



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for 01/04/2005

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
01/04/2005	GOVI 2005/05/05			jGovi	213.4210	213.2550	(0.078)	0.0000	0.0000	0
01/04/2005	GOVI 2005/05/05	220.00	Put	jGovi	8,153.0000	75,005.0000	819.968	0	0	0
01/04/2005	GOVI 2005/05/05	220.00	Call	jGovi	8,153.0000	7,555.0000	(7.335)	0	0	0
01/04/2005	GOVI 2005/08/04			jGovi	217.4510	217.3010	(0.069)	0.0000	0.0000	0
01/04/2005	GOVI 2005/08/04	224.00	Put	jGovi	10,499.0000	76,859.0000	632.060	0	0	0
01/04/2005	GOVI 2005/08/04	224.00	Call	jGovi	10,499.0000	9,869.0000	(6.001)	0	0	0
01/04/2005	GOVI 2005/11/03			jGovi	221.3430	221.1670	(0.080)	0.0000	0.0000	0
01/04/2005	GOVI 2005/11/03	228.00	Call	jGovi	18,358.0000	17,497.0000	(4.690)	0	0	0
01/04/2005	GOVI 2005/11/03	228.00	Put	jGovi	18,358.0000	85,827.0000	367.518	0	0	0
01/04/2005	J152 2006/02/28			jSwap	7.5483	7.5521	0.049	0.0000	0.0000	0
01/04/2005	J153 2010/08/31			jSwap	8.5251	8.5425	0.205	0.0000	0.0000	0
01/04/2005	J157 2015/09/15			jSwap	8.7657	8.8000	0.391	0.0000	0.0000	0
01/04/2005	J186 2026/12/21			jSwap	8.3777	8.4106	0.393	0.0000	0.0000	0
01/04/2005	J194 2008/02/28			jSwap	8.1355	8.1409	0.067	0.0000	0.0000	0
01/04/2005	J201 2014/12/22			jSwap	8.7185	8.7479	0.338	0.0000	0.0000	0
01/04/2005	J203 2017/09/15			jSwap	8.7294	8.7720	0.488	0.0000	0.0000	0

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01/04/2005	JBAR	2005/03/16			jBar	0.0000	0.0000	-	0.0000	0.0000	0
01/04/2005	JFRA	2005/05/05			jFra	7.4900	7.6290	1.856	0.0000	0.0000	0
01/04/2005	JFRA	2005/05/05	7.25	Put	Option on jFra	631.0000	12.0000	(98.098)	0	0	0
01/04/2005	JFRA	2005/05/05	7.25	Call	Option on jFra	631.0000	939.0000	48.811	0	0	0
01/04/2005	JFRA	2005/08/04			jFra	7.4000	7.3270	(0.986)	0.0000	0.0000	0
01/04/2005	JFRA	2005/08/04	7.25	Put	Option on jFra	868.0000	557.0000	(35.829)	0	0	0
01/04/2005	JFRA	2005/08/04	7.25	Call	Option on jFra	868.0000	745.0000	(14.171)	0	0	0
01/04/2005	JFRA	2005/11/03			jFra	7.4500	7.4830	0.443	0.0000	0.0000	0
01/04/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	1,439.0000	900.0000	(37.457)	0	0	0
01/04/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	1,439.0000	1,470.0000	2.154	0	0	0
01/04/2005	JFRA	2006/02/02			jFra	7.6920	7.6860	(0.078)	0.0000	0.0000	0
01/04/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	2,136.0000	2,117.0000	(0.890)	0	0	0
01/04/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	2,136.0000	1,051.0000	(50.796)	0	0	0
01/04/2005	JFRA	2006/05/04			jFra	7.9310	7.9280	(0.038)	0.0000	0.0000	0
01/04/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	3,177.0000	3,159.0000	(0.567)	0	0	0
01/04/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	3,177.0000	890.0000	(71.986)	0	0	0
01/04/2005	JFRA	2006/08/03			jFra	8.1810	8.1750	(0.073)	0.0000	0.0000	0
01/04/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	3,784.0000	3,767.0000	(0.449)	0	0	0
01/04/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	3,784.0000	897.0000	(76.295)	0	0	0
01/04/2005	JFRA	2006/11/02			jFra	8.3390	8.3750	0.432	0.0000	0.0000	0
01/04/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	4,250.0000	4,312.0000	1.459	0	0	0
01/04/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	4,250.0000	954.0000	(77.553)	0	0	0
01/04/2005	JN02	2005/05/05			jNote	7.8610	7.8720	0.140	0.0000	0.0000	0
01/04/2005	JN02	2005/05/05	7.50	Call	Option on jNote	7,629.0000	7,732.0000	1.350	0	0	0
01/04/2005	JN02	2005/05/05	7.50	Put	Option on jNote	7,629.0000	914.0000	(88.019)	0	0	0

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01/04/2005	JN02	2005/08/04			jNote	7.9890	7.9920	0.038	0.0000	0.0000	0
01/04/2005	JN02	2005/08/04	7.50	Call	Option on jNote	12,324.0000	12,296.0000	(0.227)	0	0	0
01/04/2005	JN02	2005/08/04	7.50	Put	Option on jNote	12,324.0000	3,287.0000	(73.328)	0	0	0
01/04/2005	JN02	2005/11/03			jNote	8.1600	8.1680	0.098	0.0000	0.0000	0
01/04/2005	JN02	2005/11/03	7.50	Put	Option on jNote	16,842.0000	4,670.0000	(72.272)	0	0	0
01/04/2005	JN02	2005/11/03	7.50	Call	Option on jNote	16,842.0000	16,877.0000	0.208	0	0	0
01/04/2005	JN05	2005/05/05			jNote	8.4460	8.4590	0.154	0.0000	0.0000	0
01/04/2005	JN05	2005/05/05	8.00	Put	Option on jNote	19,657.0000	1,318.0000	(93.295)	0	0	0
01/04/2005	JN05	2005/05/05	8.00	Call	Option on jNote	19,657.0000	20,010.0000	1.796	0	0	0
01/04/2005	JN05	2005/08/04			jNote	8.5250	8.5400	0.176	0.0000	0.0000	0
01/04/2005	JN05	2005/08/04	8.00	Call	Option on jNote	27,262.0000	27,586.0000	1.188	0	0	0
01/04/2005	JN05	2005/08/04	8.00	Put	Option on jNote	27,262.0000	5,644.0000	(79.297)	0	0	0
01/04/2005	JN05	2005/11/03			jNote	8.6210	8.6410	0.232	0.0000	0.0000	0
01/04/2005	JN05	2005/11/03	8.00	Call	Option on jNote	33,990.0000	34,452.0000	1.359	0	0	0
01/04/2005	JN05	2005/11/03	8.00	Put	Option on jNote	33,990.0000	8,489.0000	(75.025)	0	0	0
01/04/2005	JN10	2005/05/05			jNote	8.6960	8.7290	0.379	0.0000	0.0000	0
01/04/2005	JN10	2005/05/05	8.00	Call	Option on jNote	47,026.0000	49,051.0000	4.306	0	0	0
01/04/2005	JN10	2005/05/05	8.00	Put	Option on jNote	47,026.0000	362.0000	(99.230)	0	0	0
01/04/2005	JN10	2005/08/04			jNote	8.7390	8.7730	0.389	0.0000	0.0000	0
01/04/2005	JN10	2005/08/04	8.00	Put	Option on jNote	54,347.0000	4,565.0000	(91.600)	0	0	0
01/04/2005	JN10	2005/08/04	8.00	Call	Option on jNote	54,347.0000	56,049.0000	3.132	0	0	0
01/04/2005	JN10	2005/11/03			jNote	8.7900	8.8280	0.432	0.0000	0.0000	0
01/04/2005	JN10	2005/11/03	8.00	Call	Option on jNote	62,044.0000	63,781.0000	2.800	0	0	0
01/04/2005	JN10	2005/11/03	8.00	Put	Option on jNote	62,044.0000	8,836.0000	(85.758)	0	0	0
01/04/2005	JROD	2005/04/29			jRod	7.2770	7.2740	(0.041)	0.0000	0.0000	0
01/04/2005	JROD	2005/05/31			jRod	7.4170	7.4250	0.108	0.0000	0.0000	0

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01/04/2005	JROD	2005/06/30			jRod	7.4700	7.5800	1.473	0.0000	0.0000	0
01/04/2005	JROD	2005/07/29			jRod	7.4400	7.4610	0.282	0.0000	0.0000	0
01/04/2005	JROD	2005/08/31			jRod	7.4830	7.5000	0.227	0.0000	0.0000	0
01/04/2005	JROD	2005/09/30			jRod	7.4780	7.5280	0.669	0.0000	0.0000	0
01/04/2005	JROD	2005/10/31			jRod	7.4470	7.4500	0.040	0.0000	0.0000	0
01/04/2005	JROD	2005/11/30			jRod	7.4820	7.4840	0.027	0.0000	0.0000	0
01/04/2005	JROD	2005/12/30			jRod	7.4950	7.5280	0.440	0.0000	0.0000	0
01/04/2005	JROD	2006/01/31			jRod	7.4800	7.4900	0.134	0.0000	0.0000	0
01/04/2005	JROD	2006/02/28			jRod	7.5110	7.5260	0.200	0.0000	0.0000	0
01/04/2005	JROD	2006/03/31			jRod	7.5200	7.5590	0.519	0.0000	0.0000	0
01/04/2005	R152	2005/05/05			Bond Future	7.2520	7.2230	(0.400)	0.0000	0.0000	0
01/04/2005	R152	2005/05/05	7.00	Call	Option on Bond Future	398.0000	425.0000	6.784	0	0	0
01/04/2005	R152	2005/05/05	7.00	Put	Option on Bond Future	398.0000	2,206.0000	454.271	0	0	0
01/04/2005	R152	2005/08/04			Bond Future	7.0440	6.9840	(0.852)	0.0000	0.0000	0
01/04/2005	R152	2005/08/04	7.75	Put	Option on Bond Future	4,352.0000	379.0000	(91.291)	0	0	0
01/04/2005	R152	2005/08/04	7.75	Call	Option on Bond Future	4,352.0000	4,594.0000	5.561	0	0	0
01/04/2005	R152	2005/11/03			Bond Future	6.9380	6.8700	(0.980)	0.0000	0.0000	0
01/04/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	1,197.0000	1,635.0000	36.591	0	0	0
01/04/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	1,197.0000	1,261.0000	5.347	0	0	0
01/04/2005	R153	2005/05/05			Bond Future	8.2090	8.2030	(0.073)	0.0000	0.0000	1
01/04/2005	R153	2005/05/05	7.75	Put	Option on Bond Future	1,492.0000	23,275.0000	1459.987	0	0	0

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01/04/2005	R153	2005/05/05	7.75	Call	Option on Bond Future	1,492.0000	1,427.0000	(4.357)	0	0	0
01/04/2005	R153	2005/08/04			Bond Future	8.2430	8.2350	(0.097)	0.0000	0.0000	0
01/04/2005	R153	2005/08/04	7.75	Put	Option on Bond Future	6,778.0000	29,088.0000	329.153	0	0	0
01/04/2005	R153	2005/08/04	7.75	Call	Option on Bond Future	6,778.0000	6,725.0000	(0.782)	0	0	0
01/04/2005	R153	2005/11/03			Bond Future	8.3140	8.3080	(0.072)	0.0000	0.0000	0
01/04/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	10,093.0000	9,999.0000	(0.931)	0	0	0
01/04/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	10,093.0000	34,547.0000	242.287	0	0	0
01/04/2005	R157	2005/05/05			Bond Future	8.5900	8.6140	0.279	0.0000	0.0000	0
01/04/2005	R157	2005/05/05	8.00	Call	Option on Bond Future	1,154.0000	921.0000	(20.191)	0	0	0
01/04/2005	R157	2005/05/05	8.00	Put	Option on Bond Future	1,154.0000	52,900.0000	4484.055	0	0	0
01/04/2005	R157	2005/08/04			Bond Future	8.6260	8.6510	0.290	0.0000	0.0000	0
01/04/2005	R157	2005/08/04	9.00	Put	Option on Bond Future	18,120.0000	18,645.0000	2.897	0	0	0
01/04/2005	R157	2005/08/04	9.00	Call	Option on Bond Future	47,713.0000	46,381.0000	(2.792)	0	0	0
01/04/2005	R157	2005/08/04	8.00	Call	Option on Bond Future	0.0000	7,550.0000	100.000	0	0	0
01/04/2005	R157	2005/08/04	8.00	Put	Option on Bond Future	0.0000	61,515.0000	100.000	0	0	0
01/04/2005	R157	2005/08/04	8.75	Call	Option on Bond Future	35,090.0000	33,935.0000	(3.292)	0	0	0
01/04/2005	R157	2005/08/04	9.25	Put	Option on Bond Future	12,807.0000	13,188.0000	2.975	0	0	0
01/04/2005	R157	2005/08/04	8.75	Put	Option on Bond Future	25,282.0000	25,984.0000	2.777	0	0	100
01/04/2005	R157	2005/08/04	9.25	Call	Option on Bond Future	61,776.0000	60,300.0000	(2.389)	0	0	0
01/04/2005	R157	2005/11/03			Bond Future	8.6840	8.7120	0.322	0.0000	0.0000	0
01/04/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	13,715.0000	70,669.0000	415.268	0	0	0
01/04/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	13,715.0000	12,938.0000	(5.665)	0	0	0
01/04/2005	R186	2005/05/05			Bond Future	7.9240	7.9690	0.568	0.0000	0.0000	0
01/04/2005	R186	2005/05/05			Bond Future	7.9240	7.9690	0.568	0.0000	0.0000	0
01/04/2005	R186	2005/05/05	7.25	Call	Option on Bond Future	3,260.0000	2,495.0000	(23.466)	0	0	0
01/04/2005	R186	2005/05/05	7.25	Call	Option on Bond Future	3,260.0000	2,495.0000	(23.466)	0	0	0
01/04/2005	R186	2005/05/05	7.25	Put	Option on Bond Future	3,260.0000	95,677.0000	2834.877	0	0	0
01/04/2005	R186	2005/05/05	7.25	Put	Option on Bond Future	3,260.0000	95,677.0000	2834.877	0	0	0
01/04/2005	R186	2005/08/04			Bond Future	7.9320	7.9770	0.567	0.0000	0.0000	0

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01/04/2005	R186	2005/08/04	7.25	Call	Option on Bond Future	19,872.0000	18,002.0000	(9.410)	0	0	0
01/04/2005	R186	2005/08/04	7.25	Put	Option on Bond Future	19,872.0000	111,586.0000	461.524	0	0	0
01/04/2005	R186	2005/11/03			Bond Future	7.9490	7.9970	0.604	0.0000	0.0000	0
01/04/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	33,832.0000	31,422.0000	(7.123)	0	0	0
01/04/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	33,832.0000	126,849.0000	274.938	0	0	0
01/04/2005	R194	2005/05/05			Bond Future	7.9070	7.8800	(0.341)	0.0000	0.0000	0
01/04/2005	R194	2005/05/05	7.50	Call	Option on Bond Future	1,213.0000	1,263.0000	4.122	0	0	0
01/04/2005	R194	2005/05/05	7.50	Put	Option on Bond Future	1,213.0000	11,044.0000	810.470	0	0	0
01/04/2005	R194	2005/08/04			Bond Future	7.9300	7.8960	(0.429)	0.0000	0.0000	0
01/04/2005	R194	2005/08/04	7.50	Put	Option on Bond Future	4,612.0000	14,090.0000	205.507	0	0	0
01/04/2005	R194	2005/08/04	7.50	Call	Option on Bond Future	4,612.0000	4,751.0000	3.014	0	0	0
01/04/2005	R194	2005/11/03			Bond Future	8.0200	7.9870	(0.411)	0.0000	0.0000	0
01/04/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	6,281.0000	6,405.0000	1.974	0	0	0
01/04/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	6,281.0000	16,841.0000	168.126	0	0	0
01/04/2005	R201	2005/05/05			Bond Future	8.5910	8.6150	0.279	0.0000	0.0000	0
01/04/2005	R201	2005/05/05	8.00	Put	Option on Bond Future	889.0000	41,673.0000	4587.627	0	0	0
01/04/2005	R201	2005/05/05	8.00	Call	Option on Bond Future	889.0000	714.0000	(19.685)	0	0	0
01/04/2005	R201	2005/08/04			Bond Future	8.6290	8.6530	0.278	0.0000	0.0000	0
01/04/2005	R201	2005/08/04	8.00	Call	Option on Bond Future	6,333.0000	5,881.0000	(7.137)	0	0	0
01/04/2005	R201	2005/08/04	8.00	Put	Option on Bond Future	6,333.0000	48,529.0000	666.288	0	0	0
01/04/2005	R201	2005/11/03			Bond Future	8.6830	8.7110	0.322	0.0000	0.0000	0
01/04/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	10,717.0000	55,613.0000	418.923	0	0	0
01/04/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	10,717.0000	10,122.0000	(5.552)	0	0	0
01/04/2005	R203	2005/05/05			Bond Future	8.5820	8.6020	0.233	0.0000	0.0000	0
01/04/2005	R203	2005/05/05	8.00	Call	Option on Bond Future	1,258.0000	1,045.0000	(16.932)	0	0	0
01/04/2005	R203	2005/05/05	8.00	Put	Option on Bond Future	1,258.0000	46,901.0000	3628.219	0	0	0

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01/04/2005	R203 2005/08/04			Bond Future	8.6110	8.6310	0.232	0.0000	0.0000	0
01/04/2005	R203 2005/08/04	8.00	Call	Option on Bond Future	8,215.0000	7,714.0000	(6.099)	0	0	0
01/04/2005	R203 2005/08/04	8.00	Put	Option on Bond Future	8,215.0000	55,137.0000	571.175	0	0	0
01/04/2005	R203 2005/11/03			Bond Future	8.6580	8.6790	0.243	0.0000	0.0000	0
01/04/2005	R203 2005/11/03	8.00	Call	Option on Bond Future	13,817.0000	13,198.0000	(4.480)	0	0	0
01/04/2005	R203 2005/11/03	8.00	Put	Option on Bond Future	13,817.0000	63,497.0000	359.557	0	0	0

**Grand Total:** **101**