovi	52,589.0000	27,218.0000	(48.244)	0	0	0
01/03/2005	GOVI 2005/11/03			jGovi	231.0660	229.5660	(0.649)	0.0000	0.0000	0
01/03/2005	GOVI 2005/11/03	228.00	Call	jGovi	59,381.0000	51,902.0000	(12.595)	0	0	0
01/03/2005	GOVI 2005/11/03	228.00	Put	jGovi	59,381.0000	36,242.0000	(38.967)	0	0	0
01/03/2005	J152 2006/02/28			jSwap	7.4391	7.3779	(0.823)	0.0000	0.0000	0
01/03/2005	J153 2010/08/31			jSwap	7.6207	7.7630	1.867	0.0000	0.0000	0
01/03/2005	J157 2015/09/15			jSwap	7.7483	7.8925	1.860	0.0000	0.0000	0
01/03/2005	J186 2026/12/21			jSwap	7.3393	7.4879	2.025	0.0000	0.0000	0
01/03/2005	J194 2008/02/28			jSwap	7.4401	7.5568	1.568	0.0000	0.0000	0
01/03/2005	J201 2014/12/22			jSwap	7.7605	7.9060	1.874	0.0000	0.0000	0
01/03/2005	J203 2017/09/15			jSwap	7.7127	7.8502	1.782	0.0000	0.0000	0

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01/03/2005	JBAR	2005/03/16			jBar	0.0000	7.5500	100.000	0.0000	0.0000	0
01/03/2005	JFRA	2005/05/05			jFra	7.1000	7.3520	3.549	0.0000	0.0000	0
01/03/2005	JFRA	2005/05/05	7.25	Call	Option on jFra	185.0000	510.0000	175.676	0	0	0
01/03/2005	JFRA	2005/05/05	7.25	Put	Option on jFra	185.0000	260.0000	40.541	0	0	0
01/03/2005	JFRA	2005/08/04			jFra	6.9100	7.0220	1.621	0.0000	0.0000	0
01/03/2005	JFRA	2005/08/04	7.25	Put	Option on jFra	452.0000	1,131.0000	150.221	0	0	0
01/03/2005	JFRA	2005/08/04	7.25	Call	Option on jFra	452.0000	572.0000	26.549	0	0	0
01/03/2005	JFRA	2005/11/03			jFra	6.9680	7.0960	1.837	0.0000	0.0000	0
01/03/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	954.0000	1,120.0000	17.400	0	0	0
01/03/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	954.0000	1,497.0000	56.918	0	0	0
01/03/2005	JFRA	2006/02/02			jFra	7.0550	7.1740	1.687	0.0000	0.0000	0
01/03/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	1,292.0000	1,464.0000	13.313	0	0	0
01/03/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,292.0000	1,650.0000	27.709	0	0	0
01/03/2005	JFRA	2006/05/04			jFra	7.2060	7.3280	1.693	0.0000	0.0000	0
01/03/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	2,000.0000	1,396.0000	(30.200)	0	0	0
01/03/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	2,000.0000	2,199.0000	9.950	0	0	0
01/03/2005	JFRA	2006/08/03			jFra	7.3630	7.4670	1.412	0.0000	0.0000	0
01/03/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	2,355.0000	1,423.0000	(39.575)	0	0	0
01/03/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	2,355.0000	2,566.0000	8.960	0	0	0
01/03/2005	JFRA	2006/11/02			jFra	7.4420	7.6790	3.185	0.0000	0.0000	0
01/03/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,626.0000	3,053.0000	16.260	0	0	0
01/03/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	2,626.0000	1,392.0000	(46.992)	0	0	0
01/03/2005	JN02	2005/05/05			jNote	7.2110	7.3470	1.886	0.0000	0.0000	0
01/03/2005	JN02	2005/05/05	7.50	Call	Option on jNote	2,191.0000	3,195.0000	45.824	0	0	0
01/03/2005	JN02	2005/05/05	7.50	Put	Option on jNote	2,191.0000	6,012.0000	174.395	0	0	0

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01/03/2005	JN02	2005/08/04			jNote	7.2410	7.4020	2.223	0.0000	0.0000	0
01/03/2005	JN02	2005/08/04	7.50	Call	Option on jNote	5,001.0000	6,536.0000	30.694	0	0	0
01/03/2005	JN02	2005/08/04	7.50	Put	Option on jNote	5,001.0000	8,340.0000	66.767	0	0	0
01/03/2005	JN02	2005/11/03			jNote	7.3310	7.5050	2.373	0.0000	0.0000	0
01/03/2005	JN02	2005/11/03	7.50	Put	Option on jNote	7,759.0000	9,602.0000	23.753	0	0	0
01/03/2005	JN02	2005/11/03	7.50	Call	Option on jNote	7,759.0000	9,694.0000	24.939	0	0	0
01/03/2005	JN05	2005/05/05			jNote	7.5300	7.6830	2.032	0.0000	0.0000	0
01/03/2005	JN05	2005/05/05	8.00	Put	Option on jNote	2,271.0000	17,130.0000	654.293	0	0	0
01/03/2005	JN05	2005/05/05	8.00	Call	Option on jNote	2,271.0000	4,012.0000	76.662	0	0	0
01/03/2005	JN05	2005/08/04			jNote	7.5610	7.7160	2.050	0.0000	0.0000	0
01/03/2005	JN05	2005/08/04	8.00	Put	Option on jNote	6,642.0000	20,991.0000	216.034	0	0	0
01/03/2005	JN05	2005/08/04	8.00	Call	Option on jNote	6,642.0000	9,249.0000	39.250	0	0	0
01/03/2005	JN05	2005/11/03			jNote	7.6150	7.7690	2.022	0.0000	0.0000	0
01/03/2005	JN05	2005/11/03	8.00	Put	Option on jNote	10,712.0000	23,392.0000	118.372	0	0	0
01/03/2005	JN05	2005/11/03	8.00	Call	Option on jNote	10,712.0000	13,858.0000	29.369	0	0	0
01/03/2005	JN10	2005/05/05			jNote	7.6980	7.8520	2.001	0.0000	0.0000	0
01/03/2005	JN10	2005/05/05	8.00	Call	Option on jNote	5,495.0000	9,376.0000	70.628	0	0	0
01/03/2005	JN10	2005/05/05	8.00	Put	Option on jNote	5,495.0000	19,620.0000	257.052	0	0	0
01/03/2005	JN10	2005/08/04			jNote	7.7120	7.8690	2.036	0.0000	0.0000	0
01/03/2005	JN10	2005/08/04	8.00	Put	Option on jNote	12,844.0000	26,950.0000	109.826	0	0	0
01/03/2005	JN10	2005/08/04	8.00	Call	Option on jNote	12,844.0000	17,894.0000	39.318	0	0	0
01/03/2005	JN10	2005/11/03			jNote	7.7390	7.8970	2.042	0.0000	0.0000	0
01/03/2005	JN10	2005/11/03	8.00	Call	Option on jNote	19,327.0000	24,989.0000	29.296	0	0	0
01/03/2005	JN10	2005/11/03	8.00	Put	Option on jNote	19,327.0000	32,094.0000	66.058	0	0	0
01/03/2005	JROD	2005/03/31			jRod	7.2540	7.2490	(0.069)	0.0000	0.0000	0
01/03/2005	JROD	2005/04/29			jRod	7.3700	7.3610	(0.122)	0.0000	0.0000	0

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01/03/2005	JROD	2005/05/31			jRod	7.4220	7.4960	0.997	0.0000	0.0000	0
01/03/2005	JROD	2005/06/30			jRod	7.3900	7.3930	0.041	0.0000	0.0000	0
01/03/2005	JROD	2005/07/29			jRod	7.3930	7.3990	0.081	0.0000	0.0000	0
01/03/2005	JROD	2005/08/31			jRod	7.3300	7.3760	0.628	0.0000	0.0000	0
01/03/2005	JROD	2005/09/30			jRod	7.3030	7.3080	0.068	0.0000	0.0000	0
01/03/2005	JROD	2005/10/31			jRod	7.2980	7.3030	0.069	0.0000	0.0000	0
01/03/2005	JROD	2005/11/30			jRod	7.2700	7.3040	0.468	0.0000	0.0000	0
01/03/2005	JROD	2005/12/30			jRod	7.2740	7.2810	0.096	0.0000	0.0000	0
01/03/2005	JROD	2006/01/31			jRod	7.2710	7.2750	0.055	0.0000	0.0000	0
01/03/2005	JROD	2006/02/28			jRod	7.2500	7.2600	0.138	0.0000	0.0000	0
01/03/2005	JROD	2006/03/31			jRod	7.2570	7.2340	(0.317)	0.0000	0.0000	0
01/03/2005	R152	2005/05/05			Bond Future	6.8720	6.9180	0.669	0.0000	0.0000	0
01/03/2005	R152	2005/05/05	7.00	Put	Option on Bond Future	2,225.0000	1,389.0000	(37.573)	0	0	0
01/03/2005	R152	2005/05/05	7.00	Call	Option on Bond Future	2,225.0000	2,044.0000	(8.135)	0	0	0
01/03/2005	R152	2005/08/04			Bond Future	6.5930	6.6470	0.819	0.0000	0.0000	0
01/03/2005	R152	2005/08/04	7.75	Call	Option on Bond Future	6,643.0000	6,386.0000	(3.869)	0	0	0
01/03/2005	R152	2005/08/04	7.75	Put	Option on Bond Future	6,643.0000	306.0000	(95.394)	0	0	0
01/03/2005	R152	2005/11/03			Bond Future	6.4490	6.5110	0.961	0.0000	0.0000	0
01/03/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	2,086.0000	1,997.0000	(4.267)	0	0	0
01/03/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	2,086.0000	1,250.0000	(40.077)	0	0	0

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01/03/2005	R153	2005/05/05			Bond Future	7.3900	7.5060	1.570	0.0000	0.0000	1
01/03/2005	R153	2005/05/05	7.75	Put	Option on Bond Future	21,257.0000	5,432.0000	(74.446)	0	0	0
01/03/2005	R153	2005/05/05	7.75	Call	Option on Bond Future	21,257.0000	17,410.0000	(18.098)	0	0	0
01/03/2005	R153	2005/08/04			Bond Future	7.3850	7.5070	1.652	0.0000	0.0000	0
01/03/2005	R153	2005/08/04	7.75	Put	Option on Bond Future	25,385.0000	10,779.0000	(57.538)	0	0	0
01/03/2005	R153	2005/08/04	7.75	Call	Option on Bond Future	25,385.0000	22,185.0000	(12.606)	0	0	0
01/03/2005	R153	2005/11/03			Bond Future	7.4250	7.5520	1.710	0.0000	0.0000	0
01/03/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	26,940.0000	15,350.0000	(43.022)	0	0	0
01/03/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	26,940.0000	24,217.0000	(10.108)	0	0	0
01/03/2005	R157	2005/05/05			Bond Future	7.6720	7.8060	1.747	0.0000	0.0000	0
01/03/2005	R157	2005/05/05	8.00	Call	Option on Bond Future	35,120.0000	27,235.0000	(22.452)	0	0	0
01/03/2005	R157	2005/05/05	8.00	Put	Option on Bond Future	35,120.0000	10,231.0000	(70.868)	0	0	0
01/03/2005	R157	2005/08/04			Bond Future	7.6720	7.8060	1.747	0.0000	0.0000	0
01/03/2005	R157	2005/08/04	8.00	Call	Option on Bond Future	42,982.0000	36,350.0000	(15.430)	0	0	0
01/03/2005	R157	2005/08/04	8.00	Put	Option on Bond Future	42,982.0000	19,346.0000	(54.990)	0	0	0
01/03/2005	R157	2005/11/03			Bond Future	7.7160	7.8580	1.840	0.0000	0.0000	0
01/03/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	46,154.0000	40,263.0000	(12.764)	0	0	0
01/03/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	46,154.0000	28,336.0000	(38.606)	0	0	0
01/03/2005	R186	2005/05/05			Bond Future	6.9650	7.1180	2.197	0.0000	0.0000	0
01/03/2005	R186	2005/05/05	7.25	Call	Option on Bond Future	61,804.0000	48,774.0000	(21.083)	0	0	0
01/03/2005	R186	2005/05/05	7.25	Put	Option on Bond Future	61,804.0000	30,521.0000	(50.616)	0	0	0
01/03/2005	R186	2005/08/04			Bond Future	6.9540	7.1100	2.243	0.0000	0.0000	0
01/03/2005	R186	2005/08/04	7.25	Call	Option on Bond Future	83,071.0000	71,098.0000	(14.413)	0	0	0
01/03/2005	R186	2005/08/04	7.25	Put	Option on Bond Future	83,071.0000	51,856.0000	(37.576)	0	0	0
01/03/2005	R186	2005/11/03			Bond Future	6.9570	7.1160	2.285	0.0000	0.0000	0
01/03/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	98,292.0000	86,897.0000	(11.593)	0	0	0
01/03/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	98,292.0000	68,611.0000	(30.197)	0	0	0

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01/03/2005	R194	2005/05/05			Bond Future	7.1910	7.3040	1.571	0.0000	0.0000	0
01/03/2005	R194	2005/05/05	7.50	Call	Option on Bond Future	10,762.0000	8,979.0000	(16.568)	0	0	0
01/03/2005	R194	2005/05/05	7.50	Put	Option on Bond Future	10,762.0000	3,890.0000	(63.854)	0	0	0
01/03/2005	R194	2005/08/04			Bond Future	7.1600	7.2830	1.718	0.0000	0.0000	0
01/03/2005	R194	2005/08/04	7.50	Put	Option on Bond Future	13,448.0000	6,800.0000	(49.435)	0	0	0
01/03/2005	R194	2005/08/04	7.50	Call	Option on Bond Future	13,448.0000	11,962.0000	(11.050)	0	0	0
01/03/2005	R194	2005/11/03			Bond Future	7.2050	7.3380	1.846	0.0000	0.0000	0
01/03/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	13,951.0000	12,736.0000	(8.709)	0	0	0
01/03/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	13,951.0000	9,234.0000	(33.811)	0	0	0
01/03/2005	R201	2005/05/05			Bond Future	7.6740	7.8030	1.681	0.0000	0.0000	0
01/03/2005	R201	2005/05/05	8.00	Put	Option on Bond Future	27,441.0000	7,887.0000	(71.258)	0	0	0
01/03/2005	R201	2005/05/05	8.00	Call	Option on Bond Future	27,441.0000	21,466.0000	(21.774)	0	0	0
01/03/2005	R201	2005/08/04			Bond Future	7.6840	7.8170	1.731	0.0000	0.0000	0
01/03/2005	R201	2005/08/04	8.00	Put	Option on Bond Future	32,953.0000	15,527.0000	(52.881)	0	0	0
01/03/2005	R201	2005/08/04	8.00	Call	Option on Bond Future	32,953.0000	27,900.0000	(15.334)	0	0	0
01/03/2005	R201	2005/11/03			Bond Future	7.7170	7.8530	1.762	0.0000	0.0000	0
01/03/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	36,160.0000	31,745.0000	(12.210)	0	0	0
01/03/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	36,160.0000	22,007.0000	(39.140)	0	0	0
01/03/2005	R203	2005/05/05			Bond Future	7.6620	7.7950	1.736	0.0000	0.0000	0
01/03/2005	R203	2005/05/05	8.00	Call	Option on Bond Future	33,000.0000	25,873.0000	(21.597)	0	0	0
01/03/2005	R203	2005/05/05	8.00	Put	Option on Bond Future	33,000.0000	9,589.0000	(70.942)	0	0	0
01/03/2005	R203	2005/08/04			Bond Future	7.6680	7.8050	1.787	0.0000	0.0000	0
01/03/2005	R203	2005/08/04	8.00	Call	Option on Bond Future	40,121.0000	34,053.0000	(15.124)	0	0	0
01/03/2005	R203	2005/08/04	8.00	Put	Option on Bond Future	40,121.0000	18,766.0000	(53.226)	0	0	0
01/03/2005	R203	2005/11/03			Bond Future	7.6960	7.8360	1.819	0.0000	0.0000	0
01/03/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	44,542.0000	26,405.0000	(40.719)	0	0	0

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01/03/2005	R203 2005/11/03	8.00	Call	Option on Bond Future	44,542.0000	39,079.0000	(12.265)	0	0	0
Grand Total:										1