



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for 14/06/2005

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
14/06/2005	GOVI 2005/08/04			jGovi	222.0030	221.8010	(0.091)	0.0000	0.0000	17
14/06/2005	GOVI 2005/08/04	224.00	Put	jGovi	51,397.0000	51,970.0000	1.115	0	0	0
14/06/2005	GOVI 2005/08/04	224.00	Call	jGovi	31,427.0000	29,980.0000	(4.604)	0	0	0
14/06/2005	GOVI 2005/11/03			jGovi	225.8220	225.6180	(0.090)	0.0000	0.0000	0
14/06/2005	GOVI 2005/11/03	228.00	Put	jGovi	50,265.0000	51,159.0000	1.779	0	0	0
14/06/2005	GOVI 2005/11/03	228.00	Call	jGovi	28,485.0000	27,339.0000	(4.023)	0	0	0
14/06/2005	J152 2006/02/28			jSwap	7.0894	7.0941	0.067	0.0000	0.0000	0
14/06/2005	J153 2010/08/31			jSwap	7.9145	7.9326	0.229	0.0000	0.0000	0
14/06/2005	J157 2015/09/15			jSwap	8.1739	8.1874	0.165	0.0000	0.0000	0
14/06/2005	J186 2026/12/21			jSwap	7.8985	7.8866	(0.150)	0.0000	0.0000	0
14/06/2005	J194 2008/02/28			jSwap	7.5173	7.5295	0.162	0.0000	0.0000	0
14/06/2005	J201 2014/12/22			jSwap	8.1474	8.1617	0.175	0.0000	0.0000	0
14/06/2005	J203 2017/09/15			jSwap	8.1566	8.1667	0.124	0.0000	0.0000	0
14/06/2005	J204 2018/12/21			jSwap	8.1143	8.1281	0.170	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
14/06/2005	JBAR	2005/03/16			jBar	6.9540	6.9540	-	0.0000	0.0000	0
14/06/2005	JFRA	2005/08/04			jFra	6.8990	6.9060	0.101	0.0000	0.0000	0
14/06/2005	JFRA	2005/08/04	7.25	Call	Option on jFra	50.0000	49.0000	(2.000)	0	0	0
14/06/2005	JFRA	2005/08/04	7.25	Put	Option on jFra	910.0000	893.0000	(1.868)	0	0	0
14/06/2005	JFRA	2005/11/03			jFra	6.7950	6.8060	0.162	0.0000	0.0000	0
14/06/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	1,409.0000	1,385.0000	(1.703)	0	0	0
14/06/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	293.0000	296.0000	1.024	0	0	0
14/06/2005	JFRA	2006/02/02			jFra	6.9120	6.9190	0.101	0.0000	0.0000	0
14/06/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	802.0000	800.0000	(0.249)	0	0	0
14/06/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,630.0000	1,611.0000	(1.166)	0	0	0
14/06/2005	JFRA	2006/05/04			jFra	7.0990	7.1020	0.042	0.0000	0.0000	0
14/06/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,604.0000	1,605.0000	0.062	0	0	0
14/06/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	1,361.0000	1,355.0000	(0.441)	0	0	0
14/06/2005	JFRA	2006/08/03			jFra	7.3440	7.3410	(0.041)	0.0000	0.0000	0
14/06/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	1,369.0000	1,358.0000	(0.804)	0	0	0
14/06/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	2,211.0000	2,193.0000	(0.814)	0	0	0
14/06/2005	JFRA	2006/11/02			jFra	7.5830	7.5640	(0.251)	0.0000	0.0000	0
14/06/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	1,333.0000	1,335.0000	0.150	0	0	0
14/06/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,759.0000	2,715.0000	(1.595)	0	0	0
14/06/2005	JFRA	2007/02/01			jFra	7.8660	7.8950	0.369	0.0000	0.0000	500
14/06/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,711.0000	1,673.0000	(2.221)	0	0	0
14/06/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	2,606.0000	2,639.0000	1.266	0	0	0
14/06/2005	JFRA	2007/05/03			jFra	7.9880	8.0090	0.263	0.0000	0.0000	0
14/06/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,968.0000	1,928.0000	(2.033)	0	0	0
14/06/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	3,161.0000	3,173.0000	0.380	0	0	0
14/06/2005	JFRA	2007/08/02			jFra	8.1600	8.2110	0.625	0.0000	0.0000	0

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14/06/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	3,837.0000	3,896.0000	1.538	0	0	0
14/06/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	2,223.0000	2,159.0000	(2.879)	0	0	0
14/06/2005	JFRA	2007/11/01			jFra	8.1820	8.2150	0.403	0.0000	0.0000	0
14/06/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	4,322.0000	4,376.0000	1.249	0	0	0
14/06/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	2,529.0000	2,498.0000	(1.226)	0	0	0
14/06/2005	JN02	2005/08/04			jNote	7.2930	7.3000	0.096	0.0000	0.0000	0
14/06/2005	JN02	2005/08/04	7.50	Put	Option on jNote	6,192.0000	6,058.0000	(2.164)	0	0	0
14/06/2005	JN02	2005/08/04	7.50	Call	Option on jNote	2,381.0000	2,375.0000	(0.252)	0	0	0
14/06/2005	JN02	2005/11/03			jNote	7.4480	7.4600	0.161	0.0000	0.0000	0
14/06/2005	JN02	2005/11/03	7.50	Call	Option on jNote	6,858.0000	6,911.0000	0.773	0	0	0
14/06/2005	JN02	2005/11/03	7.50	Put	Option on jNote	7,816.0000	7,648.0000	(2.149)	0	0	0
14/06/2005	JN05	2005/08/04			jNote	7.8910	7.9110	0.253	0.0000	0.0000	0
14/06/2005	JN05	2005/08/04	8.00	Call	Option on jNote	7,106.0000	7,325.0000	3.082	0	0	0
14/06/2005	JN05	2005/08/04	8.00	Put	Option on jNote	11,608.0000	11,000.0000	(5.238)	0	0	0
14/06/2005	JN05	2005/11/03			jNote	7.9770	7.9970	0.251	0.0000	0.0000	0
14/06/2005	JN05	2005/11/03	8.00	Put	Option on jNote	16,180.0000	15,632.0000	(3.387)	0	0	0
14/06/2005	JN05	2005/11/03	8.00	Call	Option on jNote	15,231.0000	15,507.0000	1.812	0	0	0
14/06/2005	JN10	2005/08/04			jNote	8.1360	8.1510	0.184	0.0000	0.0000	0
14/06/2005	JN10	2005/08/04	8.00	Call	Option on jNote	19,611.0000	20,019.0000	2.080	0	0	0
14/06/2005	JN10	2005/08/04	8.00	Put	Option on jNote	10,295.0000	9,683.0000	(5.945)	0	0	0
14/06/2005	JN10	2005/11/03			jNote	8.1820	8.1960	0.171	0.0000	0.0000	0
14/06/2005	JN10	2005/11/03	8.00	Put	Option on jNote	19,003.0000	18,387.0000	(3.242)	0	0	0
14/06/2005	JN10	2005/11/03	8.00	Call	Option on jNote	31,432.0000	31,761.0000	1.047	0	0	0
14/06/2005	JROD	2005/06/30			jRod	6.8370	6.8350	(0.029)	0.0000	0.0000	0
14/06/2005	JROD	2005/07/29			jRod	6.8370	6.8340	(0.044)	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
14/06/2005	JROD	2005/08/31			jRod	6.9250	6.9230	(0.029)	0.0000	0.0000	0
14/06/2005	JROD	2005/09/30			jRod	6.9010	6.9010	-	0.0000	0.0000	0
14/06/2005	JROD	2005/10/31			jRod	6.8780	6.8780	-	0.0000	0.0000	0
14/06/2005	JROD	2005/11/30			jRod	6.8920	6.8920	-	0.0000	0.0000	0
14/06/2005	JROD	2005/12/30			jRod	6.8830	6.8830	-	0.0000	0.0000	0
14/06/2005	JROD	2006/01/31			jRod	6.8790	6.8780	(0.015)	0.0000	0.0000	0
14/06/2005	JROD	2006/02/28			jRod	6.9070	6.9060	(0.014)	0.0000	0.0000	0
14/06/2005	JROD	2006/03/31			jRod	6.9130	6.9120	(0.014)	0.0000	0.0000	0
14/06/2005	JROD	2006/04/28			jRod	6.9210	6.9200	(0.014)	0.0000	0.0000	0
14/06/2005	JROD	2006/05/31			jRod	6.9550	6.9530	(0.029)	0.0000	0.0000	0
14/06/2005	R152	2005/08/04			Bond Future	6.7060	6.7170	0.164	0.0000	0.0000	0
14/06/2005	R152	2005/08/04	7.75	Call	Option on Bond Future	5,755.0000	5,694.0000	(1.060)	0	0	0
14/06/2005	R152	2005/08/04	7.75	Put	Option on Bond Future	2.0000	2.0000	-	0	0	0
14/06/2005	R152	2005/11/03			Bond Future	6.5530	6.5710	0.275	0.0000	0.0000	0
14/06/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	1,276.0000	1,234.0000	(3.292)	0	0	0
14/06/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	661.0000	675.0000	2.118	0	0	0
14/06/2005	R153	2005/08/04			Bond Future	7.7140	7.7340	0.259	0.0000	0.0000	1
14/06/2005	R153	2005/08/04	7.75	Put	Option on Bond Future	9,290.0000	9,592.0000	3.251	0	0	0
14/06/2005	R153	2005/08/04	7.75	Call	Option on Bond Future	10,971.0000	10,339.0000	(5.761)	0	0	0
14/06/2005	R153	2005/08/04	9.00	Put	Option on Bond Future	78.0000	77.0000	(1.282)	0	0	0
14/06/2005	R153	2005/08/04	9.00	Call	Option on Bond Future	58,338.0000	57,403.0000	(1.603)	0	0	0
14/06/2005	R153	2005/08/04	8.75	Put	Option on Bond Future	277.0000	280.0000	1.083	0	0	0
14/06/2005	R153	2005/08/04	8.25	Put	Option on Bond Future	2,153.0000	2,217.0000	2.973	0	0	0

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14/06/2005	R153	2005/08/04	8.25	Call	Option on Bond Future	26,880.0000	26,009.0000	(3.240)	0	0	0
14/06/2005	R153	2005/08/04	8.75	Call	Option on Bond Future	47,495.0000	46,564.0000	(1.960)	0	0	0
14/06/2005	R153	2005/08/04	9.25	Put	Option on Bond Future	18.0000	18.0000	-	0	0	0
14/06/2005	R153	2005/08/04	9.25	Call	Option on Bond Future	69,188.0000	68,253.0000	(1.351)	0	0	0
14/06/2005	R153	2005/11/03			Bond Future	7.7680	7.7880	0.257	0.0000	0.0000	0
14/06/2005	R153	2005/11/03	8.00	Put	Option on Bond Future	0.0000	12,207.0000	100.000	0	0	0
14/06/2005	R153	2005/11/03	8.50	Call	Option on Bond Future	0.0000	36,421.0000	100.000	0	0	0
14/06/2005	R153	2005/11/03	8.00	Call	Option on Bond Future	0.0000	21,593.0000	100.000	0	0	0
14/06/2005	R153	2005/11/03	8.50	Put	Option on Bond Future	0.0000	5,266.0000	100.000	0	0	0
14/06/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	16,267.0000	15,719.0000	(3.369)	0	0	0
14/06/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	17,068.0000	17,411.0000	2.010	0	0	0
14/06/2005	R157	2005/08/04			Bond Future	8.1300	8.1440	0.172	0.0000	0.0000	1
14/06/2005	R157	2005/08/04	9.25	Put	Option on Bond Future	1,024.0000	1,031.0000	0.684	0	0	100
14/06/2005	R157	2005/08/04	8.00	Call	Option on Bond Future	13,587.0000	12,954.0000	(4.659)	0	0	0
14/06/2005	R157	2005/08/04	7.75	Call	Option on Bond Future	6,238.0000	5,860.0000	(6.060)	0	0	200
14/06/2005	R157	2005/08/04	9.25	Call	Option on Bond Future	91,087.0000	89,915.0000	(1.287)	0	0	0
14/06/2005	R157	2005/08/04	8.00	Put	Option on Bond Future	24,602.0000	25,148.0000	2.219	0	0	0
14/06/2005	R157	2005/08/04	7.75	Put	Option on Bond Future	38,780.0000	39,581.0000	2.065	0	0	0
14/06/2005	R157	2005/08/04	8.75	Put	Option on Bond Future	4,244.0000	4,321.0000	1.814	0	0	400
14/06/2005	R157	2005/08/04	8.75	Call	Option on Bond Future	55,146.0000	54,044.0000	(1.998)	0	0	0
14/06/2005	R157	2005/08/04	9.00	Call	Option on Bond Future	72,814.0000	71,663.0000	(1.581)	0	0	0
14/06/2005	R157	2005/08/04	9.00	Put	Option on Bond Future	2,127.0000	2,155.0000	1.316	0	0	500
14/06/2005	R157	2005/08/04	8.25	Call	Option on Bond Future	24,613.0000	23,742.0000	(3.539)	0	0	0
14/06/2005	R157	2005/08/04	8.25	Put	Option on Bond Future	14,552.0000	14,860.0000	2.117	0	0	200
14/06/2005	R157	2005/11/03			Bond Future	8.1790	8.1930	0.171	0.0000	0.0000	0
14/06/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	23,071.0000	22,344.0000	(3.151)	0	0	0
14/06/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	37,907.0000	38,331.0000	1.119	0	0	0
14/06/2005	R186	2005/08/04			Bond Future	7.7050	7.7300	0.324	0.0000	0.0000	0
14/06/2005	R186	2005/08/04	7.25	Put	Option on Bond Future	73,530.0000	75,431.0000	2.585	0	0	0
14/06/2005	R186	2005/08/04	7.25	Call	Option on Bond Future	13,758.0000	12,494.0000	(9.187)	0	0	0
14/06/2005	R186	2005/11/03			Bond Future	7.7240	7.7490	0.324	0.0000	0.0000	0

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14/06/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	96,285.0000	97,764.0000	1.536	0	0	0
14/06/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	34,498.0000	32,840.0000	(4.806)	0	0	0
14/06/2005	R194	2005/08/04			Bond Future	7.4070	7.4210	0.189	0.0000	0.0000	0
14/06/2005	R194	2005/08/04	7.50	Put	Option on Bond Future	4,327.0000	4,395.0000	1.572	0	0	0
14/06/2005	R194	2005/08/04	7.50	Call	Option on Bond Future	6,535.0000	6,271.0000	(4.040)	0	0	0
14/06/2005	R194	2005/11/03			Bond Future	7.4660	7.4820	0.214	0.0000	0.0000	0
14/06/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	9,023.0000	8,773.0000	(2.771)	0	0	0
14/06/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	8,290.0000	8,384.0000	1.134	0	0	0
14/06/2005	R201	2005/08/04			Bond Future	8.1860	8.1890	0.037	0.0000	0.0000	0
14/06/2005	R201	2005/08/04	8.00	Put	Option on Bond Future	21,083.0000	21,001.0000	(0.389)	0	0	0
14/06/2005	R201	2005/08/04	8.00	Call	Option on Bond Future	8,698.0000	8,419.0000	(3.208)	0	0	0
14/06/2005	R201	2005/11/03			Bond Future	8.2340	8.2370	0.036	0.0000	0.0000	0
14/06/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	16,595.0000	16,321.0000	(1.651)	0	0	0
14/06/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	31,858.0000	31,778.0000	(0.251)	0	0	0
14/06/2005	R203	2005/08/04			Bond Future	8.1810	8.1950	0.171	0.0000	0.0000	0
14/06/2005	R203	2005/08/04	8.00	Put	Option on Bond Future	25,143.0000	25,554.0000	1.635	0	0	0
14/06/2005	R203	2005/08/04	8.00	Call	Option on Bond Future	11,225.0000	10,571.0000	(5.826)	0	0	0
14/06/2005	R203	2005/11/03			Bond Future	8.2220	8.2370	0.182	0.0000	0.0000	0
14/06/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	21,306.0000	20,582.0000	(3.398)	0	0	0
14/06/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	38,131.0000	38,530.0000	1.046	0	0	0
14/06/2005	R204	2005/08/04			Bond Future	8.1700	8.1790	0.110	0.0000	0.0000	0
14/06/2005	R204	2005/08/04	8.25	Put	Option on Bond Future	15,586.0000	15,602.0000	0.103	0	0	0
14/06/2005	R204	2005/08/04	8.25	Call	Option on Bond Future	21,932.0000	21,231.0000	(3.196)	0	0	0
14/06/2005	R204	2005/11/03			Bond Future	8.2070	8.2160	0.110	0.0000	0.0000	0
14/06/2005	R204	2005/11/03	8.25	Put	Option on Bond Future	29,429.0000	29,461.0000	0.109	0	0	0
14/06/2005	R204	2005/11/03	8.25	Call	Option on Bond Future	32,799.0000	32,124.0000	(2.058)	0	0	0

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<b>Grand Total:</b>										<b>1,919</b>
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