



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 07/07/2005

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
07/07/2005	GOVI 2005/08/04			jGovi	222.0970	222.1430	0.021	0.0000	0.0000	17
07/07/2005	GOVI 2005/08/04	224.00	Call	jGovi	20,084.0000	19,788.0000	(1.474)	0	0	0
07/07/2005	GOVI 2005/08/04	224.00	Put	jGovi	39,114.0000	38,358.0000	(1.933)	0	0	0
07/07/2005	GOVI 2005/11/03			jGovi	225.9670	226.0120	0.020	0.0000	0.0000	0
07/07/2005	GOVI 2005/11/03	228.00	Call	jGovi	24,683.0000	24,731.0000	0.194	0	0	0
07/07/2005	GOVI 2005/11/03	228.00	Put	jGovi	45,013.0000	44,611.0000	(0.893)	0	0	0
07/07/2005	J152 2006/02/28			jSwap	7.1280	7.1330	0.070	0.0000	0.0000	0
07/07/2005	J153 2010/08/31			jSwap	7.6850	7.6740	(0.143)	0.0000	0.0000	0
07/07/2005	J157 2015/09/15			jSwap	8.1160	8.1170	0.012	0.0000	0.0000	0
07/07/2005	J186 2026/12/21			jSwap	7.6850	7.6840	(0.013)	0.0000	0.0000	0
07/07/2005	J194 2008/02/28			jSwap	7.4040	7.3990	(0.068)	0.0000	0.0000	0
07/07/2005	J201 2014/12/22			jSwap	8.1180	8.1120	(0.074)	0.0000	0.0000	0
07/07/2005	J203 2017/09/15			jSwap	8.1180	8.1130	(0.062)	0.0000	0.0000	0
07/07/2005	J204 2018/12/21			jSwap	8.1260	8.1260	-	0.0000	0.0000	0
07/07/2005	J207 2020/01/15			jSwap	8.0550	8.0580	0.037	0.0000	0.0000	0

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07/07/2005	JBAR	2005/03/16			jBar	6.9540	6.9540	-	0.0000	0.0000	0
07/07/2005	JFRA	2005/08/04			jFra	6.9530	6.9560	0.043	0.0000	0.0000	0
07/07/2005	JFRA	2005/08/04	7.25	Call	Option on jFra	22.0000	21.0000	(4.545)	0	0	0
07/07/2005	JFRA	2005/08/04	7.25	Put	Option on jFra	750.0000	742.0000	(1.067)	0	0	0
07/07/2005	JFRA	2005/11/03			jFra	6.7860	6.8180	0.472	0.0000	0.0000	0
07/07/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	1,345.0000	1,283.0000	(4.610)	0	0	0
07/07/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	207.0000	224.0000	8.213	0	0	0
07/07/2005	JFRA	2006/02/02			jFra	6.8340	6.8490	0.219	0.0000	0.0000	0
07/07/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	621.0000	631.0000	1.610	0	0	0
07/07/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,641.0000	1,614.0000	(1.645)	0	0	0
07/07/2005	JFRA	2006/05/04			jFra	6.9660	6.9690	0.043	0.0000	0.0000	0
07/07/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,331.0000	1,332.0000	0.075	0	0	0
07/07/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	1,414.0000	1,408.0000	(0.424)	0	0	0
07/07/2005	JFRA	2006/08/03			jFra	7.1780	7.1780	-	0.0000	0.0000	0
07/07/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	1,862.0000	1,860.0000	(0.107)	0	0	0
07/07/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	1,426.0000	1,424.0000	(0.140)	0	0	0
07/07/2005	JFRA	2006/11/02			jFra	7.4000	7.4050	0.068	0.0000	0.0000	0
07/07/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	1,397.0000	1,390.0000	(0.501)	0	0	0
07/07/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,377.0000	2,382.0000	0.210	0	0	0
07/07/2005	JFRA	2007/02/01			jFra	7.7050	7.6490	(0.727)	0.0000	0.0000	500
07/07/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,757.0000	1,819.0000	3.529	0	0	0
07/07/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	2,258.0000	2,183.0000	(3.322)	0	0	0
07/07/2005	JFRA	2007/05/03			jFra	7.9200	7.8380	(1.035)	0.0000	0.0000	0
07/07/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,823.0000	1,909.0000	4.717	0	0	0
07/07/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	2,850.0000	2,735.0000	(4.035)	0	0	0
07/07/2005	JFRA	2007/08/02			jFra	7.9860	8.0150	0.363	0.0000	0.0000	0

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07/07/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	2,180.0000	2,148.0000	(1.468)	0	0	0
07/07/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	3,368.0000	3,407.0000	1.158	0	0	0
07/07/2005	JFRA	2007/11/01			jFra	8.1260	8.1450	0.234	0.0000	0.0000	0
07/07/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	4,044.0000	4,071.0000	0.668	0	0	0
07/07/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	2,399.0000	2,376.0000	(0.959)	0	0	0
07/07/2005	JN02	2005/08/04			jNote	7.2030	7.1940	(0.125)	0.0000	0.0000	0
07/07/2005	JN02	2005/08/04	7.50	Call	Option on jNote	892.0000	822.0000	(7.848)	0	0	0
07/07/2005	JN02	2005/08/04	7.50	Put	Option on jNote	6,377.0000	6,468.0000	1.427	0	0	0
07/07/2005	JN02	2005/11/03			jNote	7.3280	7.3220	(0.082)	0.0000	0.0000	0
07/07/2005	JN02	2005/11/03	7.50	Call	Option on jNote	4,926.0000	4,854.0000	(1.462)	0	0	0
07/07/2005	JN02	2005/11/03	7.50	Put	Option on jNote	8,094.0000	8,132.0000	0.469	0	0	0
07/07/2005	JN05	2005/08/04			jNote	7.7940	7.8060	0.154	0.0000	0.0000	0
07/07/2005	JN05	2005/08/04	8.00	Put	Option on jNote	11,678.0000	11,230.0000	(3.836)	0	0	0
07/07/2005	JN05	2005/08/04	8.00	Call	Option on jNote	3,150.0000	3,201.0000	1.619	0	0	0
07/07/2005	JN05	2005/11/03			jNote	7.8720	7.8860	0.178	0.0000	0.0000	0
07/07/2005	JN05	2005/11/03	8.00	Call	Option on jNote	11,271.0000	11,467.0000	1.739	0	0	0
07/07/2005	JN05	2005/11/03	8.00	Put	Option on jNote	16,559.0000	16,175.0000	(2.319)	0	0	0
07/07/2005	JN10	2005/08/04			jNote	8.0870	8.0890	0.025	0.0000	0.0000	0
07/07/2005	JN10	2005/08/04	8.00	Put	Option on jNote	7,682.0000	7,450.0000	(3.020)	0	0	0
07/07/2005	JN10	2005/08/04	8.00	Call	Option on jNote	13,659.0000	13,564.0000	(0.696)	0	0	0
07/07/2005	JN10	2005/11/03			jNote	8.1280	8.1330	0.062	0.0000	0.0000	0
07/07/2005	JN10	2005/11/03	8.00	Put	Option on jNote	17,688.0000	17,446.0000	(1.368)	0	0	0
07/07/2005	JN10	2005/11/03	8.00	Call	Option on jNote	26,457.0000	26,557.0000	0.378	0	0	0
07/07/2005	JROD	2005/07/29			jRod	6.6940	6.6920	(0.030)	0.0000	0.0000	0
07/07/2005	JROD	2005/08/31			jRod	6.7880	6.7860	(0.029)	0.0000	0.0000	0
07/07/2005	JROD	2005/09/30			jRod	6.8670	6.8650	(0.029)	0.0000	0.0000	0

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07/07/2005	JROD	2005/10/31			jRod	6.8300	6.8300	-	0.0000	0.0000	0
07/07/2005	JROD	2005/11/30			jRod	6.8490	6.8510	0.029	0.0000	0.0000	0
07/07/2005	JROD	2005/12/30			jRod	6.8690	6.8740	0.073	0.0000	0.0000	0
07/07/2005	JROD	2006/01/31			jRod	6.8430	6.8480	0.073	0.0000	0.0000	0
07/07/2005	JROD	2006/02/28			jRod	6.8640	6.8690	0.073	0.0000	0.0000	0
07/07/2005	JROD	2006/03/31			jRod	6.8950	6.8990	0.058	0.0000	0.0000	0
07/07/2005	JROD	2006/04/28			jRod	6.8790	6.8810	0.029	0.0000	0.0000	0
07/07/2005	JROD	2006/05/31			jRod	6.9080	6.9090	0.014	0.0000	0.0000	0
07/07/2005	R152	2005/08/04			Bond Future	7.0520	7.0470	(0.071)	0.0000	0.0000	0
07/07/2005	R152	2005/08/04	7.75	Put	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
07/07/2005	R152	2005/08/04	7.75	Call	Option on Bond Future	3,842.0000	3,869.0000	0.703	0	0	0
07/07/2005	R152	2005/11/03			Bond Future	7.0870	7.0810	(0.085)	0.0000	0.0000	0
07/07/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	386.0000	389.0000	0.777	0	0	0
07/07/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	1,437.0000	1,421.0000	(1.113)	0	0	0
07/07/2005	R153	2005/08/04			Bond Future	7.7040	7.6930	(0.143)	0.0000	0.0000	1
07/07/2005	R153	2005/08/04	8.75	Call	Option on Bond Future	47,859.0000	48,346.0000	1.018	0	0	0
07/07/2005	R153	2005/08/04	9.00	Put	Option on Bond Future	42.0000	33.0000	(21.429)	0	0	0
07/07/2005	R153	2005/08/04	9.00	Call	Option on Bond Future	58,769.0000	59,275.0000	0.861	0	0	0
07/07/2005	R153	2005/08/04	8.25	Put	Option on Bond Future	1,286.0000	1,153.0000	(10.342)	0	0	0
07/07/2005	R153	2005/08/04	8.25	Call	Option on Bond Future	26,480.0000	26,862.0000	1.443	0	0	0
07/07/2005	R153	2005/08/04	8.75	Put	Option on Bond Future	174.0000	146.0000	(16.092)	0	0	0
07/07/2005	R153	2005/08/04	9.25	Put	Option on Bond Future	8.0000	6.0000	(25.000)	0	0	0
07/07/2005	R153	2005/08/04	9.25	Call	Option on Bond Future	69,645.0000	70,157.0000	0.735	0	0	0
07/07/2005	R153	2005/08/04	7.75	Put	Option on Bond Future	6,856.0000	6,490.0000	(5.338)	0	0	0

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07/07/2005	R153	2005/08/04	7.75	Call	Option on Bond Future	9,005.0000	9,153.0000	1.644	0	0	0
07/07/2005	R153	2005/11/03			Bond Future	7.7500	7.7380	(0.155)	0.0000	0.0000	0
07/07/2005	R153	2005/11/03	8.00	Call	Option on Bond Future	21,677.0000	21,947.0000	1.246	0	0	0
07/07/2005	R153	2005/11/03	8.00	Put	Option on Bond Future	10,600.0000	10,335.0000	(2.500)	0	0	0
07/07/2005	R153	2005/11/03	8.50	Put	Option on Bond Future	5,319.0000	5,154.0000	(3.102)	0	0	0
07/07/2005	R153	2005/11/03	8.50	Call	Option on Bond Future	38,167.0000	38,537.0000	0.969	0	0	0
07/07/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	14,794.0000	14,470.0000	(2.190)	0	0	0
07/07/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	14,794.0000	15,005.0000	1.426	0	0	0
07/07/2005	R157	2005/08/04			Bond Future	8.1190	8.1190	-	0.0000	0.0000	1
07/07/2005	R157	2005/08/04	9.25	Put	Option on Bond Future	253.0000	223.0000	(11.858)	0	0	100
07/07/2005	R157	2005/08/04	7.75	Call	Option on Bond Future	3,529.0000	3,367.0000	(4.591)	0	0	200
07/07/2005	R157	2005/08/04	7.75	Put	Option on Bond Future	35,143.0000	34,982.0000	(0.458)	0	0	0
07/07/2005	R157	2005/08/04	9.00	Put	Option on Bond Future	706.0000	644.0000	(8.782)	0	0	500
07/07/2005	R157	2005/08/04	9.00	Call	Option on Bond Future	72,321.0000	72,258.0000	(0.087)	0	0	0
07/07/2005	R157	2005/08/04	9.25	Call	Option on Bond Future	91,243.0000	91,213.0000	(0.033)	0	0	0
07/07/2005	R157	2005/08/04	8.75	Call	Option on Bond Future	53,694.0000	53,574.0000	(0.223)	0	0	0
07/07/2005	R157	2005/08/04	8.75	Put	Option on Bond Future	1,865.0000	1,746.0000	(6.381)	0	0	400
07/07/2005	R157	2005/08/04	8.25	Call	Option on Bond Future	21,100.0000	20,851.0000	(1.180)	0	0	0
07/07/2005	R157	2005/08/04	8.25	Put	Option on Bond Future	10,112.0000	9,863.0000	(2.462)	0	0	200
07/07/2005	R157	2005/08/04	8.00	Put	Option on Bond Future	20,025.0000	19,784.0000	(1.203)	0	0	0
07/07/2005	R157	2005/08/04	8.00	Call	Option on Bond Future	9,937.0000	9,696.0000	(2.425)	0	0	0
07/07/2005	R157	2005/11/03			Bond Future	8.1630	8.1620	(0.012)	0.0000	0.0000	0
07/07/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	35,740.0000	35,577.0000	(0.456)	0	0	0
07/07/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	22,221.0000	22,141.0000	(0.360)	0	0	0
07/07/2005	R186	2005/08/04			Bond Future	7.7410	7.7410	-	0.0000	0.0000	0
07/07/2005	R186	2005/08/04	7.25	Put	Option on Bond Future	65,811.0000	65,704.0000	(0.163)	0	0	0
07/07/2005	R186	2005/08/04	7.25	Call	Option on Bond Future	1,484.0000	1,377.0000	(7.210)	0	0	0
07/07/2005	R186	2005/11/03			Bond Future	7.7580	7.7580	-	0.0000	0.0000	0
07/07/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	78,896.0000	78,777.0000	(0.151)	0	0	0
07/07/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	12,844.0000	12,725.0000	(0.927)	0	0	0

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07/07/2005	R194	2005/08/04			Bond Future	7.4030	7.3970	(0.081)	0.0000	0.0000	0
07/07/2005	R194	2005/08/04	7.50	Put	Option on Bond Future	3,030.0000	2,903.0000	(4.191)	0	0	0
07/07/2005	R194	2005/08/04	7.50	Call	Option on Bond Future	5,334.0000	5,350.0000	0.300	0	0	0
07/07/2005	R194	2005/11/03			Bond Future	7.4490	7.4430	(0.081)	0.0000	0.0000	0
07/07/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	7,061.0000	6,968.0000	(1.317)	0	0	0
07/07/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	8,161.0000	8,198.0000	0.453	0	0	0
07/07/2005	R201	2005/08/04			Bond Future	8.1390	8.1340	(0.061)	0.0000	0.0000	0
07/07/2005	R201	2005/08/04	8.00	Call	Option on Bond Future	6,908.0000	6,852.0000	(0.811)	0	0	0
07/07/2005	R201	2005/08/04	8.00	Put	Option on Bond Future	16,181.0000	15,793.0000	(2.398)	0	0	0
07/07/2005	R201	2005/11/03			Bond Future	8.1810	8.1750	(0.073)	0.0000	0.0000	0
07/07/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	16,432.0000	16,509.0000	0.469	0	0	0
07/07/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	28,263.0000	27,950.0000	(1.107)	0	0	0
07/07/2005	R203	2005/08/04			Bond Future	8.1620	8.1560	(0.074)	0.0000	0.0000	0
07/07/2005	R203	2005/08/04	8.00	Put	Option on Bond Future	19,538.0000	19,042.0000	(2.539)	0	0	0
07/07/2005	R203	2005/08/04	8.00	Call	Option on Bond Future	7,069.0000	7,032.0000	(0.523)	0	0	0
07/07/2005	R203	2005/11/03			Bond Future	8.1990	8.1930	(0.073)	0.0000	0.0000	0
07/07/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	33,538.0000	33,173.0000	(1.088)	0	0	0
07/07/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	18,439.0000	18,525.0000	0.466	0	0	0
07/07/2005	R204	2005/08/04			Bond Future	8.1510	8.1510	-	0.0000	0.0000	0
07/07/2005	R204	2005/08/04	8.25	Put	Option on Bond Future	9,666.0000	9,443.0000	(2.307)	0	0	0
07/07/2005	R204	2005/08/04	8.25	Call	Option on Bond Future	17,528.0000	17,304.0000	(1.278)	0	0	0
07/07/2005	R204	2005/11/03			Bond Future	8.1840	8.1840	-	0.0000	0.0000	0
07/07/2005	R204	2005/11/03	8.25	Call	Option on Bond Future	29,847.0000	29,734.0000	(0.379)	0	0	0
07/07/2005	R204	2005/11/03	8.25	Put	Option on Bond Future	24,669.0000	24,556.0000	(0.458)	0	0	0
07/07/2005	R207	2005/08/04			Bond Future	8.1170	8.1210	0.049	0.0000	0.0000	0
07/07/2005	R207	2005/08/04	8.00	Call	Option on Bond Future	1,847.0000	1,702.0000	(7.851)	0	0	0
07/07/2005	R207	2005/08/04	8.00	Put	Option on Bond Future	11,254.0000	11,428.0000	1.546	0	0	0

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07/07/2005	R207 2005/11/03			Bond Future	8.1460	8.1500	0.049	0.0000	0.0000	0
07/07/2005	R207 2005/11/03	8.00	Call	Option on Bond Future	6,071.0000	5,922.0000	(2.454)	0	0	0
07/07/2005	R207 2005/11/03	8.00	Put	Option on Bond Future	17,690.0000	17,857.0000	0.944	0	0	0

Grand Total: **1,919**