



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 31/05/2005

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
31/05/2005	GOVI 2005/08/04			jGovi	219.3150	218.6270	(0.314)	0.0000	0.0000	17
31/05/2005	GOVI 2005/08/04	224.00	Put	jGovi	71,663.0000	76,276.0000	6.437	0	0	0
31/05/2005	GOVI 2005/08/04	224.00	Call	jGovi	24,813.0000	22,546.0000	(9.136)	0	0	0
31/05/2005	GOVI 2005/11/03			jGovi	223.0670	222.3690	(0.313)	0.0000	0.0000	0
31/05/2005	GOVI 2005/11/03	228.00	Put	jGovi	67,783.0000	72,865.0000	7.497	0	0	0
31/05/2005	GOVI 2005/11/03	228.00	Call	jGovi	18,453.0000	16,555.0000	(10.286)	0	0	0
31/05/2005	J152 2006/02/28			jSwap	7.0619	7.0887	0.380	0.0000	0.0000	0
31/05/2005	J153 2010/08/31			jSwap	8.1609	8.2289	0.833	0.0000	0.0000	0
31/05/2005	J157 2015/09/15			jSwap	8.4837	8.5659	0.969	0.0000	0.0000	0
31/05/2005	J186 2026/12/21			jSwap	8.1755	8.2479	0.885	0.0000	0.0000	0
31/05/2005	J194 2008/02/28			jSwap	7.5941	7.6603	0.873	0.0000	0.0000	0
31/05/2005	J201 2014/12/22			jSwap	8.4419	8.5250	0.984	0.0000	0.0000	0
31/05/2005	J203 2017/09/15			jSwap	8.4664	8.5489	0.975	0.0000	0.0000	0
31/05/2005	J204 2018/12/21			jSwap	8.4092	8.4900	0.960	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
31/05/2005	JBAR	2005/03/16			jBar	6.9430	6.9430	-	0.0000	0.0000	0
31/05/2005	JFRA	2005/08/04			jFra	6.8300	6.8630	0.483	0.0000	0.0000	1,000
31/05/2005	JFRA	2005/08/04	7.25	Put	Option on jFra	1,090.0000	1,019.0000	(6.514)	0	0	0
31/05/2005	JFRA	2005/08/04	7.25	Call	Option on jFra	61.0000	70.0000	14.754	0	0	0
31/05/2005	JFRA	2005/11/03			jFra	6.7420	6.8020	0.890	0.0000	0.0000	1,000
31/05/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	315.0000	355.0000	12.698	0	0	0
31/05/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	1,560.0000	1,454.0000	(6.795)	0	0	0
31/05/2005	JFRA	2006/02/02			jFra	6.9220	6.9870	0.939	0.0000	0.0000	0
31/05/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,683.0000	1,596.0000	(5.169)	0	0	0
31/05/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	880.0000	952.0000	8.182	0	0	0
31/05/2005	JFRA	2006/05/04			jFra	7.1640	7.2330	0.963	0.0000	0.0000	0
31/05/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,731.0000	1,841.0000	6.355	0	0	0
31/05/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	1,330.0000	1,271.0000	(4.436)	0	0	0
31/05/2005	JFRA	2006/08/03			jFra	7.4330	7.5180	1.144	0.0000	0.0000	0
31/05/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	1,320.0000	1,256.0000	(4.848)	0	0	0
31/05/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	2,380.0000	2,523.0000	6.008	0	0	0
31/05/2005	JFRA	2006/11/02			jFra	7.7300	7.8200	1.164	0.0000	0.0000	750
31/05/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	1,237.0000	1,189.0000	(3.880)	0	0	0
31/05/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	3,023.0000	3,194.0000	5.657	0	0	0
31/05/2005	JFRA	2007/02/01			jFra	7.9800	8.0700	1.128	0.0000	0.0000	250
31/05/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	2,785.0000	2,944.0000	5.709	0	0	0
31/05/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,612.0000	1,551.0000	(3.784)	0	0	0
31/05/2005	JFRA	2007/05/03			jFra	8.1750	8.2750	1.223	0.0000	0.0000	0
31/05/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,752.0000	1,681.0000	(4.053)	0	0	0
31/05/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	3,400.0000	3,574.0000	5.118	0	0	0
31/05/2005	JFRA	2007/08/02			jFra	8.3500	8.4460	1.150	0.0000	0.0000	0

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31/05/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	1,977.0000	1,920.0000	(2.883)	0	0	0
31/05/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	4,054.0000	4,229.0000	4.317	0	0	0
31/05/2005	JFRA	2007/11/01			jFra	8.4720	8.5700	1.157	0.0000	0.0000	0
31/05/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	4,691.0000	4,890.0000	4.242	0	0	0
31/05/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	2,139.0000	2,083.0000	(2.618)	0	0	0
31/05/2005	JN02	2005/08/04			jNote	7.3510	7.4240	0.993	0.0000	0.0000	0
31/05/2005	JN02	2005/08/04	7.50	Put	Option on jNote	6,076.0000	5,319.0000	(12.459)	0	0	0
31/05/2005	JN02	2005/08/04	7.50	Call	Option on jNote	3,326.0000	3,917.0000	17.769	0	0	0
31/05/2005	JN02	2005/11/03			jNote	7.5380	7.6190	1.075	0.0000	0.0000	0
31/05/2005	JN02	2005/11/03	7.50	Call	Option on jNote	8,024.0000	8,874.0000	10.593	0	0	0
31/05/2005	JN02	2005/11/03	7.50	Put	Option on jNote	7,324.0000	6,684.0000	(8.738)	0	0	0
31/05/2005	JN05	2005/08/04			jNote	8.1520	8.2270	0.920	0.0000	0.0000	0
31/05/2005	JN05	2005/08/04	8.00	Call	Option on jNote	13,425.0000	15,351.0000	14.346	0	0	0
31/05/2005	JN05	2005/08/04	8.00	Put	Option on jNote	7,175.0000	6,034.0000	(15.902)	0	0	0
31/05/2005	JN05	2005/11/03			jNote	8.2720	8.3490	0.931	0.0000	0.0000	0
31/05/2005	JN05	2005/11/03	8.00	Put	Option on jNote	10,866.0000	9,799.0000	(9.820)	0	0	0
31/05/2005	JN05	2005/11/03	8.00	Call	Option on jNote	22,012.0000	24,074.0000	9.368	0	0	0
31/05/2005	JN10	2005/08/04			jNote	8.4570	8.5430	1.017	0.0000	0.0000	0
31/05/2005	JN10	2005/08/04	8.00	Call	Option on jNote	35,524.0000	40,154.0000	13.033	0	0	0
31/05/2005	JN10	2005/08/04	8.00	Put	Option on jNote	4,598.0000	3,538.0000	(23.054)	0	0	0
31/05/2005	JN10	2005/11/03			jNote	8.5180	8.6060	1.033	0.0000	0.0000	0
31/05/2005	JN10	2005/11/03	8.00	Call	Option on jNote	45,636.0000	49,997.0000	9.556	0	0	0
31/05/2005	JN10	2005/11/03	8.00	Put	Option on jNote	10,726.0000	9,305.0000	(13.248)	0	0	0
31/05/2005	JROD	2005/05/31			jRod	6.9900	6.7000	(4.149)	0.0000	0.0000	0
31/05/2005	JROD	2005/06/30			jRod	6.8710	6.8700	(0.015)	0.0000	0.0000	0

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31/05/2005	JROD	2005/07/29			jRod	6.8700	6.8690	(0.015)	0.0000	0.0000	0
31/05/2005	JROD	2005/08/31			jRod	6.9600	6.8690	(1.307)	0.0000	0.0000	0
31/05/2005	JROD	2005/09/30			jRod	6.9160	6.9160	-	0.0000	0.0000	0
31/05/2005	JROD	2005/10/31			jRod	6.9060	6.9090	0.043	0.0000	0.0000	0
31/05/2005	JROD	2005/11/30			jRod	6.9520	6.9090	(0.619)	0.0000	0.0000	0
31/05/2005	JROD	2005/12/30			jRod	6.9260	6.9330	0.101	0.0000	0.0000	0
31/05/2005	JROD	2006/01/31			jRod	6.9290	6.9360	0.101	0.0000	0.0000	0
31/05/2005	JROD	2006/02/28			jRod	6.9590	6.9430	(0.230)	0.0000	0.0000	0
31/05/2005	JROD	2006/03/31			jRod	6.9520	6.9580	0.086	0.0000	0.0000	0
31/05/2005	JROD	2006/04/28			jRod	6.9580	6.9640	0.086	0.0000	0.0000	0
31/05/2005	JROD	2006/05/31			jRod	6.9900	6.9760	(0.200)	0.0000	0.0000	0
31/05/2005	R152	2005/08/04			Bond Future	6.6950	6.7110	0.239	0.0000	0.0000	0
31/05/2005	R152	2005/08/04	7.75	Call	Option on Bond Future	5,824.0000	5,736.0000	(1.511)	0	0	0
31/05/2005	R152	2005/08/04	7.75	Put	Option on Bond Future	10.0000	10.0000	-	0	0	0
31/05/2005	R152	2005/11/03			Bond Future	6.5670	6.5920	0.381	0.0000	0.0000	0
31/05/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	772.0000	801.0000	3.756	0	0	0
31/05/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	1,344.0000	1,295.0000	(3.646)	0	0	0
31/05/2005	R153	2005/08/04			Bond Future	7.9730	8.0300	0.715	0.0000	0.0000	0
31/05/2005	R153	2005/08/04	9.00	Call	Option on Bond Future	46,722.0000	44,224.0000	(5.347)	0	0	0
31/05/2005	R153	2005/08/04	9.00	Put	Option on Bond Future	491.0000	620.0000	26.273	0	0	0
31/05/2005	R153	2005/08/04	8.75	Put	Option on Bond Future	1,263.0000	1,545.0000	22.328	0	0	0
31/05/2005	R153	2005/08/04	8.25	Put	Option on Bond Future	5,769.0000	6,663.0000	15.497	0	0	0

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31/05/2005	R153	2005/08/04	8.75	Call	Option on Bond Future	36,452.0000	34,107.0000	(6.433)	0	0	0
31/05/2005	R153	2005/08/04	9.25	Call	Option on Bond Future	57,307.0000	54,731.0000	(4.495)	0	0	0
31/05/2005	R153	2005/08/04	8.25	Call	Option on Bond Future	18,467.0000	16,734.0000	(9.384)	0	0	0
31/05/2005	R153	2005/08/04	9.25	Put	Option on Bond Future	167.0000	218.0000	30.539	0	0	0
31/05/2005	R153	2005/08/04	7.75	Put	Option on Bond Future	17,005.0000	18,748.0000	10.250	0	0	0
31/05/2005	R153	2005/08/04	7.75	Call	Option on Bond Future	6,656.0000	5,773.0000	(13.266)	0	0	0
31/05/2005	R153	2005/11/03			Bond Future	8.0470	8.1080	0.758	0.0000	0.0000	0
31/05/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	11,139.0000	10,255.0000	(7.936)	0	0	0
31/05/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	24,285.0000	26,078.0000	7.383	0	0	0
31/05/2005	R157	2005/08/04			Bond Future	8.4310	8.4970	0.783	0.0000	0.0000	1
31/05/2005	R157	2005/08/04	9.00	Put	Option on Bond Future	6,381.0000	7,387.0000	15.766	0	0	500
31/05/2005	R157	2005/08/04	9.25	Call	Option on Bond Future	68,546.0000	63,749.0000	(6.998)	0	0	0
31/05/2005	R157	2005/08/04	9.25	Put	Option on Bond Future	3,527.0000	4,137.0000	17.295	0	0	100
31/05/2005	R157	2005/08/04	9.00	Call	Option on Bond Future	52,024.0000	47,623.0000	(8.460)	0	0	0
31/05/2005	R157	2005/08/04	8.75	Put	Option on Bond Future	11,132.0000	12,772.0000	14.732	0	0	400
31/05/2005	R157	2005/08/04	8.75	Call	Option on Bond Future	36,990.0000	33,223.0000	(10.184)	0	0	0
31/05/2005	R157	2005/08/04	7.75	Call	Option on Bond Future	3,027.0000	2,345.0000	(22.531)	0	0	200
31/05/2005	R157	2005/08/04	7.75	Put	Option on Bond Future	60,613.0000	65,338.0000	7.795	0	0	0
31/05/2005	R157	2005/08/04	8.00	Put	Option on Bond Future	43,215.0000	47,278.0000	9.402	0	0	0
31/05/2005	R157	2005/08/04	8.25	Call	Option on Bond Future	14,166.0000	12,018.0000	(15.163)	0	0	0
31/05/2005	R157	2005/08/04	8.25	Put	Option on Bond Future	29,149.0000	32,408.0000	11.180	0	0	200
31/05/2005	R157	2005/08/04	8.00	Call	Option on Bond Future	7,156.0000	5,812.0000	(18.781)	0	0	0
31/05/2005	R157	2005/11/03			Bond Future	8.4940	8.5630	0.812	0.0000	0.0000	0
31/05/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	54,111.0000	58,267.0000	7.681	0	0	0
31/05/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	13,696.0000	12,337.0000	(9.923)	0	0	0
31/05/2005	R186	2005/08/04			Bond Future	7.9270	7.9980	0.896	0.0000	0.0000	0
31/05/2005	R186	2005/08/04	7.25	Call	Option on Bond Future	9,571.0000	7,965.0000	(16.780)	0	0	0
31/05/2005	R186	2005/08/04	7.25	Put	Option on Bond Future	97,042.0000	104,102.0000	7.275	0	0	0
31/05/2005	R186	2005/11/03			Bond Future	7.9530	8.0260	0.918	0.0000	0.0000	0
31/05/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	25,390.0000	22,987.0000	(9.464)	0	0	0
31/05/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	115,486.0000	121,907.0000	5.560	0	0	0

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31/05/2005	R194	2005/08/04			Bond Future	7.5370	7.5910	0.716	0.0000	0.0000	0
31/05/2005	R194	2005/08/04	7.50	Call	Option on Bond Future	5,625.0000	5,041.0000	(10.382)	0	0	0
31/05/2005	R194	2005/08/04	7.50	Put	Option on Bond Future	6,502.0000	7,196.0000	10.674	0	0	0
31/05/2005	R194	2005/11/03			Bond Future	7.6170	7.6770	0.788	0.0000	0.0000	0
31/05/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	7,794.0000	7,284.0000	(6.543)	0	0	0
31/05/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	10,314.0000	11,093.0000	7.553	0	0	0
31/05/2005	R201	2005/08/04			Bond Future	8.4720	8.5480	0.897	0.0000	0.0000	0
31/05/2005	R201	2005/08/04	8.00	Put	Option on Bond Future	35,343.0000	39,350.0000	11.337	0	0	0
31/05/2005	R201	2005/08/04	8.00	Call	Option on Bond Future	4,286.0000	3,405.0000	(20.555)	0	0	0
31/05/2005	R201	2005/11/03			Bond Future	8.5330	8.6120	0.926	0.0000	0.0000	0
31/05/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	9,915.0000	8,745.0000	(11.800)	0	0	0
31/05/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	44,262.0000	48,058.0000	8.576	0	0	0
31/05/2005	R203	2005/08/04			Bond Future	8.4740	8.5350	0.720	0.0000	0.0000	0
31/05/2005	R203	2005/08/04	8.00	Put	Option on Bond Future	41,611.0000	45,207.0000	8.642	0	0	0
31/05/2005	R203	2005/08/04	8.00	Call	Option on Bond Future	5,703.0000	4,803.0000	(15.781)	0	0	0
31/05/2005	R203	2005/11/03			Bond Future	8.5270	8.5890	0.727	0.0000	0.0000	0
31/05/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	52,410.0000	55,727.0000	6.329	0	0	0
31/05/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	13,075.0000	11,900.0000	(8.987)	0	0	0
31/05/2005	R204	2005/08/04			Bond Future	8.4630	8.5290	0.780	0.0000	0.0000	0
31/05/2005	R204	2005/08/04	8.25	Put	Option on Bond Future	29,119.0000	32,408.0000	11.295	0	0	0
31/05/2005	R204	2005/08/04	8.25	Call	Option on Bond Future	12,494.0000	10,710.0000	(14.279)	0	0	0
31/05/2005	R204	2005/11/03			Bond Future	8.5110	8.5790	0.799	0.0000	0.0000	0
31/05/2005	R204	2005/11/03	8.25	Call	Option on Bond Future	21,653.0000	19,765.0000	(8.719)	0	0	0
31/05/2005	R204	2005/11/03	8.25	Put	Option on Bond Future	41,768.0000	45,028.0000	7.805	0	0	0

Grand Total: **4,418**