



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for 07/04/2005

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
07/04/2005	GOVI 2005/05/05			jGovi	212.3050	212.4840	0.084	212.4800	212.4800	5
07/04/2005	GOVI 2005/05/05	220.00	Put	jGovi	4,771.0000	76,625.0000	1506.057	0	0	0
07/04/2005	GOVI 2005/05/05	220.00	Call	jGovi	4,771.0000	5,225.0000	9.516	0	0	0
07/04/2005	GOVI 2005/08/04			jGovi	216.3390	216.9070	0.263	0.0000	0.0000	0
07/04/2005	GOVI 2005/08/04	224.00	Call	jGovi	7,860.0000	8,749.0000	11.310	0	0	0
07/04/2005	GOVI 2005/08/04	224.00	Put	jGovi	7,860.0000	79,679.0000	913.728	0	0	0
07/04/2005	GOVI 2005/11/03			jGovi	220.2040	220.7800	0.262	0.0000	0.0000	0
07/04/2005	GOVI 2005/11/03	228.00	Put	jGovi	15,190.0000	88,614.0000	483.371	0	0	0
07/04/2005	GOVI 2005/11/03	228.00	Call	jGovi	15,190.0000	16,414.0000	8.058	0	0	0
07/04/2005	J152 2006/02/28			jSwap	7.5987	7.5763	(0.295)	0.0000	0.0000	0
07/04/2005	J153 2010/08/31			jSwap	8.6600	8.5990	(0.704)	0.0000	0.0000	0
07/04/2005	J157 2015/09/15			jSwap	8.9303	8.8698	(0.678)	0.0000	0.0000	0
07/04/2005	J186 2026/12/21			jSwap	8.5062	8.4456	(0.712)	0.0000	0.0000	0
07/04/2005	J194 2008/02/28			jSwap	8.2557	8.1919	(0.773)	0.0000	0.0000	0
07/04/2005	J201 2014/12/22			jSwap	8.8724	8.8121	(0.679)	0.0000	0.0000	0
07/04/2005	J203 2017/09/15			jSwap	8.8858	8.8275	(0.656)	0.0000	0.0000	0

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07/04/2005	JBAR	2005/03/16			jBar	0.0000	7.5930	100.000	0.0000	0.0000	0
07/04/2005	JFRA	2005/05/05			jFra	7.6430	7.6420	(0.013)	0.0000	0.0000	0
07/04/2005	JFRA	2005/05/05	7.25	Call	Option on jFra	968.0000	965.0000	(0.310)	0	0	0
07/04/2005	JFRA	2005/05/05	7.25	Put	Option on jFra	968.0000	6.0000	(99.380)	0	0	0
07/04/2005	JFRA	2005/08/04			jFra	7.4070	7.3800	(0.365)	0.0000	0.0000	0
07/04/2005	JFRA	2005/08/04	7.25	Call	Option on jFra	840.0000	796.0000	(5.238)	0	0	0
07/04/2005	JFRA	2005/08/04	7.25	Put	Option on jFra	840.0000	478.0000	(43.095)	0	0	0
07/04/2005	JFRA	2005/11/03			jFra	7.5420	7.5010	(0.544)	0.0000	0.0000	0
07/04/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	1,536.0000	1,468.0000	(4.427)	0	0	0
07/04/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	1,536.0000	854.0000	(44.401)	0	0	0
07/04/2005	JFRA	2006/02/02			jFra	7.8060	7.7100	(1.230)	0.0000	0.0000	0
07/04/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	2,309.0000	2,149.0000	(6.929)	0	0	0
07/04/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	2,309.0000	1,024.0000	(55.652)	0	0	0
07/04/2005	JFRA	2006/05/04			jFra	8.0740	7.9670	(1.325)	0.0000	0.0000	0
07/04/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	3,439.0000	3,238.0000	(5.845)	0	0	0
07/04/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	3,439.0000	874.0000	(74.586)	0	0	0
07/04/2005	JFRA	2006/08/03			jFra	8.3360	8.2120	(1.488)	0.0000	0.0000	0
07/04/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	4,089.0000	3,853.0000	(5.772)	0	0	0
07/04/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	4,089.0000	892.0000	(78.185)	0	0	0
07/04/2005	JFRA	2006/11/02			jFra	8.5630	8.4680	(1.109)	0.0000	0.0000	0
07/04/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	4,693.0000	4,508.0000	(3.942)	0	0	0
07/04/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	4,693.0000	924.0000	(80.311)	0	0	0
07/04/2005	JN02	2005/05/05			jNote	7.9870	7.9210	(0.826)	0.0000	0.0000	0
07/04/2005	JN02	2005/05/05	7.50	Put	Option on jNote	9,378.0000	583.0000	(93.783)	0	0	0
07/04/2005	JN02	2005/05/05	7.50	Call	Option on jNote	9,378.0000	8,296.0000	(11.538)	0	0	0

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07/04/2005	JN02	2005/08/04			jNote	8.1260	8.0490	(0.948)	0.0000	0.0000	0
07/04/2005	JN02	2005/08/04	7.50	Call	Option on jNote	14,051.0000	12,963.0000	(7.743)	0	0	0
07/04/2005	JN02	2005/08/04	7.50	Put	Option on jNote	14,051.0000	2,914.0000	(79.261)	0	0	0
07/04/2005	JN02	2005/11/03			jNote	8.3100	8.2280	(0.987)	0.0000	0.0000	0
07/04/2005	JN02	2005/11/03	7.50	Put	Option on jNote	18,838.0000	4,394.0000	(76.675)	0	0	0
07/04/2005	JN02	2005/11/03	7.50	Call	Option on jNote	18,838.0000	17,691.0000	(6.089)	0	0	0
07/04/2005	JN05	2005/05/05			jNote	8.5820	8.5220	(0.699)	0.0000	0.0000	0
07/04/2005	JN05	2005/05/05	8.00	Put	Option on jNote	24,219.0000	738.0000	(96.953)	0	0	0
07/04/2005	JN05	2005/05/05	8.00	Call	Option on jNote	24,219.0000	21,965.0000	(9.307)	0	0	0
07/04/2005	JN05	2005/08/04			jNote	8.6670	8.6020	(0.750)	0.0000	0.0000	0
07/04/2005	JN05	2005/08/04	8.00	Call	Option on jNote	31,392.0000	29,304.0000	(6.651)	0	0	0
07/04/2005	JN05	2005/08/04	8.00	Put	Option on jNote	31,392.0000	4,880.0000	(84.455)	0	0	0
07/04/2005	JN05	2005/11/03			jNote	8.7690	8.7010	(0.775)	0.0000	0.0000	0
07/04/2005	JN05	2005/11/03	8.00	Call	Option on jNote	38,220.0000	36,133.0000	(5.460)	0	0	0
07/04/2005	JN05	2005/11/03	8.00	Put	Option on jNote	38,220.0000	7,784.0000	(79.634)	0	0	0
07/04/2005	JN10	2005/05/05			jNote	8.8610	8.8000	(0.688)	0.0000	0.0000	0
07/04/2005	JN10	2005/05/05	8.00	Put	Option on jNote	57,282.0000	125.0000	(99.782)	0	0	0
07/04/2005	JN10	2005/05/05	8.00	Call	Option on jNote	57,282.0000	53,408.0000	(6.763)	0	0	0
07/04/2005	JN10	2005/08/04			jNote	8.9080	8.8450	(0.707)	0.0000	0.0000	0
07/04/2005	JN10	2005/08/04	8.00	Call	Option on jNote	63,346.0000	59,799.0000	(5.599)	0	0	0
07/04/2005	JN10	2005/08/04	8.00	Put	Option on jNote	63,346.0000	3,684.0000	(94.184)	0	0	0
07/04/2005	JN10	2005/11/03			jNote	8.9630	8.9000	(0.703)	0.0000	0.0000	0
07/04/2005	JN10	2005/11/03	8.00	Call	Option on jNote	70,623.0000	67,331.0000	(4.661)	0	0	0
07/04/2005	JN10	2005/11/03	8.00	Put	Option on jNote	70,623.0000	7,785.0000	(88.977)	0	0	0
07/04/2005	JROD	2005/04/29			jRod	7.2630	7.2580	(0.069)	0.0000	0.0000	0
07/04/2005	JROD	2005/05/31			jRod	7.4110	7.4030	(0.108)	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
07/04/2005	JROD	2005/06/30			jRod	7.5650	7.5600	(0.066)	0.0000	0.0000	0
07/04/2005	JROD	2005/07/29			jRod	7.4540	7.4530	(0.013)	0.0000	0.0000	0
07/04/2005	JROD	2005/08/31			jRod	7.4940	7.4940	-	0.0000	0.0000	0
07/04/2005	JROD	2005/09/30			jRod	7.5230	7.5220	(0.013)	0.0000	0.0000	0
07/04/2005	JROD	2005/10/31			jRod	7.4470	7.4450	(0.027)	0.0000	0.0000	0
07/04/2005	JROD	2005/11/30			jRod	7.4820	7.4800	(0.027)	0.0000	0.0000	0
07/04/2005	JROD	2005/12/30			jRod	7.5260	7.5240	(0.027)	0.0000	0.0000	0
07/04/2005	JROD	2006/01/31			jRod	7.4900	7.4890	(0.013)	0.0000	0.0000	0
07/04/2005	JROD	2006/02/28			jRod	7.5280	7.5270	(0.013)	0.0000	0.0000	0
07/04/2005	JROD	2006/03/31			jRod	7.5640	7.5630	(0.013)	0.0000	0.0000	0
07/04/2005	R152	2005/05/05			Bond Future	7.2480	7.2340	(0.193)	0.0000	0.0000	0
07/04/2005	R152	2005/05/05	7.00	Call	Option on Bond Future	308.0000	315.0000	2.273	0	0	0
07/04/2005	R152	2005/05/05	7.00	Put	Option on Bond Future	308.0000	2,182.0000	608.442	0	0	0
07/04/2005	R152	2005/08/04			Bond Future	7.0150	6.9930	(0.314)	0.0000	0.0000	0
07/04/2005	R152	2005/08/04	7.75	Put	Option on Bond Future	4,417.0000	343.0000	(92.235)	0	0	0
07/04/2005	R152	2005/08/04	7.75	Call	Option on Bond Future	4,417.0000	4,508.0000	2.060	0	0	0
07/04/2005	R152	2005/11/03			Bond Future	6.9020	6.8660	(0.522)	0.0000	0.0000	0
07/04/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	1,196.0000	1,596.0000	33.445	0	0	0
07/04/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	1,196.0000	1,234.0000	3.177	0	0	0
07/04/2005	R153	2005/05/05			Bond Future	8.2880	8.2370	(0.615)	0.0000	0.0000	1
07/04/2005	R153	2005/05/05	7.75	Put	Option on Bond Future	748.0000	24,373.0000	3158.422	0	0	0

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07/04/2005	R153	2005/05/05	7.75	Call	Option on Bond Future	748.0000	905.0000	20.989	0	0	0
07/04/2005	R153	2005/08/04			Bond Future	8.3240	8.2690	(0.661)	0.0000	0.0000	0
07/04/2005	R153	2005/08/04	7.75	Call	Option on Bond Future	5,600.0000	6,141.0000	9.661	0	0	0
07/04/2005	R153	2005/08/04	7.75	Put	Option on Bond Future	5,600.0000	30,052.0000	436.643	0	0	0
07/04/2005	R153	2005/11/03			Bond Future	8.4020	8.3430	(0.702)	0.0000	0.0000	0
07/04/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	8,861.0000	9,499.0000	7.200	0	0	0
07/04/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	8,861.0000	35,565.0000	301.366	0	0	0
07/04/2005	R157	2005/05/05			Bond Future	8.7080	8.6580	(0.574)	0.0000	0.0000	0
07/04/2005	R157	2005/05/05	8.00	Put	Option on Bond Future	366.0000	56,056.0000	15215.847	0	0	0
07/04/2005	R157	2005/05/05	8.00	Call	Option on Bond Future	366.0000	456.0000	24.590	0	0	0
07/04/2005	R157	2005/08/04			Bond Future	8.7480	8.6950	(0.606)	0.0000	0.0000	1
07/04/2005	R157	2005/08/04	9.25	Put	Option on Bond Future	14,820.0000	13,611.0000	(8.158)	0	0	0
07/04/2005	R157	2005/08/04	9.00	Call	Option on Bond Future	40,856.0000	43,517.0000	6.513	0	0	0
07/04/2005	R157	2005/08/04	9.25	Call	Option on Bond Future	54,142.0000	57,181.0000	5.613	0	0	0
07/04/2005	R157	2005/08/04	9.00	Put	Option on Bond Future	20,910.0000	19,323.0000	(7.590)	0	0	0
07/04/2005	R157	2005/08/04	8.00	Put	Option on Bond Future	0.0000	64,083.0000	100.000	0	0	0
07/04/2005	R157	2005/08/04	8.75	Call	Option on Bond Future	29,187.0000	31,409.0000	7.613	0	0	0
07/04/2005	R157	2005/08/04	8.00	Call	Option on Bond Future	0.0000	6,576.0000	100.000	0	0	0
07/04/2005	R157	2005/08/04	8.75	Put	Option on Bond Future	29,026.0000	27,000.0000	(6.980)	0	0	100
07/04/2005	R157	2005/11/03			Bond Future	8.8120	8.7570	(0.624)	0.0000	0.0000	0
07/04/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	11,087.0000	11,942.0000	7.712	0	0	0
07/04/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	11,087.0000	73,210.0000	560.323	0	0	0
07/04/2005	R186	2005/05/05			Bond Future	8.0590	8.0040	(0.682)	0.0000	0.0000	0
07/04/2005	R186	2005/05/05			Bond Future	8.0590	8.0040	(0.682)	0.0000	0.0000	0
07/04/2005	R186	2005/05/05	7.25	Put	Option on Bond Future	1,183.0000	98,849.0000	8255.790	0	0	0
07/04/2005	R186	2005/05/05	7.25	Put	Option on Bond Future	1,183.0000	98,849.0000	8255.790	0	0	0
07/04/2005	R186	2005/05/05	7.25	Call	Option on Bond Future	1,183.0000	1,386.0000	17.160	0	0	0
07/04/2005	R186	2005/05/05	7.25	Call	Option on Bond Future	1,183.0000	1,386.0000	17.160	0	0	0
07/04/2005	R186	2005/08/04			Bond Future	8.0690	8.0120	(0.706)	0.0000	0.0000	0

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07/04/2005	R186	2005/08/04	7.25	Put	Option on Bond Future	14,835.0000	113,825.0000	667.273	0	0	0
07/04/2005	R186	2005/08/04	7.25	Call	Option on Bond Future	14,835.0000	15,990.0000	7.786	0	0	0
07/04/2005	R186	2005/11/03			Bond Future	8.0910	8.0320	(0.729)	0.0000	0.0000	0
07/04/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	27,694.0000	128,960.0000	365.660	0	0	0
07/04/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	27,694.0000	29,319.0000	5.868	0	0	0
07/04/2005	R194	2005/05/05			Bond Future	7.9710	7.9140	(0.715)	0.0000	0.0000	0
07/04/2005	R194	2005/05/05	7.50	Put	Option on Bond Future	724.0000	11,526.0000	1491.989	0	0	0
07/04/2005	R194	2005/05/05	7.50	Call	Option on Bond Future	724.0000	876.0000	20.994	0	0	0
07/04/2005	R194	2005/08/04			Bond Future	7.9970	7.9330	(0.800)	0.0000	0.0000	0
07/04/2005	R194	2005/08/04	7.50	Put	Option on Bond Future	4,038.0000	14,629.0000	262.283	0	0	0
07/04/2005	R194	2005/08/04	7.50	Call	Option on Bond Future	4,038.0000	4,424.0000	9.559	0	0	0
07/04/2005	R194	2005/11/03			Bond Future	8.0960	8.0250	(0.877)	0.0000	0.0000	0
07/04/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	5,763.0000	6,187.0000	7.357	0	0	0
07/04/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	5,763.0000	17,432.0000	202.481	0	0	0
07/04/2005	R201	2005/05/05			Bond Future	8.7040	8.6530	(0.586)	0.0000	0.0000	0
07/04/2005	R201	2005/05/05	8.00	Put	Option on Bond Future	289.0000	43,782.0000	15049.481	0	0	0
07/04/2005	R201	2005/05/05	8.00	Call	Option on Bond Future	289.0000	362.0000	25.260	0	0	0
07/04/2005	R201	2005/08/04			Bond Future	8.7450	8.6920	(0.606)	0.0000	0.0000	0
07/04/2005	R201	2005/08/04	8.00	Put	Option on Bond Future	4,653.0000	50,281.0000	980.615	0	0	0
07/04/2005	R201	2005/08/04	8.00	Call	Option on Bond Future	4,653.0000	5,158.0000	10.853	0	0	0
07/04/2005	R201	2005/11/03			Bond Future	8.8050	8.7500	(0.625)	0.0000	0.0000	0
07/04/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	8,722.0000	9,396.0000	7.728	0	0	0
07/04/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	8,722.0000	57,307.0000	557.040	0	0	0
07/04/2005	R203	2005/05/05			Bond Future	8.6910	8.6450	(0.529)	0.0000	0.0000	0
07/04/2005	R203	2005/05/05	8.00	Call	Option on Bond Future	452.0000	538.0000	19.027	0	0	0
07/04/2005	R203	2005/05/05	8.00	Put	Option on Bond Future	452.0000	49,561.0000	10864.823	0	0	0

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07/04/2005	R203 2005/08/04			Bond Future	8.7220	8.6750	(0.539)	0.0000	0.0000	0
07/04/2005	R203 2005/08/04	8.00	Put	Option on Bond Future	6,226.0000	57,381.0000	821.635	0	0	0
07/04/2005	R203 2005/08/04	8.00	Call	Option on Bond Future	6,226.0000	6,764.0000	8.641	0	0	0
07/04/2005	R203 2005/11/03			Bond Future	8.7730	8.7240	(0.559)	0.0000	0.0000	0
07/04/2005	R203 2005/11/03	8.00	Put	Option on Bond Future	11,495.0000	65,712.0000	471.657	0	0	0
07/04/2005	R203 2005/11/03	8.00	Call	Option on Bond Future	11,495.0000	12,200.0000	6.133	0	0	0

**Grand Total:** **107**