



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 22/06/2005

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
22/06/2005	GOVI 2005/08/04			jGovi	222.1200	223.0910	0.437	0.0000	0.0000	17
22/06/2005	GOVI 2005/08/04	224.00	Call	jGovi	27,715.0000	31,224.0000	12.661	0	0	0
22/06/2005	GOVI 2005/08/04	224.00	Put	jGovi	46,515.0000	40,314.0000	(13.331)	0	0	0
22/06/2005	GOVI 2005/11/03			jGovi	225.9480	226.9320	0.435	0.0000	0.0000	0
22/06/2005	GOVI 2005/11/03	228.00	Put	jGovi	47,762.0000	42,051.0000	(11.957)	0	0	0
22/06/2005	GOVI 2005/11/03	228.00	Call	jGovi	27,242.0000	31,371.0000	15.157	0	0	0
22/06/2005	J152 2006/02/28			jSwap	7.1008	7.0832	(0.248)	0.0000	0.0000	0
22/06/2005	J153 2010/08/31			jSwap	7.8918	7.8246	(0.852)	0.0000	0.0000	0
22/06/2005	J157 2015/09/15			jSwap	8.1764	8.1023	(0.907)	0.0000	0.0000	0
22/06/2005	J186 2026/12/21			jSwap	7.8893	7.7927	(1.225)	0.0000	0.0000	0
22/06/2005	J194 2008/02/28			jSwap	7.4843	7.4278	(0.755)	0.0000	0.0000	0
22/06/2005	J201 2014/12/22			jSwap	8.1934	8.1107	(1.009)	0.0000	0.0000	0
22/06/2005	J203 2017/09/15			jSwap	8.1574	8.0914	(0.808)	0.0000	0.0000	0
22/06/2005	J204 2018/12/21			jSwap	8.1578	8.0807	(0.945)	0.0000	0.0000	0
22/06/2005	JBAR 2005/03/16			jBar	6.9540	6.9540	-	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
22/06/2005	JFRA	2005/08/04			jFra	6.9280	6.9160	(0.173)	0.0000	0.0000	0
22/06/2005	JFRA	2005/08/04	7.25	Put	Option on jFra	831.0000	854.0000	2.768	0	0	0
22/06/2005	JFRA	2005/08/04	7.25	Call	Option on jFra	42.0000	35.0000	(16.667)	0	0	0
22/06/2005	JFRA	2005/11/03			jFra	6.8180	6.7710	(0.689)	0.0000	0.0000	0
22/06/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	271.0000	236.0000	(12.915)	0	0	0
22/06/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	1,330.0000	1,411.0000	6.090	0	0	0
22/06/2005	JFRA	2006/02/02			jFra	6.8920	6.8450	(0.682)	0.0000	0.0000	0
22/06/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	731.0000	677.0000	(7.387)	0	0	0
22/06/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,608.0000	1,670.0000	3.856	0	0	0
22/06/2005	JFRA	2006/05/04			jFra	7.0610	6.9840	(1.090)	0.0000	0.0000	0
22/06/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,511.0000	1,406.0000	(6.949)	0	0	0
22/06/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	1,362.0000	1,445.0000	6.094	0	0	0
22/06/2005	JFRA	2006/08/03			jFra	7.2710	7.1940	(1.059)	0.0000	0.0000	0
22/06/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	1,392.0000	1,462.0000	5.029	0	0	0
22/06/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	2,056.0000	1,937.0000	(5.788)	0	0	0
22/06/2005	JFRA	2006/11/02			jFra	7.5260	7.4290	(1.289)	0.0000	0.0000	0
22/06/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	1,332.0000	1,412.0000	6.006	0	0	0
22/06/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,619.0000	2,462.0000	(5.995)	0	0	0
22/06/2005	JFRA	2007/02/01			jFra	7.7420	7.6690	(0.943)	0.0000	0.0000	500
22/06/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	2,378.0000	2,260.0000	(4.962)	0	0	0
22/06/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,786.0000	1,847.0000	3.415	0	0	0
22/06/2005	JFRA	2007/05/03			jFra	7.9480	7.8540	(1.183)	0.0000	0.0000	0
22/06/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,894.0000	1,976.0000	4.329	0	0	0
22/06/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	2,989.0000	2,842.0000	(4.918)	0	0	0
22/06/2005	JFRA	2007/08/02			jFra	8.0780	8.0090	(0.854)	0.0000	0.0000	0
22/06/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	2,202.0000	2,238.0000	1.635	0	0	0
22/06/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	3,614.0000	3,482.0000	(3.652)	0	0	0

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22/06/2005	JFRA	2007/11/01			jFra	8.1780	8.0720	(1.296)	0.0000	0.0000	0
22/06/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	4,228.0000	4,041.0000	(4.423)	0	0	0
22/06/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	2,447.0000	2,539.0000	3.760	0	0	0
22/06/2005	JN02	2005/08/04			jNote	7.2580	7.1930	(0.896)	0.0000	0.0000	0
22/06/2005	JN02	2005/08/04	7.50	Call	Option on jNote	1,769.0000	1,382.0000	(21.877)	0	0	0
22/06/2005	JN02	2005/08/04	7.50	Put	Option on jNote	6,241.0000	7,047.0000	12.915	0	0	0
22/06/2005	JN02	2005/11/03			jNote	7.3980	7.3260	(0.973)	0.0000	0.0000	0
22/06/2005	JN02	2005/11/03	7.50	Put	Option on jNote	7,909.0000	8,592.0000	8.636	0	0	0
22/06/2005	JN02	2005/11/03	7.50	Call	Option on jNote	6,029.0000	5,383.0000	(10.715)	0	0	0
22/06/2005	JN05	2005/08/04			jNote	7.8670	7.7930	(0.941)	0.0000	0.0000	0
22/06/2005	JN05	2005/08/04	8.00	Call	Option on jNote	5,774.0000	4,536.0000	(21.441)	0	0	0
22/06/2005	JN05	2005/08/04	8.00	Put	Option on jNote	11,271.0000	13,105.0000	16.272	0	0	0
22/06/2005	JN05	2005/11/03			jNote	7.9470	7.8720	(0.944)	0.0000	0.0000	0
22/06/2005	JN05	2005/11/03	8.00	Call	Option on jNote	13,791.0000	12,280.0000	(10.956)	0	0	0
22/06/2005	JN05	2005/11/03	8.00	Put	Option on jNote	15,978.0000	17,567.0000	9.945	0	0	0
22/06/2005	JN10	2005/08/04			jNote	8.1390	8.0620	(0.946)	0.0000	0.0000	0
22/06/2005	JN10	2005/08/04	8.00	Call	Option on jNote	18,324.0000	15,117.0000	(17.502)	0	0	0
22/06/2005	JN10	2005/08/04	8.00	Put	Option on jNote	8,798.0000	10,854.0000	23.369	0	0	0
22/06/2005	JN10	2005/11/03			jNote	8.1840	8.1050	(0.965)	0.0000	0.0000	0
22/06/2005	JN10	2005/11/03	8.00	Call	Option on jNote	30,285.0000	27,175.0000	(10.269)	0	0	0
22/06/2005	JN10	2005/11/03	8.00	Put	Option on jNote	17,712.0000	19,977.0000	12.788	0	0	0
22/06/2005	JROD	2005/06/30			jRod	6.8270	6.8260	(0.015)	0.0000	0.0000	0
22/06/2005	JROD	2005/07/29			jRod	6.8130	6.8100	(0.044)	0.0000	0.0000	0
22/06/2005	JROD	2005/08/31			jRod	6.9070	6.9040	(0.043)	0.0000	0.0000	0

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22/06/2005	JROD	2005/09/30			jRod	6.8950	6.8940	(0.015)	0.0000	0.0000	0
22/06/2005	JROD	2005/10/31			jRod	6.8700	6.8690	(0.015)	0.0000	0.0000	0
22/06/2005	JROD	2005/11/30			jRod	6.8780	6.8780	-	0.0000	0.0000	0
22/06/2005	JROD	2005/12/30			jRod	6.8680	6.8680	-	0.0000	0.0000	0
22/06/2005	JROD	2006/01/31			jRod	6.8580	6.8570	(0.015)	0.0000	0.0000	0
22/06/2005	JROD	2006/02/28			jRod	6.8820	6.8810	(0.015)	0.0000	0.0000	0
22/06/2005	JROD	2006/03/31			jRod	6.8920	6.8910	(0.015)	0.0000	0.0000	0
22/06/2005	JROD	2006/04/28			jRod	6.8980	6.8970	(0.014)	0.0000	0.0000	0
22/06/2005	JROD	2006/05/31			jRod	6.9300	6.9290	(0.014)	0.0000	0.0000	0
22/06/2005	R152	2005/08/04			Bond Future	6.7290	6.7020	(0.401)	0.0000	0.0000	0
22/06/2005	R152	2005/08/04	7.75	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
22/06/2005	R152	2005/08/04	7.75	Call	Option on Bond Future	5,626.0000	5,776.0000	2.666	0	0	0
22/06/2005	R152	2005/11/03			Bond Future	6.5810	6.5390	(0.638)	0.0000	0.0000	0
22/06/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	641.0000	579.0000	(9.672)	0	0	0
22/06/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	1,169.0000	1,238.0000	5.902	0	0	0
22/06/2005	R153	2005/08/04			Bond Future	7.6860	7.6020	(1.093)	0.0000	0.0000	1
22/06/2005	R153	2005/08/04	7.75	Call	Option on Bond Future	10,621.0000	12,794.0000	20.459	0	0	0
22/06/2005	R153	2005/08/04	7.75	Put	Option on Bond Future	7,630.0000	5,864.0000	(23.145)	0	0	0
22/06/2005	R153	2005/08/04	9.25	Call	Option on Bond Future	70,483.0000	74,420.0000	5.586	0	0	0
22/06/2005	R153	2005/08/04	9.25	Put	Option on Bond Future	4.0000	2.0000	(50.000)	0	0	0
22/06/2005	R153	2005/08/04	8.75	Call	Option on Bond Future	48,643.0000	52,528.0000	7.987	0	0	0
22/06/2005	R153	2005/08/04	8.75	Put	Option on Bond Future	115.0000	61.0000	(46.957)	0	0	0
22/06/2005	R153	2005/08/04	8.25	Put	Option on Bond Future	1,371.0000	894.0000	(34.792)	0	0	0
22/06/2005	R153	2005/08/04	9.00	Call	Option on Bond Future	59,594.0000	63,521.0000	6.590	0	0	0

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22/06/2005	R153	2005/08/04	9.00	Put	Option on Bond Future	25.0000	11.0000	(56.000)	0	0	0
22/06/2005	R153	2005/08/04	8.25	Call	Option on Bond Future	27,408.0000	30,870.0000	12.631	0	0	0
22/06/2005	R153	2005/11/03			Bond Future	7.7360	7.6470	(1.150)	0.0000	0.0000	0
22/06/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	16,094.0000	18,038.0000	12.079	0	0	0
22/06/2005	R153	2005/11/03	8.00	Put	Option on Bond Future	10,546.0000	8,961.0000	(15.029)	0	0	0
22/06/2005	R153	2005/11/03	8.00	Call	Option on Bond Future	22,248.0000	24,640.0000	10.752	0	0	0
22/06/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	15,469.0000	13,437.0000	(13.136)	0	0	0
22/06/2005	R153	2005/11/03	8.50	Call	Option on Bond Future	37,704.0000	40,865.0000	8.384	0	0	0
22/06/2005	R153	2005/11/03	8.50	Put	Option on Bond Future	4,232.0000	3,416.0000	(19.282)	0	0	0
22/06/2005	R157	2005/08/04			Bond Future	8.1270	8.0390	(1.083)	0.0000	0.0000	1
22/06/2005	R157	2005/08/04	8.75	Put	Option on Bond Future	3,264.0000	2,618.0000	(19.792)	0	0	400
22/06/2005	R157	2005/08/04	8.00	Call	Option on Bond Future	12,246.0000	15,996.0000	30.622	0	0	0
22/06/2005	R157	2005/08/04	9.00	Call	Option on Bond Future	72,437.0000	79,567.0000	9.843	0	0	0
22/06/2005	R157	2005/08/04	9.25	Call	Option on Bond Future	90,963.0000	98,272.0000	8.035	0	0	0
22/06/2005	R157	2005/08/04	8.00	Put	Option on Bond Future	23,008.0000	19,313.0000	(16.060)	0	0	0
22/06/2005	R157	2005/08/04	7.75	Put	Option on Bond Future	37,508.0000	32,322.0000	(13.826)	0	0	0
22/06/2005	R157	2005/08/04	7.75	Call	Option on Bond Future	5,219.0000	7,478.0000	43.284	0	0	200
22/06/2005	R157	2005/08/04	9.25	Put	Option on Bond Future	647.0000	511.0000	(21.020)	0	0	100
22/06/2005	R157	2005/08/04	9.00	Put	Option on Bond Future	1,497.0000	1,182.0000	(21.042)	0	0	500
22/06/2005	R157	2005/08/04	8.25	Call	Option on Bond Future	23,265.0000	28,417.0000	22.145	0	0	0
22/06/2005	R157	2005/08/04	8.75	Call	Option on Bond Future	54,419.0000	61,218.0000	12.494	0	0	0
22/06/2005	R157	2005/08/04	8.25	Put	Option on Bond Future	12,951.0000	10,658.0000	(17.705)	0	0	200
22/06/2005	R157	2005/11/03			Bond Future	8.1750	8.0830	(1.125)	0.0000	0.0000	0
22/06/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	21,685.0000	24,876.0000	14.715	0	0	0
22/06/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	36,192.0000	31,783.0000	(12.182)	0	0	0
22/06/2005	R186	2005/08/04			Bond Future	7.7440	7.6420	(1.317)	0.0000	0.0000	0
22/06/2005	R186	2005/08/04	7.25	Call	Option on Bond Future	9,719.0000	12,484.0000	28.449	0	0	0
22/06/2005	R186	2005/08/04	7.25	Put	Option on Bond Future	74,424.0000	64,223.0000	(13.707)	0	0	0
22/06/2005	R186	2005/11/03			Bond Future	7.7640	7.6590	(1.352)	0.0000	0.0000	0
22/06/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	96,686.0000	87,737.0000	(9.256)	0	0	0
22/06/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	29,884.0000	34,164.0000	14.322	0	0	0

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22/06/2005	R194	2005/08/04			Bond Future	7.3670	7.3030	(0.869)	0.0000	0.0000	0
22/06/2005	R194	2005/08/04	7.50	Call	Option on Bond Future	6,527.0000	7,414.0000	13.590	0	0	0
22/06/2005	R194	2005/08/04	7.50	Put	Option on Bond Future	3,367.0000	2,729.0000	(18.949)	0	0	0
22/06/2005	R194	2005/11/03			Bond Future	7.4200	7.3490	(0.957)	0.0000	0.0000	0
22/06/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	9,071.0000	9,843.0000	8.511	0	0	0
22/06/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	7,344.0000	6,580.0000	(10.403)	0	0	0
22/06/2005	R201	2005/08/04			Bond Future	8.1720	8.0790	(1.138)	0.0000	0.0000	0
22/06/2005	R201	2005/08/04	8.00	Put	Option on Bond Future	19,134.0000	15,240.0000	(20.351)	0	0	0
22/06/2005	R201	2005/08/04	8.00	Call	Option on Bond Future	7,676.0000	9,957.0000	29.716	0	0	0
22/06/2005	R201	2005/11/03			Bond Future	8.2190	8.1220	(1.180)	0.0000	0.0000	0
22/06/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	15,792.0000	18,327.0000	16.052	0	0	0
22/06/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	30,085.0000	26,320.0000	(12.515)	0	0	0
22/06/2005	R203	2005/08/04			Bond Future	8.1740	8.0860	(1.077)	0.0000	0.0000	0
22/06/2005	R203	2005/08/04	8.00	Call	Option on Bond Future	9,697.0000	12,187.0000	25.678	0	0	0
22/06/2005	R203	2005/08/04	8.00	Put	Option on Bond Future	23,081.0000	18,832.0000	(18.409)	0	0	0
22/06/2005	R203	2005/11/03			Bond Future	8.2140	8.1230	(1.108)	0.0000	0.0000	0
22/06/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	20,026.0000	22,803.0000	13.867	0	0	0
22/06/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	36,251.0000	32,171.0000	(11.255)	0	0	0
22/06/2005	R204	2005/08/04			Bond Future	8.1570	8.0650	(1.128)	0.0000	0.0000	0
22/06/2005	R204	2005/08/04	8.25	Put	Option on Bond Future	13,208.0000	10,084.0000	(23.652)	0	0	0
22/06/2005	R204	2005/08/04	8.25	Call	Option on Bond Future	20,591.0000	24,846.0000	20.664	0	0	0
22/06/2005	R204	2005/11/03			Bond Future	8.1940	8.0980	(1.172)	0.0000	0.0000	0
22/06/2005	R204	2005/11/03	8.25	Put	Option on Bond Future	27,265.0000	23,655.0000	(13.240)	0	0	0
22/06/2005	R204	2005/11/03	8.25	Call	Option on Bond Future	31,656.0000	35,637.0000	12.576	0	0	0

Grand Total:

1,919