



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 13/06/2005

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
13/06/2005	GOVI 2005/08/04			jGovi	223.2750	222.0030	(0.570)	0.0000	0.0000	17
13/06/2005	GOVI 2005/08/04	224.00	Call	jGovi	38,059.0000	31,427.0000	(17.426)	0	0	0
13/06/2005	GOVI 2005/08/04	224.00	Put	jGovi	45,309.0000	51,397.0000	13.437	0	0	0
13/06/2005	GOVI 2005/11/03			jGovi	227.1070	225.8220	(0.566)	0.0000	0.0000	0
13/06/2005	GOVI 2005/11/03	228.00	Call	jGovi	34,588.0000	28,485.0000	(17.645)	0	0	0
13/06/2005	GOVI 2005/11/03	228.00	Put	jGovi	43,518.0000	50,265.0000	15.504	0	0	0
13/06/2005	J152 2006/02/28			jSwap	7.0721	7.0894	0.244	0.0000	0.0000	0
13/06/2005	J153 2010/08/31			jSwap	7.8154	7.9145	1.268	0.0000	0.0000	0
13/06/2005	J157 2015/09/15			jSwap	8.0775	8.1739	1.194	0.0000	0.0000	0
13/06/2005	J186 2026/12/21			jSwap	7.8109	7.8985	1.121	0.0000	0.0000	0
13/06/2005	J194 2008/02/28			jSwap	7.4533	7.5173	0.859	0.0000	0.0000	0
13/06/2005	J201 2014/12/22			jSwap	8.0489	8.1474	1.224	0.0000	0.0000	0
13/06/2005	J203 2017/09/15			jSwap	8.0663	8.1566	1.119	0.0000	0.0000	0
13/06/2005	J204 2018/12/21			jSwap	8.0282	8.1143	1.072	0.0000	0.0000	0

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13/06/2005	JBAR	2005/03/16			jBar	6.9540	6.9540	-	0.0000	0.0000	0
13/06/2005	JFRA	2005/08/04			jFra	6.8740	6.8990	0.364	0.0000	0.0000	0
13/06/2005	JFRA	2005/08/04	7.25	Put	Option on jFra	969.0000	910.0000	(6.089)	0	0	0
13/06/2005	JFRA	2005/08/04	7.25	Call	Option on jFra	47.0000	50.0000	6.383	0	0	0
13/06/2005	JFRA	2005/11/03			jFra	6.7570	6.7950	0.562	0.0000	0.0000	0
13/06/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	1,486.0000	1,409.0000	(5.182)	0	0	0
13/06/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	277.0000	293.0000	5.776	0	0	0
13/06/2005	JFRA	2006/02/02			jFra	6.8650	6.9120	0.685	0.0000	0.0000	0
13/06/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	765.0000	802.0000	4.837	0	0	0
13/06/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,709.0000	1,630.0000	(4.623)	0	0	0
13/06/2005	JFRA	2006/05/04			jFra	7.0240	7.0990	1.068	0.0000	0.0000	0
13/06/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,512.0000	1,604.0000	6.085	0	0	0
13/06/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	1,453.0000	1,361.0000	(6.332)	0	0	0
13/06/2005	JFRA	2006/08/03			jFra	7.2660	7.3440	1.073	0.0000	0.0000	0
13/06/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	1,441.0000	1,369.0000	(4.997)	0	0	0
13/06/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	2,093.0000	2,211.0000	5.638	0	0	0
13/06/2005	JFRA	2006/11/02			jFra	7.5180	7.5830	0.865	0.0000	0.0000	0
13/06/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,655.0000	2,759.0000	3.917	0	0	0
13/06/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	1,387.0000	1,333.0000	(3.893)	0	0	0
13/06/2005	JFRA	2007/02/01			jFra	7.7520	7.8660	1.471	0.0000	0.0000	500
13/06/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,825.0000	1,711.0000	(6.247)	0	0	0
13/06/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	2,441.0000	2,606.0000	6.760	0	0	0
13/06/2005	JFRA	2007/05/03			jFra	7.8880	7.9880	1.268	0.0000	0.0000	0
13/06/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	2,069.0000	1,968.0000	(4.882)	0	0	0
13/06/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	3,017.0000	3,161.0000	4.773	0	0	0
13/06/2005	JFRA	2007/08/02			jFra	8.0340	8.1600	1.568	0.0000	0.0000	0

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13/06/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	3,659.0000	3,837.0000	4.865	0	0	0
13/06/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	2,353.0000	2,223.0000	(5.525)	0	0	0
13/06/2005	JFRA	2007/11/01			jFra	8.0500	8.1820	1.640	0.0000	0.0000	0
13/06/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	4,110.0000	4,322.0000	5.158	0	0	0
13/06/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	2,664.0000	2,529.0000	(5.068)	0	0	0
13/06/2005	JN02	2005/08/04			jNote	7.2270	7.2930	0.913	0.0000	0.0000	0
13/06/2005	JN02	2005/08/04	7.50	Call	Option on jNote	2,066.0000	2,381.0000	15.247	0	0	0
13/06/2005	JN02	2005/08/04	7.50	Put	Option on jNote	7,107.0000	6,192.0000	(12.875)	0	0	0
13/06/2005	JN02	2005/11/03			jNote	7.3690	7.4480	1.072	0.0000	0.0000	0
13/06/2005	JN02	2005/11/03	7.50	Put	Option on jNote	8,649.0000	7,816.0000	(9.631)	0	0	0
13/06/2005	JN02	2005/11/03	7.50	Call	Option on jNote	6,234.0000	6,858.0000	10.010	0	0	0
13/06/2005	JN05	2005/08/04			jNote	7.7830	7.8910	1.388	0.0000	0.0000	0
13/06/2005	JN05	2005/08/04	8.00	Put	Option on jNote	14,573.0000	11,608.0000	(20.346)	0	0	0
13/06/2005	JN05	2005/08/04	8.00	Call	Option on jNote	5,591.0000	7,106.0000	27.097	0	0	0
13/06/2005	JN05	2005/11/03			jNote	7.8650	7.9770	1.424	0.0000	0.0000	0
13/06/2005	JN05	2005/11/03	8.00	Call	Option on jNote	13,181.0000	15,231.0000	15.553	0	0	0
13/06/2005	JN05	2005/11/03	8.00	Put	Option on jNote	18,756.0000	16,180.0000	(13.734)	0	0	0
13/06/2005	JN10	2005/08/04			jNote	8.0350	8.1360	1.257	0.0000	0.0000	0
13/06/2005	JN10	2005/08/04	8.00	Put	Option on jNote	13,754.0000	10,295.0000	(25.149)	0	0	0
13/06/2005	JN10	2005/08/04	8.00	Call	Option on jNote	16,161.0000	19,611.0000	21.348	0	0	0
13/06/2005	JN10	2005/11/03			jNote	8.0800	8.1820	1.262	0.0000	0.0000	0
13/06/2005	JN10	2005/11/03	8.00	Call	Option on jNote	27,887.0000	31,432.0000	12.712	0	0	0
13/06/2005	JN10	2005/11/03	8.00	Put	Option on jNote	22,399.0000	19,003.0000	(15.161)	0	0	0
13/06/2005	JROD	2005/06/30			jRod	6.8440	6.8370	(0.102)	0.0000	0.0000	0
13/06/2005	JROD	2005/07/29			jRod	6.8440	6.8370	(0.102)	0.0000	0.0000	0

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13/06/2005	JROD	2005/08/31			jRod	6.9300	6.9250	(0.072)	0.0000	0.0000	0
13/06/2005	JROD	2005/09/30			jRod	6.9040	6.9010	(0.043)	0.0000	0.0000	0
13/06/2005	JROD	2005/10/31			jRod	6.8800	6.8780	(0.029)	0.0000	0.0000	0
13/06/2005	JROD	2005/11/30			jRod	6.8940	6.8920	(0.029)	0.0000	0.0000	0
13/06/2005	JROD	2005/12/30			jRod	6.8840	6.8830	(0.015)	0.0000	0.0000	0
13/06/2005	JROD	2006/01/31			jRod	6.8790	6.8790	-	0.0000	0.0000	0
13/06/2005	JROD	2006/02/28			jRod	6.9060	6.9070	0.014	0.0000	0.0000	0
13/06/2005	JROD	2006/03/31			jRod	6.9110	6.9130	0.029	0.0000	0.0000	0
13/06/2005	JROD	2006/04/28			jRod	6.9170	6.9210	0.058	0.0000	0.0000	0
13/06/2005	JROD	2006/05/31			jRod	6.9490	6.9550	0.086	0.0000	0.0000	0
13/06/2005	R152	2005/08/04			Bond Future	6.6680	6.7060	0.570	0.0000	0.0000	0
13/06/2005	R152	2005/08/04	7.75	Call	Option on Bond Future	5,966.0000	5,755.0000	(3.537)	0	0	0
13/06/2005	R152	2005/08/04	7.75	Put	Option on Bond Future	2.0000	2.0000	-	0	0	0
13/06/2005	R152	2005/11/03			Bond Future	6.4990	6.5530	0.831	0.0000	0.0000	0
13/06/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	1,390.0000	1,276.0000	(8.201)	0	0	0
13/06/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	605.0000	661.0000	9.256	0	0	0
13/06/2005	R153	2005/08/04			Bond Future	7.6110	7.7140	1.353	0.0000	0.0000	1
13/06/2005	R153	2005/08/04	8.25	Put	Option on Bond Future	1,591.0000	2,153.0000	35.324	0	0	0
13/06/2005	R153	2005/08/04	9.25	Call	Option on Bond Future	74,008.0000	69,188.0000	(6.513)	0	0	0
13/06/2005	R153	2005/08/04	9.25	Put	Option on Bond Future	12.0000	18.0000	50.000	0	0	0
13/06/2005	R153	2005/08/04	7.75	Call	Option on Bond Future	13,914.0000	10,971.0000	(21.151)	0	0	0
13/06/2005	R153	2005/08/04	8.25	Call	Option on Bond Future	31,144.0000	26,880.0000	(13.691)	0	0	0
13/06/2005	R153	2005/08/04	9.00	Put	Option on Bond Future	52.0000	78.0000	50.000	0	0	0

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13/06/2005	R153	2005/08/04	7.75	Put	Option on Bond Future	7,407.0000	9,290.0000	25.422	0	0	0
13/06/2005	R153	2005/08/04	8.75	Put	Option on Bond Future	191.0000	277.0000	45.026	0	0	0
13/06/2005	R153	2005/08/04	9.00	Call	Option on Bond Future	63,139.0000	58,338.0000	(7.604)	0	0	0
13/06/2005	R153	2005/08/04	8.75	Call	Option on Bond Future	52,235.0000	47,495.0000	(9.074)	0	0	0
13/06/2005	R153	2005/11/03			Bond Future	7.6590	7.7680	1.423	0.0000	0.0000	0
13/06/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	18,873.0000	16,267.0000	(13.808)	0	0	0
13/06/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	14,809.0000	17,068.0000	15.254	0	0	0
13/06/2005	R157	2005/08/04			Bond Future	8.0080	8.1300	1.523	0.0000	0.0000	1
13/06/2005	R157	2005/08/04	8.25	Call	Option on Bond Future	32,377.0000	24,613.0000	(23.980)	0	0	0
13/06/2005	R157	2005/08/04	9.00	Put	Option on Bond Future	1,836.0000	2,127.0000	15.850	0	0	500
13/06/2005	R157	2005/08/04	8.25	Put	Option on Bond Future	11,983.0000	14,552.0000	21.439	0	0	200
13/06/2005	R157	2005/08/04	7.75	Put	Option on Bond Future	32,461.0000	38,780.0000	19.466	0	0	0
13/06/2005	R157	2005/08/04	8.75	Put	Option on Bond Future	3,594.0000	4,244.0000	18.086	0	0	400
13/06/2005	R157	2005/08/04	9.00	Call	Option on Bond Future	82,856.0000	72,814.0000	(12.120)	0	0	0
13/06/2005	R157	2005/08/04	7.75	Call	Option on Bond Future	10,252.0000	6,238.0000	(39.153)	0	0	200
13/06/2005	R157	2005/08/04	8.75	Call	Option on Bond Future	64,829.0000	55,146.0000	(14.936)	0	0	0
13/06/2005	R157	2005/08/04	9.25	Put	Option on Bond Future	914.0000	1,024.0000	12.035	0	0	100
13/06/2005	R157	2005/08/04	8.00	Call	Option on Bond Future	19,589.0000	13,587.0000	(30.640)	0	0	0
13/06/2005	R157	2005/08/04	8.00	Put	Option on Bond Future	20,271.0000	24,602.0000	21.365	0	0	0
13/06/2005	R157	2005/08/04	9.25	Call	Option on Bond Future	101,310.0000	91,087.0000	(10.091)	0	0	0
13/06/2005	R157	2005/11/03			Bond Future	8.0520	8.1790	1.577	0.0000	0.0000	0
13/06/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	32,401.0000	37,907.0000	16.993	0	0	0
13/06/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	28,069.0000	23,071.0000	(17.806)	0	0	0
13/06/2005	R186	2005/08/04			Bond Future	7.5780	7.7050	1.676	0.0000	0.0000	0
13/06/2005	R186	2005/08/04	7.25	Call	Option on Bond Future	19,540.0000	13,758.0000	(29.591)	0	0	0
13/06/2005	R186	2005/08/04	7.25	Put	Option on Bond Future	63,042.0000	73,530.0000	16.637	0	0	0
13/06/2005	R186	2005/11/03			Bond Future	7.5940	7.7240	1.712	0.0000	0.0000	0
13/06/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	41,541.0000	34,498.0000	(16.954)	0	0	0
13/06/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	86,820.0000	96,285.0000	10.902	0	0	0
13/06/2005	R194	2005/08/04			Bond Future	7.3270	7.4070	1.092	0.0000	0.0000	0

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13/06/2005	R194	2005/08/04	7.50	Put	Option on Bond Future	3,676.0000	4,327.0000	17.709	0	0	0
13/06/2005	R194	2005/08/04	7.50	Call	Option on Bond Future	7,789.0000	6,535.0000	(16.100)	0	0	0
13/06/2005	R194	2005/11/03			Bond Future	7.3790	7.4660	1.179	0.0000	0.0000	0
13/06/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	7,453.0000	8,290.0000	11.230	0	0	0
13/06/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	10,067.0000	9,023.0000	(10.371)	0	0	0
13/06/2005	R201	2005/08/04			Bond Future	8.0590	8.1860	1.576	0.0000	0.0000	0
13/06/2005	R201	2005/08/04	8.00	Call	Option on Bond Future	12,503.0000	8,698.0000	(30.433)	0	0	0
13/06/2005	R201	2005/08/04	8.00	Put	Option on Bond Future	16,452.0000	21,083.0000	28.149	0	0	0
13/06/2005	R201	2005/11/03			Bond Future	8.1020	8.2340	1.629	0.0000	0.0000	0
13/06/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	27,125.0000	31,858.0000	17.449	0	0	0
13/06/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	20,436.0000	16,595.0000	(18.795)	0	0	0
13/06/2005	R203	2005/08/04			Bond Future	8.0540	8.1810	1.577	0.0000	0.0000	0
13/06/2005	R203	2005/08/04	8.00	Call	Option on Bond Future	15,833.0000	11,225.0000	(29.104)	0	0	0
13/06/2005	R203	2005/08/04	8.00	Put	Option on Bond Future	20,012.0000	25,143.0000	25.640	0	0	0
13/06/2005	R203	2005/11/03			Bond Future	8.0920	8.2220	1.607	0.0000	0.0000	0
13/06/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	32,944.0000	38,131.0000	15.745	0	0	0
13/06/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	25,925.0000	21,306.0000	(17.817)	0	0	0
13/06/2005	R204	2005/08/04			Bond Future	8.0440	8.1700	1.566	0.0000	0.0000	0
13/06/2005	R204	2005/08/04	8.25	Put	Option on Bond Future	12,058.0000	15,586.0000	29.259	0	0	0
13/06/2005	R204	2005/08/04	8.25	Call	Option on Bond Future	28,515.0000	21,932.0000	(23.086)	0	0	0
13/06/2005	R204	2005/11/03			Bond Future	8.0770	8.2070	1.610	0.0000	0.0000	0
13/06/2005	R204	2005/11/03	8.25	Call	Option on Bond Future	38,808.0000	32,799.0000	(15.484)	0	0	0
13/06/2005	R204	2005/11/03	8.25	Put	Option on Bond Future	25,155.0000	29,429.0000	16.991	0	0	0
Grand Total:											1,919