



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for 15/09/2005

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
15/09/2005	GOVI 2005/11/03			jGovi	225.9000	225.1600	(0.328)	0.0000	0.0000	463
15/09/2005	GOVI 2005/11/03	228.00	Call	jGovi	12,954.0000	10,317.0000	(20.357)	0	0	0
15/09/2005	GOVI 2005/11/03	228.00	Put	jGovi	33,954.0000	38,717.0000	14.028	0	0	0
15/09/2005	GOVI 2006/02/02			jGovi	229.9170	229.1590	(0.330)	0.0000	0.0000	0
15/09/2005	GOVI 2006/02/02	230.00	Put	jGovi	28,926.0000	32,764.0000	13.268	0	0	0
15/09/2005	GOVI 2006/02/02	230.00	Call	jGovi	28,096.0000	24,354.0000	(13.319)	0	0	0
15/09/2005	GOVI 2006/05/04			jGovi	0.0000	233.3410	100.000	0.0000	0.0000	0
15/09/2005	GOVI 2006/05/04	230.00	Call	jGovi	0.0000	55,855.0000	100.000	0	0	0
15/09/2005	GOVI 2006/05/04	230.00	Put	jGovi	0.0000	22,445.0000	100.000	0	0	0
15/09/2005	GOVI 2006/08/03			jGovi	0.0000	237.6480	100.000	0.0000	0.0000	0
15/09/2005	GOVI 2006/08/03	230.00	Put	jGovi	0.0000	15,777.0000	100.000	0	0	0
15/09/2005	GOVI 2006/08/03	230.00	Call	jGovi	0.0000	92,257.0000	100.000	0	0	0
15/09/2005	GOVI 2006/11/02			jGovi	0.0000	242.0890	100.000	0.0000	0.0000	0
15/09/2005	GOVI 2006/11/02	230.00	Put	jGovi	0.0000	11,208.0000	100.000	0	0	0
15/09/2005	GOVI 2006/11/02	230.00	Call	jGovi	0.0000	132,098.0000	100.000	0	0	0
15/09/2005	J152 2006/02/28			jSwap	18.2390	18.2410	0.011	0.0000	0.0000	0
15/09/2005	J153 2010/08/31			jSwap	9.0910	9.1670	0.836	0.0000	0.0000	0
15/09/2005	J157 2015/09/15			jSwap	8.0650	8.9650	11.159	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
15/09/2005	J186	2026/12/21			jSwap	7.7320	7.7910	0.763	0.0000	0.0000	0
15/09/2005	J194	2008/02/28			jSwap	9.8540	9.9240	0.710	0.0000	0.0000	0
15/09/2005	J201	2014/12/22			jSwap	8.0470	8.1030	0.696	0.0000	0.0000	0
15/09/2005	J203	2017/09/15			jSwap	8.0260	8.8360	10.092	0.0000	0.0000	0
15/09/2005	J204	2018/12/21			jSwap	8.0440	8.1010	0.709	0.0000	0.0000	0
15/09/2005	J207	2020/01/15			jSwap	8.6660	8.7280	0.715	0.0000	0.0000	0
15/09/2005	JBAR	2005/03/16			jBar	6.9860	6.9790	(0.100)	0.0000	0.0000	0
15/09/2005	JFRA	2005/11/03			jFra	6.9730	6.9870	0.201	0.0000	0.0000	0
15/09/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	147.0000	152.0000	3.401	0	0	0
15/09/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	826.0000	797.0000	(3.511)	0	0	0
15/09/2005	JFRA	2006/02/02			jFra	6.8790	6.9360	0.829	0.0000	0.0000	0
15/09/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	481.0000	527.0000	9.563	0	0	0
15/09/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,391.0000	1,297.0000	(6.758)	0	0	0
15/09/2005	JFRA	2006/05/04			jFra	6.9660	7.0530	1.249	0.0000	0.0000	0
15/09/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,161.0000	1,266.0000	9.044	0	0	0
15/09/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	1,244.0000	1,136.0000	(8.682)	0	0	0
15/09/2005	JFRA	2006/08/03			jFra	7.1180	7.2100	1.292	0.0000	0.0000	0
15/09/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	1,342.0000	1,237.0000	(7.824)	0	0	0
15/09/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	1,631.0000	1,751.0000	7.357	0	0	0
15/09/2005	JFRA	2006/11/02			jFra	7.3490	7.4210	0.980	0.0000	0.0000	0
15/09/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	1,314.0000	1,239.0000	(5.708)	0	0	0
15/09/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,168.0000	2,270.0000	4.705	0	0	0

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15/09/2005	JFRA	2007/02/01			jFra	7.5060	7.5890	1.106	0.0000	0.0000	500
15/09/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	1,880.0000	1,981.0000	5.372	0	0	0
15/09/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,865.0000	1,763.0000	(5.469)	0	0	0
15/09/2005	JFRA	2007/05/03			jFra	7.8540	7.9090	0.700	0.0000	0.0000	0
15/09/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,770.0000	1,710.0000	(3.390)	0	0	0
15/09/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	2,636.0000	2,710.0000	2.807	0	0	0
15/09/2005	JFRA	2007/08/02			jFra	7.9410	7.9910	0.630	0.0000	0.0000	0
15/09/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	2,100.0000	2,046.0000	(2.571)	0	0	0
15/09/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	3,178.0000	3,246.0000	2.140	0	0	0
15/09/2005	JFRA	2007/11/01			jFra	8.0210	8.0420	0.262	0.0000	0.0000	0
15/09/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	3,755.0000	3,784.0000	0.772	0	0	0
15/09/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	2,385.0000	2,360.0000	(1.048)	0	0	0
15/09/2005	JN02	2005/11/03			jNote	7.3080	7.3710	0.862	0.0000	0.0000	0
15/09/2005	JN02	2005/11/03	7.50	Call	Option on jNote	2,591.0000	3,002.0000	15.863	0	0	0
15/09/2005	JN02	2005/11/03	7.50	Put	Option on jNote	6,134.0000	5,374.0000	(12.390)	0	0	0
15/09/2005	JN02	2006/02/02			jNote	7.4420	7.5060	0.860	0.0000	0.0000	0
15/09/2005	JN02	2006/02/02	7.25	Call	Option on jNote	14,237.0000	14,849.0000	4.299	0	0	0
15/09/2005	JN02	2006/02/02	7.25	Put	Option on jNote	10,676.0000	10,090.0000	(5.489)	0	0	0
15/09/2005	JN05	2005/11/03			jNote	7.8740	7.9370	0.800	0.0000	0.0000	0
15/09/2005	JN05	2005/11/03	8.00	Call	Option on jNote	6,517.0000	7,538.0000	15.667	0	0	0
15/09/2005	JN05	2005/11/03	8.00	Put	Option on jNote	11,722.0000	10,138.0000	(13.513)	0	0	0
15/09/2005	JN05	2006/02/02			jNote	7.9580	8.0230	0.817	0.0000	0.0000	0
15/09/2005	JN05	2006/02/02	7.75	Call	Option on jNote	17,098.0000	18,706.0000	9.405	0	0	0
15/09/2005	JN05	2006/02/02	7.75	Put	Option on jNote	8,530.0000	7,477.0000	(12.345)	0	0	0
15/09/2005	JN10	2005/11/03			jNote	8.0880	8.1350	0.581	0.0000	0.0000	0
15/09/2005	JN10	2005/11/03	8.00	Call	Option on jNote	17,310.0000	19,025.0000	9.908	0	0	0
15/09/2005	JN10	2005/11/03	8.00	Put	Option on jNote	11,275.0000	9,790.0000	(13.171)	0	0	0

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15/09/2005	JN10	2006/02/02			jNote	8.1280	8.1740	0.566	0.0000	0.0000	0
15/09/2005	JN10	2006/02/02	8.00	Put	Option on jNote	8,457.0000	7,247.0000	(14.308)	0	0	0
15/09/2005	JN10	2006/02/02	8.00	Call	Option on jNote	17,210.0000	19,116.0000	11.075	0	0	0
15/09/2005	JROD	2005/09/30			jRod	6.6780	6.6740	(0.060)	0.0000	0.0000	0
15/09/2005	JROD	2005/10/31			jRod	6.7680	6.7600	(0.118)	0.0000	0.0000	0
15/09/2005	JROD	2005/11/30			jRod	6.8650	6.8550	(0.146)	0.0000	0.0000	0
15/09/2005	JROD	2005/12/30			jRod	6.8480	6.8430	(0.073)	0.0000	0.0000	0
15/09/2005	JROD	2006/01/31			jRod	6.9020	6.8990	(0.043)	0.0000	0.0000	0
15/09/2005	JROD	2006/02/28			jRod	6.9600	6.9570	(0.043)	0.0000	0.0000	0
15/09/2005	JROD	2006/03/31			jRod	6.9250	6.9240	(0.014)	0.0000	0.0000	0
15/09/2005	JROD	2006/04/28			jRod	6.9650	6.9640	(0.014)	0.0000	0.0000	0
15/09/2005	JROD	2006/05/31			jRod	7.0120	7.0110	(0.014)	0.0000	0.0000	0
15/09/2005	JROD	2006/06/30			jRod	6.9730	6.9730	-	0.0000	0.0000	0
15/09/2005	JROD	2006/07/31			jRod	7.0070	7.0070	-	0.0000	0.0000	0
15/09/2005	JROD	2006/08/31			jRod	7.0460	7.0450	(0.014)	0.0000	0.0000	0
15/09/2005	R152	2005/11/03			Bond Future	7.1800	7.1750	(0.070)	0.0000	0.0000	0
15/09/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	1,443.0000	1,427.0000	(1.109)	0	0	0
15/09/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	103.0000	102.0000	(0.971)	0	0	0
15/09/2005	R153	2005/11/03			Bond Future	7.7950	7.9030	1.386	0.0000	0.0000	263
15/09/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	9,582.0000	12,269.0000	28.042	0	0	0
15/09/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	7,578.0000	5,474.0000	(27.765)	0	0	0

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15/09/2005	R153	2005/11/03	8.00	Put	Option on Bond Future	5,141.0000	6,872.0000	33.670	0	0	0
15/09/2005	R153	2005/11/03	8.50	Call	Option on Bond Future	32,060.0000	27,792.0000	(13.313)	0	0	0
15/09/2005	R153	2005/11/03	9.00	Call	Option on Bond Future	52,358.0000	47,687.0000	(8.921)	0	0	0
15/09/2005	R153	2005/11/03	8.00	Call	Option on Bond Future	14,215.0000	11,155.0000	(21.527)	0	0	0
15/09/2005	R153	2005/11/03	9.00	Put	Option on Bond Future	247.0000	368.0000	48.988	0	0	5
15/09/2005	R153	2005/11/03	8.50	Put	Option on Bond Future	1,216.0000	1,740.0000	43.092	0	0	0
15/09/2005	R153	2006/02/02			Bond Future	7.8580	7.9410	1.056	0.0000	0.0000	0
15/09/2005	R153	2006/02/02	7.50	Put	Option on Bond Future	22,951.0000	25,285.0000	10.169	0	0	0
15/09/2005	R153	2006/02/02	7.50	Call	Option on Bond Future	7,726.0000	6,565.0000	(15.027)	0	0	0
15/09/2005	R157	2005/11/03			Bond Future	8.1150	8.1760	0.752	0.0000	0.0000	3
15/09/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	21,582.0000	24,498.0000	13.511	0	0	0
15/09/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	12,025.0000	9,909.0000	(17.597)	0	0	0
15/09/2005	R157	2006/02/02			Bond Future	8.1560	8.2200	0.785	0.0000	0.0000	0
15/09/2005	R157	2006/02/02	8.00	Put	Option on Bond Future	35,298.0000	38,160.0000	8.108	0	0	0
15/09/2005	R157	2006/02/02	7.75	Put	Option on Bond Future	47,361.0000	50,832.0000	7.329	0	0	0
15/09/2005	R157	2006/02/02	8.00	Call	Option on Bond Future	22,627.0000	20,338.0000	(10.116)	0	0	0
15/09/2005	R157	2006/02/02	7.75	Call	Option on Bond Future	14,047.0000	12,366.0000	(11.967)	0	0	0
15/09/2005	R186	2005/11/03			Bond Future	7.7950	7.8560	0.783	0.0000	0.0000	0
15/09/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	73,482.0000	80,225.0000	9.176	0	0	0
15/09/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	2,814.0000	2,002.0000	(28.856)	0	0	0
15/09/2005	R186	2006/02/02			Bond Future	7.8100	7.8730	0.807	0.0000	0.0000	0
15/09/2005	R186	2006/02/02	7.50	Put	Option on Bond Future	63,375.0000	68,262.0000	7.711	0	0	0
15/09/2005	R186	2006/02/02	7.50	Call	Option on Bond Future	24,229.0000	21,379.0000	(11.763)	0	0	0
15/09/2005	R194	2005/11/03			Bond Future	7.5040	7.5780	0.986	0.0000	0.0000	0
15/09/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	4,012.0000	4,824.0000	20.239	0	0	0
15/09/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	3,926.0000	3,143.0000	(19.944)	0	0	0
15/09/2005	R194	2006/02/02			Bond Future	7.5530	7.6380	1.125	0.0000	0.0000	0
15/09/2005	R194	2006/02/02	7.25	Put	Option on Bond Future	9,476.0000	10,550.0000	11.334	0	0	0
15/09/2005	R194	2006/02/02	7.25	Call	Option on Bond Future	3,606.0000	3,041.0000	(15.668)	0	0	0

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15/09/2005	R201	2005/11/03			Bond Future	8.1080	8.1690	0.752	0.0000	0.0000	0
15/09/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	16,504.0000	18,795.0000	13.881	0	0	0
15/09/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	9,424.0000	7,743.0000	(17.837)	0	0	0
15/09/2005	R201	2006/02/02			Bond Future	8.1440	8.2080	0.786	0.0000	0.0000	0
15/09/2005	R201	2006/02/02	7.75	Put	Option on Bond Future	36,628.0000	39,362.0000	7.464	0	0	0
15/09/2005	R201	2006/02/02	7.75	Call	Option on Bond Future	11,082.0000	9,741.0000	(12.101)	0	0	0
15/09/2005	R203	2005/11/03			Bond Future	8.1000	8.1610	0.753	0.0000	0.0000	0
15/09/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	20,470.0000	23,026.0000	12.487	0	0	0
15/09/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	12,844.0000	10,786.0000	(16.023)	0	0	0
15/09/2005	R203	2006/02/02			Bond Future	8.1320	8.1950	0.775	0.0000	0.0000	0
15/09/2005	R203	2006/02/02	8.00	Put	Option on Bond Future	33,252.0000	35,762.0000	7.548	0	0	0
15/09/2005	R203	2006/02/02	8.00	Call	Option on Bond Future	23,335.0000	21,157.0000	(9.334)	0	0	0
15/09/2005	R204	2005/11/03			Bond Future	8.0980	8.1580	0.741	0.0000	0.0000	0
15/09/2005	R204	2005/11/03	8.25	Put	Option on Bond Future	12,259.0000	14,012.0000	14.300	0	0	0
15/09/2005	R204	2005/11/03	8.25	Call	Option on Bond Future	24,241.0000	21,240.0000	(12.380)	0	0	0
15/09/2005	R204	2006/02/02			Bond Future	8.1250	8.1880	0.775	0.0000	0.0000	0
15/09/2005	R204	2006/02/02	8.00	Put	Option on Bond Future	34,432.0000	37,051.0000	7.606	0	0	0
15/09/2005	R204	2006/02/02	8.00	Call	Option on Bond Future	24,566.0000	22,262.0000	(9.379)	0	0	0
15/09/2005	R207	2005/11/03			Bond Future	8.0790	8.1400	0.755	0.0000	0.0000	0
15/09/2005	R207	2005/11/03	8.00	Call	Option on Bond Future	4,350.0000	2,772.0000	(36.276)	0	0	0
15/09/2005	R207	2005/11/03	8.00	Put	Option on Bond Future	10,662.0000	13,918.0000	30.538	0	0	0
15/09/2005	R207	2006/02/02			Bond Future	8.1030	8.1670	0.790	0.0000	0.0000	0
15/09/2005	R207	2006/02/02	8.00	Put	Option on Bond Future	16,153.0000	19,306.0000	19.520	0	0	0
15/09/2005	R207	2006/02/02	8.00	Call	Option on Bond Future	8,009.0000	6,152.0000	(23.186)	0	0	0

**Grand Total:** **1,234**