



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 18/05/2005

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
18/05/2005	GOVI 2005/08/04			jGovi	217.9880	219.0400	0.483	0.0000	0.0000	17
18/05/2005	GOVI 2005/08/04	224.00	Call	jGovi	26,095.0000	29,208.0000	11.929	0	0	0
18/05/2005	GOVI 2005/08/04	224.00	Put	jGovi	86,215.0000	78,808.0000	(8.591)	0	0	0
18/05/2005	GOVI 2005/11/03			jGovi	221.7040	222.7790	0.485	0.0000	0.0000	0
18/05/2005	GOVI 2005/11/03	228.00	Call	jGovi	17,067.0000	20,113.0000	17.847	0	0	0
18/05/2005	GOVI 2005/11/03	228.00	Put	jGovi	80,027.0000	72,323.0000	(9.627)	0	0	0
18/05/2005	J152 2006/02/28			jSwap	7.1154	7.1001	(0.215)	0.0000	0.0000	0
18/05/2005	J153 2010/08/31			jSwap	8.3518	8.2611	(1.086)	0.0000	0.0000	0
18/05/2005	J157 2015/09/15			jSwap	8.6722	8.5519	(1.387)	0.0000	0.0000	0
18/05/2005	J186 2026/12/21			jSwap	8.3002	8.1810	(1.437)	0.0000	0.0000	0
18/05/2005	J194 2008/02/28			jSwap	7.7792	7.6906	(1.140)	0.0000	0.0000	0
18/05/2005	J201 2014/12/22			jSwap	8.6210	8.5147	(1.233)	0.0000	0.0000	0
18/05/2005	J203 2017/09/15			jSwap	8.6403	8.5102	(1.505)	0.0000	0.0000	0
18/05/2005	J204 2018/12/21			jSwap	8.5738	8.4515	(1.427)	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
18/05/2005	JBAR	2005/03/16			jBar	6.9430	6.9430	-	0.0000	0.0000	0
18/05/2005	JFRA	2005/08/04			jFra	6.8710	6.8590	(0.175)	0.0000	0.0000	1,000
18/05/2005	JFRA	2005/08/04	7.25	Put	Option on jFra	1,053.0000	1,070.0000	1.614	0	0	0
18/05/2005	JFRA	2005/08/04	7.25	Call	Option on jFra	124.0000	112.0000	(9.677)	0	0	0
18/05/2005	JFRA	2005/11/03			jFra	6.8530	6.8230	(0.438)	0.0000	0.0000	1,000
18/05/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	1,453.0000	1,489.0000	2.478	0	0	0
18/05/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	480.0000	442.0000	(7.917)	0	0	0
18/05/2005	JFRA	2006/02/02			jFra	7.1010	7.0200	(1.141)	0.0000	0.0000	0
18/05/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	1,172.0000	1,058.0000	(9.727)	0	0	0
18/05/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,537.0000	1,621.0000	5.465	0	0	0
18/05/2005	JFRA	2006/05/04			jFra	7.3640	7.2960	(0.923)	0.0000	0.0000	0
18/05/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	2,125.0000	2,003.0000	(5.741)	0	0	0
18/05/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	1,234.0000	1,279.0000	3.647	0	0	0
18/05/2005	JFRA	2006/08/03			jFra	7.6560	7.5640	(1.202)	0.0000	0.0000	0
18/05/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	1,193.0000	1,243.0000	4.191	0	0	0
18/05/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	2,798.0000	2,623.0000	(6.254)	0	0	0
18/05/2005	JFRA	2006/11/02			jFra	7.9500	7.8400	(1.384)	0.0000	0.0000	750
18/05/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	1,115.0000	1,173.0000	5.202	0	0	0
18/05/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	3,437.0000	3,227.0000	(6.110)	0	0	0
18/05/2005	JFRA	2007/02/01			jFra	8.2000	8.1000	(1.220)	0.0000	0.0000	250
18/05/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,501.0000	1,559.0000	3.864	0	0	0
18/05/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	3,211.0000	3,025.0000	(5.793)	0	0	0
18/05/2005	JFRA	2007/05/03			jFra	8.4940	8.2970	(2.319)	0.0000	0.0000	0
18/05/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	4,054.0000	3,720.0000	(8.239)	0	0	0
18/05/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,628.0000	1,773.0000	8.907	0	0	0
18/05/2005	JFRA	2007/08/02			jFra	8.6740	8.4740	(2.306)	0.0000	0.0000	0

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18/05/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	4,772.0000	4,413.0000	(7.523)	0	0	0
18/05/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	1,907.0000	2,035.0000	6.712	0	0	0
18/05/2005	JFRA	2007/11/01			jFra	8.8150	8.6230	(2.178)	0.0000	0.0000	0
18/05/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	5,438.0000	5,066.0000	(6.841)	0	0	0
18/05/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	1,989.0000	2,119.0000	6.536	0	0	0
18/05/2005	JN02	2005/08/04			jNote	7.5360	7.4530	(1.101)	0.0000	0.0000	0
18/05/2005	JN02	2005/08/04	7.50	Call	Option on jNote	5,600.0000	4,720.0000	(15.714)	0	0	0
18/05/2005	JN02	2005/08/04	7.50	Put	Option on jNote	4,930.0000	5,595.0000	13.489	0	0	0
18/05/2005	JN02	2005/11/03			jNote	7.7590	7.6520	(1.379)	0.0000	0.0000	0
18/05/2005	JN02	2005/11/03	7.50	Put	Option on jNote	6,203.0000	6,892.0000	11.108	0	0	0
18/05/2005	JN02	2005/11/03	7.50	Call	Option on jNote	10,962.0000	9,687.0000	(11.631)	0	0	0
18/05/2005	JN05	2005/08/04			jNote	8.3600	8.2620	(1.172)	0.0000	0.0000	0
18/05/2005	JN05	2005/08/04	8.00	Call	Option on jNote	20,266.0000	17,402.0000	(14.132)	0	0	0
18/05/2005	JN05	2005/08/04	8.00	Put	Option on jNote	5,536.0000	6,656.0000	20.231	0	0	0
18/05/2005	JN05	2005/11/03			jNote	8.4850	8.3810	(1.226)	0.0000	0.0000	0
18/05/2005	JN05	2005/11/03	8.00	Call	Option on jNote	28,809.0000	25,820.0000	(10.375)	0	0	0
18/05/2005	JN05	2005/11/03	8.00	Put	Option on jNote	9,042.0000	10,252.0000	13.382	0	0	0
18/05/2005	JN10	2005/08/04			jNote	8.6520	8.5290	(1.422)	0.0000	0.0000	0
18/05/2005	JN10	2005/08/04	8.00	Call	Option on jNote	47,326.0000	40,603.0000	(14.206)	0	0	0
18/05/2005	JN10	2005/08/04	8.00	Put	Option on jNote	3,580.0000	4,949.0000	38.240	0	0	0
18/05/2005	JN10	2005/11/03			jNote	8.7200	8.5880	(1.514)	0.0000	0.0000	0
18/05/2005	JN10	2005/11/03	8.00	Put	Option on jNote	8,839.0000	10,908.0000	23.408	0	0	0
18/05/2005	JN10	2005/11/03	8.00	Call	Option on jNote	56,929.0000	50,372.0000	(11.518)	0	0	0
18/05/2005	JROD	2005/05/31			jRod	6.9950	6.9940	(0.014)	0.0000	0.0000	0
18/05/2005	JROD	2005/06/30			jRod	6.9000	6.8970	(0.043)	0.0000	0.0000	0

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18/05/2005	JROD	2005/07/29			jRod	6.9000	6.8960	(0.058)	0.0000	0.0000	0
18/05/2005	JROD	2005/08/31			jRod	6.9780	6.9780	-	0.0000	0.0000	0
18/05/2005	JROD	2005/09/30			jRod	6.9170	6.9220	0.072	0.0000	0.0000	0
18/05/2005	JROD	2005/10/31			jRod	6.8960	6.9070	0.160	0.0000	0.0000	0
18/05/2005	JROD	2005/11/30			jRod	6.9420	6.9550	0.187	0.0000	0.0000	0
18/05/2005	JROD	2005/12/30			jRod	6.9040	6.9240	0.290	0.0000	0.0000	0
18/05/2005	JROD	2006/01/31			jRod	6.9020	6.9290	0.391	0.0000	0.0000	0
18/05/2005	JROD	2006/02/28			jRod	6.9450	6.9710	0.374	0.0000	0.0000	0
18/05/2005	JROD	2006/03/31			jRod	6.9260	6.9590	0.476	0.0000	0.0000	0
18/05/2005	JROD	2006/04/28			jRod	6.9270	6.9670	0.577	0.0000	0.0000	0
18/05/2005	JROD	2006/05/31			jRod	6.9600	6.9980	0.546	0.0000	0.0000	0
18/05/2005	R152	2005/08/04			Bond Future	6.7130	6.7190	0.089	0.0000	0.0000	0
18/05/2005	R152	2005/08/04	7.75	Put	Option on Bond Future	35.0000	33.0000	(5.714)	0	0	0
18/05/2005	R152	2005/08/04	7.75	Call	Option on Bond Future	5,750.0000	5,714.0000	(0.626)	0	0	0
18/05/2005	R152	2005/11/03			Bond Future	6.6180	6.6220	0.060	0.0000	0.0000	0
18/05/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	948.0000	939.0000	(0.949)	0	0	0
18/05/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	1,360.0000	1,339.0000	(1.544)	0	0	0
18/05/2005	R153	2005/08/04			Bond Future	8.0970	8.0160	(1.000)	0.0000	0.0000	0
18/05/2005	R153	2005/08/04	9.00	Put	Option on Bond Future	1,357.0000	972.0000	(28.371)	0	0	0
18/05/2005	R153	2005/08/04	7.75	Call	Option on Bond Future	6,142.0000	7,168.0000	16.705	0	0	0
18/05/2005	R153	2005/08/04	8.75	Call	Option on Bond Future	32,302.0000	35,334.0000	9.386	0	0	0
18/05/2005	R153	2005/08/04	8.75	Put	Option on Bond Future	2,819.0000	2,127.0000	(24.548)	0	0	0

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18/05/2005	R153	2005/08/04	7.75	Put	Option on Bond Future	22,196.0000	19,499.0000	(12.151)	0	0	0
18/05/2005	R153	2005/08/04	9.00	Call	Option on Bond Future	41,882.0000	45,221.0000	7.972	0	0	0
18/05/2005	R153	2005/08/04	9.25	Put	Option on Bond Future	593.0000	401.0000	(32.378)	0	0	0
18/05/2005	R153	2005/08/04	9.25	Call	Option on Bond Future	52,027.0000	55,559.0000	6.789	0	0	0
18/05/2005	R153	2005/08/04	8.25	Put	Option on Bond Future	9,272.0000	7,636.0000	(17.645)	0	0	0
18/05/2005	R153	2005/08/04	8.25	Call	Option on Bond Future	16,265.0000	18,351.0000	12.825	0	0	0
18/05/2005	R153	2005/11/03			Bond Future	8.1810	8.0930	(1.076)	0.0000	0.0000	0
18/05/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	29,335.0000	26,615.0000	(9.272)	0	0	0
18/05/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	10,318.0000	11,450.0000	10.971	0	0	0
18/05/2005	R157	2005/08/04			Bond Future	8.5830	8.4670	(1.352)	0.0000	0.0000	1
18/05/2005	R157	2005/08/04	8.75	Put	Option on Bond Future	17,536.0000	13,858.0000	(20.974)	0	0	400
18/05/2005	R157	2005/08/04	8.75	Call	Option on Bond Future	30,986.0000	36,763.0000	18.644	0	0	0
18/05/2005	R157	2005/08/04	9.25	Put	Option on Bond Future	6,776.0000	5,045.0000	(25.546)	0	0	100
18/05/2005	R157	2005/08/04	7.75	Call	Option on Bond Future	2,462.0000	3,457.0000	40.414	0	0	200
18/05/2005	R157	2005/08/04	8.25	Call	Option on Bond Future	11,434.0000	14,567.0000	27.401	0	0	0
18/05/2005	R157	2005/08/04	9.25	Call	Option on Bond Future	59,387.0000	67,111.0000	13.006	0	0	0
18/05/2005	R157	2005/08/04	8.25	Put	Option on Bond Future	38,825.0000	32,512.0000	(16.260)	0	0	200
18/05/2005	R157	2005/08/04	7.75	Put	Option on Bond Future	72,456.0000	63,996.0000	(11.676)	0	0	0
18/05/2005	R157	2005/08/04	9.00	Put	Option on Bond Future	11,099.0000	8,512.0000	(23.308)	0	0	500
18/05/2005	R157	2005/08/04	8.00	Put	Option on Bond Future	54,237.0000	46,697.0000	(13.902)	0	0	0
18/05/2005	R157	2005/08/04	9.00	Call	Option on Bond Future	44,334.0000	51,202.0000	15.491	0	0	0
18/05/2005	R157	2005/08/04	8.00	Call	Option on Bond Future	5,770.0000	7,685.0000	33.189	0	0	0
18/05/2005	R157	2005/11/03			Bond Future	8.6540	8.5320	(1.410)	0.0000	0.0000	0
18/05/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	65,234.0000	58,006.0000	(11.080)	0	0	0
18/05/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	12,079.0000	14,550.0000	20.457	0	0	0
18/05/2005	R186	2005/08/04			Bond Future	7.9920	7.8890	(1.289)	0.0000	0.0000	0
18/05/2005	R186	2005/08/04	7.25	Put	Option on Bond Future	107,028.0000	97,162.0000	(9.218)	0	0	0
18/05/2005	R186	2005/08/04	7.25	Call	Option on Bond Future	11,619.0000	14,367.0000	23.651	0	0	0
18/05/2005	R186	2005/11/03			Bond Future	8.0200	7.9140	(1.322)	0.0000	0.0000	0
18/05/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	125,376.0000	116,592.0000	(7.006)	0	0	0
18/05/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	27,178.0000	31,248.0000	14.975	0	0	0

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18/05/2005	R194	2005/08/04			Bond Future	7.7080	7.6290	(1.025)	0.0000	0.0000	0
18/05/2005	R194	2005/08/04	7.50	Put	Option on Bond Future	9,666.0000	8,439.0000	(12.694)	0	0	0
18/05/2005	R194	2005/08/04	7.50	Call	Option on Bond Future	4,747.0000	5,385.0000	13.440	0	0	0
18/05/2005	R194	2005/11/03			Bond Future	7.8120	7.7220	(1.152)	0.0000	0.0000	0
18/05/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	13,503.0000	12,214.0000	(9.546)	0	0	0
18/05/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	6,802.0000	7,440.0000	9.380	0	0	0
18/05/2005	R201	2005/08/04			Bond Future	8.6140	8.5040	(1.277)	0.0000	0.0000	0
18/05/2005	R201	2005/08/04	8.00	Put	Option on Bond Future	44,063.0000	38,235.0000	(13.227)	0	0	0
18/05/2005	R201	2005/08/04	8.00	Call	Option on Bond Future	3,898.0000	5,116.0000	31.247	0	0	0
18/05/2005	R201	2005/11/03			Bond Future	8.6820	8.5660	(1.336)	0.0000	0.0000	0
18/05/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	52,590.0000	47,035.0000	(10.563)	0	0	0
18/05/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	8,904.0000	10,610.0000	19.160	0	0	0
18/05/2005	R203	2005/08/04			Bond Future	8.6090	8.4940	(1.336)	0.0000	0.0000	0
18/05/2005	R203	2005/08/04	8.00	Put	Option on Bond Future	51,236.0000	44,530.0000	(13.088)	0	0	0
18/05/2005	R203	2005/08/04	8.00	Call	Option on Bond Future	5,415.0000	7,145.0000	31.948	0	0	0
18/05/2005	R203	2005/11/03			Bond Future	8.6670	8.5480	(1.373)	0.0000	0.0000	0
18/05/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	61,566.0000	55,362.0000	(10.077)	0	0	0
18/05/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	12,127.0000	14,502.0000	19.584	0	0	0
18/05/2005	R204	2005/08/04			Bond Future	8.5980	8.4880	(1.279)	0.0000	0.0000	0
18/05/2005	R204	2005/08/04	8.25	Call	Option on Bond Future	11,401.0000	14,246.0000	24.954	0	0	0
18/05/2005	R204	2005/08/04	8.25	Put	Option on Bond Future	38,363.0000	32,797.0000	(14.509)	0	0	0
18/05/2005	R204	2005/11/03			Bond Future	8.6510	8.5370	(1.318)	0.0000	0.0000	0
18/05/2005	R204	2005/11/03	8.25	Call	Option on Bond Future	19,942.0000	23,242.0000	16.548	0	0	0
18/05/2005	R204	2005/11/03	8.25	Put	Option on Bond Future	50,614.0000	45,331.0000	(10.438)	0	0	0

Grand Total:

4,418