



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 03/05/2005

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
03/05/2005	GOVI 2005/05/05			jGovi	216.4900	215.9740	(0.238)	0.0000	0.0000	10
03/05/2005	GOVI 2005/05/05	220.00	Call	jGovi	2,894.0000	161.0000	(94.437)	0	0	0
03/05/2005	GOVI 2005/05/05	220.00	Put	jGovi	37,994.0000	40,421.0000	6.388	0	0	0
03/05/2005	GOVI 2005/08/04			jGovi	220.2460	219.7180	(0.240)	0.0000	0.0000	17
03/05/2005	GOVI 2005/08/04	224.00	Put	jGovi	53,695.0000	56,487.0000	5.200	0	0	0
03/05/2005	GOVI 2005/08/04	224.00	Call	jGovi	16,155.0000	13,667.0000	(15.401)	0	0	0
03/05/2005	GOVI 2005/11/03			jGovi	223.9220	223.4000	(0.233)	0.0000	0.0000	0
03/05/2005	GOVI 2005/11/03	228.00	Call	jGovi	25,969.0000	23,304.0000	(10.262)	0	0	0
03/05/2005	GOVI 2005/11/03	228.00	Put	jGovi	66,749.0000	69,304.0000	3.828	0	0	0
03/05/2005	J152 2006/02/28			jSwap	7.0890	7.0920	0.042	0.0000	0.0000	0
03/05/2005	J153 2010/08/31			jSwap	8.1951	8.2228	0.338	0.0000	0.0000	0
03/05/2005	J157 2015/09/15			jSwap	8.5191	8.5385	0.228	0.0000	0.0000	0
03/05/2005	J186 2026/12/21			jSwap	8.0900	8.1653	0.931	0.0000	0.0000	0
03/05/2005	J194 2008/02/28			jSwap	7.6663	7.6839	0.229	0.0000	0.0000	0
03/05/2005	J201 2014/12/22			jSwap	8.4770	8.4915	0.171	0.0000	0.0000	0
03/05/2005	J203 2017/09/15			jSwap	8.4721	8.5117	0.468	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
03/05/2005	JBAR	2005/03/16			jBar	6.9500	6.9500	-	0.0000	0.0000	0
03/05/2005	JFRA	2005/05/05			jFra	6.9650	6.9550	(0.144)	0.0000	0.0000	0
03/05/2005	JFRA	2005/05/05	7.25	Call	Option on jFra	2.0000	0.0000	(100.000)	0	0	0
03/05/2005	JFRA	2005/05/05	7.25	Put	Option on jFra	701.0000	724.0000	3.281	0	0	0
03/05/2005	JFRA	2005/08/04			jFra	6.7990	6.8140	0.221	0.0000	0.0000	500
03/05/2005	JFRA	2005/08/04	7.25	Call	Option on jFra	168.0000	161.0000	(4.167)	0	0	0
03/05/2005	JFRA	2005/08/04	7.25	Put	Option on jFra	1,273.0000	1,230.0000	(3.378)	0	0	0
03/05/2005	JFRA	2005/11/03			jFra	6.8210	6.8160	(0.073)	0.0000	0.0000	500
03/05/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	571.0000	544.0000	(4.729)	0	0	0
03/05/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	1,623.0000	1,608.0000	(0.924)	0	0	0
03/05/2005	JFRA	2006/02/02			jFra	7.0480	7.0490	0.014	0.0000	0.0000	0
03/05/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	1,224.0000	1,201.0000	(1.879)	0	0	0
03/05/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,719.0000	1,694.0000	(1.454)	0	0	0
03/05/2005	JFRA	2006/05/04			jFra	7.3000	7.3010	0.014	0.0000	0.0000	0
03/05/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	1,396.0000	1,370.0000	(1.862)	0	0	0
03/05/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	2,130.0000	2,107.0000	(1.080)	0	0	0
03/05/2005	JFRA	2006/08/03			jFra	7.5530	7.5530	-	0.0000	0.0000	0
03/05/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	2,700.0000	2,683.0000	(0.630)	0	0	0
03/05/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	1,347.0000	1,330.0000	(1.262)	0	0	0
03/05/2005	JFRA	2006/11/02			jFra	7.8120	7.8010	(0.141)	0.0000	0.0000	0
03/05/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	1,298.0000	1,278.0000	(1.541)	0	0	0
03/05/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	3,284.0000	3,237.0000	(1.431)	0	0	0
03/05/2005	JFRA	2007/02/01			jFra	8.0550	8.1010	0.571	0.0000	0.0000	0
03/05/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,666.0000	1,609.0000	(3.421)	0	0	0
03/05/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	3,023.0000	3,077.0000	1.786	0	0	0

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03/05/2005	JFRA	2007/05/03			jFra	8.2610	8.2970	0.436	0.0000	0.0000	0
03/05/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	3,901.0000	3,888.0000	(0.333)	0	0	0
03/05/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	2,043.0000	1,940.0000	(5.042)	0	0	0
03/05/2005	JFRA	2007/08/02			jFra	8.4290	8.4960	0.795	0.0000	0.0000	0
03/05/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	2,348.0000	2,230.0000	(5.026)	0	0	0
03/05/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	4,616.0000	4,662.0000	0.997	0	0	0
03/05/2005	JFRA	2007/11/01			jFra	8.5710	8.6000	0.338	0.0000	0.0000	0
03/05/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	2,365.0000	2,269.0000	(4.059)	0	0	0
03/05/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	5,176.0000	5,156.0000	(0.386)	0	0	0
03/05/2005	JN02	2005/05/05			jNote	7.2770	7.2810	0.055	0.0000	0.0000	0
03/05/2005	JN02	2005/05/05	7.50	Put	Option on jNote	4,300.0000	4,050.0000	(5.814)	0	0	0
03/05/2005	JN02	2005/05/05	7.50	Call	Option on jNote	184.0000	13.0000	(92.935)	0	0	0
03/05/2005	JN02	2005/08/04			jNote	7.4340	7.4440	0.135	0.0000	0.0000	0
03/05/2005	JN02	2005/08/04	7.50	Call	Option on jNote	5,480.0000	5,390.0000	(1.642)	0	0	0
03/05/2005	JN02	2005/08/04	7.50	Put	Option on jNote	6,696.0000	6,422.0000	(4.092)	0	0	0
03/05/2005	JN02	2005/11/03			jNote	7.6360	7.6520	0.210	0.0000	0.0000	0
03/05/2005	JN02	2005/11/03	7.50	Call	Option on jNote	10,379.0000	10,371.0000	(0.077)	0	0	0
03/05/2005	JN02	2005/11/03	7.50	Put	Option on jNote	7,877.0000	7,576.0000	(3.821)	0	0	0
03/05/2005	JN05	2005/05/05			jNote	8.0880	8.1130	0.309	0.0000	0.0000	0
03/05/2005	JN05	2005/05/05	8.00	Call	Option on jNote	5,292.0000	5,005.0000	(5.423)	0	0	0
03/05/2005	JN05	2005/05/05	8.00	Put	Option on jNote	1,669.0000	355.0000	(78.730)	0	0	0
03/05/2005	JN05	2005/08/04			jNote	8.1910	8.2190	0.342	0.0000	0.0000	0
03/05/2005	JN05	2005/08/04	8.00	Put	Option on jNote	9,567.0000	8,687.0000	(9.198)	0	0	0
03/05/2005	JN05	2005/08/04	8.00	Call	Option on jNote	17,408.0000	17,674.0000	1.528	0	0	0
03/05/2005	JN05	2005/11/03			jNote	8.3050	8.3370	0.385	0.0000	0.0000	0
03/05/2005	JN05	2005/11/03	8.00	Put	Option on jNote	13,030.0000	12,160.0000	(6.677)	0	0	0
03/05/2005	JN05	2005/11/03	8.00	Call	Option on jNote	25,506.0000	25,938.0000	1.694	0	0	0

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03/05/2005	JN10	2005/05/05			jNote	8.4380	8.4530	0.178	0.0000	0.0000	0
03/05/2005	JN10	2005/05/05	8.00	Put	Option on jNote	26.0000	0.0000	(100.000)	0	0	0
03/05/2005	JN10	2005/05/05	8.00	Call	Option on jNote	29,726.0000	30,695.0000	3.260	0	0	0
03/05/2005	JN10	2005/08/04			jNote	8.4940	8.5130	0.224	0.0000	0.0000	0
03/05/2005	JN10	2005/08/04	8.00	Call	Option on jNote	40,838.0000	41,280.0000	1.082	0	0	0
03/05/2005	JN10	2005/08/04	8.00	Put	Option on jNote	7,466.0000	6,651.0000	(10.916)	0	0	0
03/05/2005	JN10	2005/11/03			jNote	8.5560	8.5790	0.269	0.0000	0.0000	0
03/05/2005	JN10	2005/11/03	8.00	Put	Option on jNote	13,543.0000	12,521.0000	(7.546)	0	0	0
03/05/2005	JN10	2005/11/03	8.00	Call	Option on jNote	50,942.0000	51,437.0000	0.972	0	0	0
03/05/2005	JROD	2005/05/31			jRod	7.0360	7.0260	(0.142)	0.0000	0.0000	0
03/05/2005	JROD	2005/06/30			jRod	6.9580	6.9480	(0.144)	0.0000	0.0000	0
03/05/2005	JROD	2005/07/29			jRod	6.6510	6.9420	4.375	0.0000	0.0000	0
03/05/2005	JROD	2005/08/31			jRod	6.9940	6.9920	(0.029)	0.0000	0.0000	0
03/05/2005	JROD	2005/09/30			jRod	6.9260	6.9240	(0.029)	0.0000	0.0000	0
03/05/2005	JROD	2005/10/31			jRod	6.7490	6.8960	2.178	0.0000	0.0000	0
03/05/2005	JROD	2005/11/30			jRod	6.9390	6.9380	(0.014)	0.0000	0.0000	0
03/05/2005	JROD	2005/12/30			jRod	6.8970	6.8970	-	0.0000	0.0000	0
03/05/2005	JROD	2006/01/31			jRod	6.7880	6.8890	1.488	0.0000	0.0000	0
03/05/2005	JROD	2006/02/28			jRod	6.9290	6.9300	0.014	0.0000	0.0000	0
03/05/2005	JROD	2006/03/31			jRod	6.9010	6.9040	0.043	0.0000	0.0000	0

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03/05/2005	JROD	2006/04/28			jRod	6.8150	6.8970	1.203	0.0000	0.0000	0
03/05/2005	JROD	2006/05/31			jRod	6.9220	6.9280	0.087	0.0000	0.0000	0
03/05/2005	R152	2005/05/05			Bond Future	6.7300	6.7540	0.357	0.0000	0.0000	0
03/05/2005	R152	2005/05/05	7.00	Call	Option on Bond Future	2,172.0000	1,970.0000	(9.300)	0	0	0
03/05/2005	R152	2005/05/05	7.00	Put	Option on Bond Future	10.0000	0.0000	(100.000)	0	0	0
03/05/2005	R152	2005/08/04			Bond Future	6.5640	6.6010	0.564	0.0000	0.0000	0
03/05/2005	R152	2005/08/04	7.75	Call	Option on Bond Future	6,596.0000	6,389.0000	(3.138)	0	0	0
03/05/2005	R152	2005/08/04	7.75	Put	Option on Bond Future	56.0000	54.0000	(3.571)	0	0	0
03/05/2005	R152	2005/11/03			Bond Future	6.4690	6.5140	0.696	0.0000	0.0000	0
03/05/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	1,769.0000	1,662.0000	(6.049)	0	0	0
03/05/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	891.0000	925.0000	3.816	0	0	0
03/05/2005	R153	2005/05/05			Bond Future	7.8580	7.9080	0.636	0.0000	0.0000	1
03/05/2005	R153	2005/05/05	7.75	Call	Option on Bond Future	1,548.0000	152.0000	(90.181)	0	0	0
03/05/2005	R153	2005/05/05	7.75	Put	Option on Bond Future	6,803.0000	7,830.0000	15.096	0	0	0
03/05/2005	R153	2005/08/04			Bond Future	7.9090	7.9620	0.670	0.0000	0.0000	0
03/05/2005	R153	2005/08/04	9.25	Call	Option on Bond Future	60,722.0000	58,286.0000	(4.012)	0	0	0
03/05/2005	R153	2005/08/04	9.25	Put	Option on Bond Future	624.0000	638.0000	2.244	0	0	0
03/05/2005	R153	2005/08/04	8.25	Call	Option on Bond Future	23,435.0000	21,444.0000	(8.496)	0	0	0
03/05/2005	R153	2005/08/04	8.75	Put	Option on Bond Future	2,544.0000	2,668.0000	4.874	0	0	0
03/05/2005	R153	2005/08/04	9.00	Call	Option on Bond Future	50,497.0000	48,096.0000	(4.755)	0	0	0
03/05/2005	R153	2005/08/04	8.25	Put	Option on Bond Future	7,779.0000	8,238.0000	5.901	0	0	0
03/05/2005	R153	2005/08/04	9.00	Put	Option on Bond Future	1,308.0000	1,357.0000	3.746	0	0	0
03/05/2005	R153	2005/08/04	8.75	Call	Option on Bond Future	40,691.0000	38,364.0000	(5.719)	0	0	0
03/05/2005	R153	2005/08/04	7.75	Call	Option on Bond Future	10,997.0000	9,605.0000	(12.658)	0	0	0
03/05/2005	R153	2005/08/04	7.75	Put	Option on Bond Future	18,387.0000	19,446.0000	5.760	0	0	0
03/05/2005	R153	2005/11/03			Bond Future	7.9910	8.0450	0.676	0.0000	0.0000	0
03/05/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	14,878.0000	13,545.0000	(8.960)	0	0	0
03/05/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	25,559.0000	26,602.0000	4.081	0	0	0

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03/05/2005	R157	2005/05/05			Bond Future	8.3280	8.3730	0.540	0.0000	0.0000	0
03/05/2005	R157	2005/05/05	8.00	Put	Option on Bond Future	28,302.0000	31,904.0000	12.727	0	0	0
03/05/2005	R157	2005/05/05	8.00	Call	Option on Bond Future	193.0000	0.0000	(100.000)	0	0	0
03/05/2005	R157	2005/05/05	7.75	Put	Option on Bond Future	50,076.0000	53,869.0000	7.574	0	0	0
03/05/2005	R157	2005/05/05	7.75	Call	Option on Bond Future	2.0000	0.0000	(100.000)	0	0	0
03/05/2005	R157	2005/08/04			Bond Future	8.3790	8.4250	0.549	0.0000	0.0000	0
03/05/2005	R157	2005/08/04	8.25	Call	Option on Bond Future	18,506.0000	16,238.0000	(12.255)	0	0	0
03/05/2005	R157	2005/08/04	8.25	Put	Option on Bond Future	29,208.0000	30,728.0000	5.204	0	0	200
03/05/2005	R157	2005/08/04	8.00	Call	Option on Bond Future	10,349.0000	8,743.0000	(15.518)	0	0	0
03/05/2005	R157	2005/08/04	8.75	Call	Option on Bond Future	42,885.0000	39,624.0000	(7.604)	0	0	0
03/05/2005	R157	2005/08/04	8.00	Put	Option on Bond Future	42,127.0000	44,309.0000	5.180	0	0	0
03/05/2005	R157	2005/08/04	9.00	Put	Option on Bond Future	8,028.0000	8,285.0000	3.201	0	0	500
03/05/2005	R157	2005/08/04	9.25	Call	Option on Bond Future	74,213.0000	68,732.0000	(7.385)	0	0	0
03/05/2005	R157	2005/08/04	9.25	Put	Option on Bond Future	4,913.0000	3,220.0000	(34.460)	0	0	100
03/05/2005	R157	2005/08/04	8.75	Put	Option on Bond Future	12,746.0000	13,273.0000	4.135	0	0	400
03/05/2005	R157	2005/08/04	7.75	Put	Option on Bond Future	58,314.0000	61,109.0000	4.793	0	0	0
03/05/2005	R157	2005/08/04	7.75	Call	Option on Bond Future	5,009.0000	4,016.0000	(19.824)	0	0	200
03/05/2005	R157	2005/08/04	9.00	Call	Option on Bond Future	57,952.0000	54,421.0000	(6.093)	0	0	0
03/05/2005	R157	2005/11/03			Bond Future	8.4470	8.4940	0.556	0.0000	0.0000	0
03/05/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	19,004.0000	17,169.0000	(9.656)	0	0	0
03/05/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	55,645.0000	57,584.0000	3.485	0	0	0
03/05/2005	R186	2005/05/05			Bond Future	7.7410	7.8010	0.775	0.0000	0.0000	0
03/05/2005	R186	2005/05/05			Bond Future	7.7410	7.8010	0.775	0.0000	0.0000	0
03/05/2005	R186	2005/05/05	7.25	Call	Option on Bond Future	206.0000	0.0000	(100.000)	0	0	0
03/05/2005	R186	2005/05/05	7.25	Call	Option on Bond Future	206.0000	0.0000	(100.000)	0	0	0
03/05/2005	R186	2005/05/05	7.25	Put	Option on Bond Future	64,939.0000	72,315.0000	11.358	0	0	0
03/05/2005	R186	2005/05/05	7.25	Put	Option on Bond Future	64,939.0000	72,315.0000	11.358	0	0	0
03/05/2005	R186	2005/08/04			Bond Future	7.7600	7.8210	0.786	0.0000	0.0000	0
03/05/2005	R186	2005/08/04	7.25	Put	Option on Bond Future	90,615.0000	94,543.0000	4.335	0	0	0
03/05/2005	R186	2005/08/04	7.25	Call	Option on Bond Future	23,894.0000	20,182.0000	(15.535)	0	0	0

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03/05/2005	R186	2005/11/03			Bond Future	7.7850	7.8480	0.809	0.0000	0.0000	0
03/05/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	110,753.0000	114,295.0000	3.198	0	0	0
03/05/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	41,330.0000	37,058.0000	(10.336)	0	0	0
03/05/2005	R194	2005/05/05			Bond Future	7.4630	7.5030	0.536	0.0000	0.0000	0
03/05/2005	R194	2005/05/05	7.50	Put	Option on Bond Future	1,551.0000	1,180.0000	(23.920)	0	0	0
03/05/2005	R194	2005/05/05	7.50	Call	Option on Bond Future	2,509.0000	1,103.0000	(56.038)	0	0	0
03/05/2005	R194	2005/08/04			Bond Future	7.5060	7.5500	0.586	0.0000	0.0000	0
03/05/2005	R194	2005/08/04	7.50	Put	Option on Bond Future	7,958.0000	8,286.0000	4.122	0	0	0
03/05/2005	R194	2005/08/04	7.50	Call	Option on Bond Future	7,816.0000	7,101.0000	(9.148)	0	0	0
03/05/2005	R194	2005/11/03			Bond Future	7.6030	7.6490	0.605	0.0000	0.0000	0
03/05/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	9,453.0000	8,816.0000	(6.739)	0	0	0
03/05/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	11,671.0000	12,023.0000	3.016	0	0	0
03/05/2005	R201	2005/05/05			Bond Future	8.3380	8.3880	0.600	0.0000	0.0000	0
03/05/2005	R201	2005/05/05	8.00	Put	Option on Bond Future	22,899.0000	26,089.0000	13.931	0	0	0
03/05/2005	R201	2005/05/05	8.00	Call	Option on Bond Future	125.0000	0.0000	(100.000)	0	0	0
03/05/2005	R201	2005/08/04			Bond Future	8.3900	8.4420	0.620	0.0000	0.0000	0
03/05/2005	R201	2005/08/04	8.00	Put	Option on Bond Future	34,726.0000	36,664.0000	5.581	0	0	0
03/05/2005	R201	2005/08/04	8.00	Call	Option on Bond Future	8,978.0000	7,545.0000	(15.961)	0	0	0
03/05/2005	R201	2005/11/03			Bond Future	8.4550	8.5070	0.615	0.0000	0.0000	0
03/05/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	43,984.0000	45,751.0000	4.017	0	0	0
03/05/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	14,570.0000	13,045.0000	(10.467)	0	0	0
03/05/2005	R203	2005/05/05			Bond Future	8.3420	8.3820	0.480	0.0000	0.0000	0
03/05/2005	R203	2005/05/05	8.00	Call	Option on Bond Future	205.0000	0.0000	(100.000)	0	0	0
03/05/2005	R203	2005/05/05	8.00	Put	Option on Bond Future	26,608.0000	29,430.0000	10.606	0	0	0
03/05/2005	R203	2005/08/04			Bond Future	8.3840	8.4250	0.489	0.0000	0.0000	0
03/05/2005	R203	2005/08/04	8.00	Put	Option on Bond Future	41,106.0000	42,576.0000	3.576	0	0	0
03/05/2005	R203	2005/08/04	8.00	Call	Option on Bond Future	11,883.0000	10,300.0000	(13.322)	0	0	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
03/05/2005	R203 2005/11/03			Bond Future	8.4390	8.4800	0.486	0.0000	0.0000	0
03/05/2005	R203 2005/11/03	8.00	Put	Option on Bond Future	52,202.0000	53,483.0000	2.454	0	0	0
03/05/2005	R203 2005/11/03	8.00	Call	Option on Bond Future	19,291.0000	17,572.0000	(8.911)	0	0	0

Grand Total: **2,428**