



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for 14/07/2005

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
14/07/2005	GOVI 2005/08/04			jGovi	221.4550	221.6570	0.091	0.0000	0.0000	17
14/07/2005	GOVI 2005/08/04	224.00	Call	jGovi	14,191.0000	14,371.0000	1.268	0	0	0
14/07/2005	GOVI 2005/08/04	224.00	Put	jGovi	39,641.0000	37,801.0000	(4.642)	0	0	0
14/07/2005	GOVI 2005/11/03			jGovi	225.3490	225.5520	0.090	0.0000	0.0000	0
14/07/2005	GOVI 2005/11/03	228.00	Call	jGovi	21,268.0000	21,911.0000	3.023	0	0	0
14/07/2005	GOVI 2005/11/03	228.00	Put	jGovi	47,778.0000	46,391.0000	(2.903)	0	0	0
14/07/2005	J152 2006/02/28			jSwap	7.1540	7.1610	0.098	0.0000	0.0000	0
14/07/2005	J153 2010/08/31			jSwap	7.7270	7.7180	(0.116)	0.0000	0.0000	0
14/07/2005	J157 2015/09/15			jSwap	8.1750	8.1560	(0.232)	0.0000	0.0000	0
14/07/2005	J186 2026/12/21			jSwap	7.7480	7.7220	(0.336)	0.0000	0.0000	0
14/07/2005	J194 2008/02/28			jSwap	7.4440	7.4360	(0.107)	0.0000	0.0000	0
14/07/2005	J201 2014/12/22			jSwap	8.1770	8.1580	(0.232)	0.0000	0.0000	0
14/07/2005	J203 2017/09/15			jSwap	8.1810	8.1620	(0.232)	0.0000	0.0000	0
14/07/2005	J204 2018/12/21			jSwap	8.1920	8.1720	(0.244)	0.0000	0.0000	0
14/07/2005	J207 2020/01/15			jSwap	8.1180	8.0990	(0.234)	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
14/07/2005	JBAR	2005/03/16			jBar	7.0000	7.0000	-	0.0000	0.0000	0
14/07/2005	JFRA	2005/08/04			jFra	7.0290	7.0260	(0.043)	0.0000	0.0000	0
14/07/2005	JFRA	2005/08/04	7.25	Call	Option on jFra	29.0000	26.0000	(10.345)	0	0	0
14/07/2005	JFRA	2005/08/04	7.25	Put	Option on jFra	570.0000	575.0000	0.877	0	0	0
14/07/2005	JFRA	2005/11/03			jFra	6.8520	6.8470	(0.073)	0.0000	0.0000	0
14/07/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	1,208.0000	1,215.0000	0.579	0	0	0
14/07/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	232.0000	227.0000	(2.155)	0	0	0
14/07/2005	JFRA	2006/02/02			jFra	6.9030	6.9080	0.072	0.0000	0.0000	0
14/07/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	665.0000	667.0000	0.301	0	0	0
14/07/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,516.0000	1,506.0000	(0.660)	0	0	0
14/07/2005	JFRA	2006/05/04			jFra	7.0340	7.0430	0.128	0.0000	0.0000	0
14/07/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	1,314.0000	1,301.0000	(0.989)	0	0	0
14/07/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,398.0000	1,407.0000	0.644	0	0	0
14/07/2005	JFRA	2006/08/03			jFra	7.2210	7.2360	0.208	0.0000	0.0000	0
14/07/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	1,905.0000	1,923.0000	0.945	0	0	0
14/07/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	1,364.0000	1,345.0000	(1.393)	0	0	0
14/07/2005	JFRA	2006/11/02			jFra	7.4260	7.4490	0.310	0.0000	0.0000	0
14/07/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	1,358.0000	1,333.0000	(1.841)	0	0	0
14/07/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,401.0000	2,432.0000	1.291	0	0	0
14/07/2005	JFRA	2007/02/01			jFra	7.6930	7.6970	0.052	0.0000	0.0000	500
14/07/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	2,230.0000	2,234.0000	0.179	0	0	0
14/07/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,758.0000	1,752.0000	(0.341)	0	0	0
14/07/2005	JFRA	2007/05/03			jFra	7.9270	7.9450	0.227	0.0000	0.0000	0
14/07/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	2,848.0000	2,871.0000	0.808	0	0	0
14/07/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,804.0000	1,783.0000	(1.164)	0	0	0
14/07/2005	JFRA	2007/08/02			jFra	8.0090	8.0970	1.099	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
14/07/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	3,388.0000	3,510.0000	3.601	0	0	0
14/07/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	2,143.0000	2,051.0000	(4.293)	0	0	0
14/07/2005	JFRA	2007/11/01			jFra	8.1820	8.2750	1.137	0.0000	0.0000	0
14/07/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	2,325.0000	2,225.0000	(4.301)	0	0	0
14/07/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	4,117.0000	4,260.0000	3.473	0	0	0
14/07/2005	JN02	2005/08/04			jNote	7.2470	7.2550	0.110	0.0000	0.0000	0
14/07/2005	JN02	2005/08/04	7.50	Put	Option on jNote	5,470.0000	5,314.0000	(2.852)	0	0	0
14/07/2005	JN02	2005/08/04	7.50	Call	Option on jNote	800.0000	791.0000	(1.125)	0	0	0
14/07/2005	JN02	2005/11/03			jNote	7.3650	7.3840	0.258	0.0000	0.0000	0
14/07/2005	JN02	2005/11/03	7.50	Call	Option on jNote	5,032.0000	5,157.0000	2.484	0	0	0
14/07/2005	JN02	2005/11/03	7.50	Put	Option on jNote	7,513.0000	7,292.0000	(2.942)	0	0	0
14/07/2005	JN05	2005/08/04			jNote	7.8720	7.9090	0.470	0.0000	0.0000	0
14/07/2005	JN05	2005/08/04	8.00	Put	Option on jNote	8,728.0000	7,641.0000	(12.454)	0	0	0
14/07/2005	JN05	2005/08/04	8.00	Call	Option on jNote	3,437.0000	3,882.0000	12.947	0	0	0
14/07/2005	JN05	2005/11/03			jNote	7.9500	7.9890	0.491	0.0000	0.0000	0
14/07/2005	JN05	2005/11/03	8.00	Call	Option on jNote	12,319.0000	13,029.0000	5.763	0	0	0
14/07/2005	JN05	2005/11/03	8.00	Put	Option on jNote	14,382.0000	13,484.0000	(6.244)	0	0	0
14/07/2005	JN10	2005/08/04			jNote	8.1600	8.1940	0.417	0.0000	0.0000	0
14/07/2005	JN10	2005/08/04	8.00	Put	Option on jNote	4,591.0000	3,725.0000	(18.863)	0	0	0
14/07/2005	JN10	2005/08/04	8.00	Call	Option on jNote	15,554.0000	16,993.0000	9.252	0	0	0
14/07/2005	JN10	2005/11/03			jNote	8.2070	8.2360	0.353	0.0000	0.0000	0
14/07/2005	JN10	2005/11/03	8.00	Put	Option on jNote	14,769.0000	13,904.0000	(5.857)	0	0	0
14/07/2005	JN10	2005/11/03	8.00	Call	Option on jNote	28,912.0000	29,997.0000	3.753	0	0	0
14/07/2005	JROD	2005/07/29			jRod	6.6790	6.6770	(0.030)	0.0000	0.0000	0
14/07/2005	JROD	2005/08/31			jRod	6.7750	6.7730	(0.030)	0.0000	0.0000	0
14/07/2005	JROD	2005/09/30			jRod	6.8840	6.8800	(0.058)	0.0000	0.0000	0

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14/07/2005	JROD	2005/10/31			jRod	6.8550	6.8550	-	0.0000	0.0000	0
14/07/2005	JROD	2005/11/30			jRod	6.8840	6.8880	0.058	0.0000	0.0000	0
14/07/2005	JROD	2005/12/30			jRod	6.9080	6.9180	0.145	0.0000	0.0000	0
14/07/2005	JROD	2006/01/31			jRod	6.8700	6.8790	0.131	0.0000	0.0000	0
14/07/2005	JROD	2006/02/28			jRod	6.8950	6.9040	0.131	0.0000	0.0000	0
14/07/2005	JROD	2006/03/31			jRod	6.9300	6.9360	0.087	0.0000	0.0000	0
14/07/2005	JROD	2006/04/28			jRod	6.9090	6.9110	0.029	0.0000	0.0000	0
14/07/2005	JROD	2006/05/31			jRod	6.9440	6.9420	(0.029)	0.0000	0.0000	0
14/07/2005	R152	2005/08/04			Bond Future	7.1320	7.1230	(0.126)	0.0000	0.0000	0
14/07/2005	R152	2005/08/04	7.75	Call	Option on Bond Future	3,400.0000	3,449.0000	1.441	0	0	0
14/07/2005	R152	2005/08/04	7.75	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
14/07/2005	R152	2005/11/03			Bond Future	7.1760	7.1640	(0.167)	0.0000	0.0000	0
14/07/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	1,618.0000	1,588.0000	(1.854)	0	0	0
14/07/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	290.0000	297.0000	2.414	0	0	0
14/07/2005	R153	2005/08/04			Bond Future	7.7520	7.7410	(0.142)	0.0000	0.0000	1
14/07/2005	R153	2005/08/04	8.75	Call	Option on Bond Future	45,531.0000	46,025.0000	1.085	0	0	0
14/07/2005	R153	2005/08/04	9.00	Put	Option on Bond Future	15.0000	11.0000	(26.667)	0	0	0
14/07/2005	R153	2005/08/04	9.00	Call	Option on Bond Future	56,501.0000	57,010.0000	0.901	0	0	0
14/07/2005	R153	2005/08/04	7.75	Call	Option on Bond Future	6,814.0000	6,917.0000	1.512	0	0	0
14/07/2005	R153	2005/08/04	8.25	Put	Option on Bond Future	1,000.0000	868.0000	(13.200)	0	0	0
14/07/2005	R153	2005/08/04	8.25	Call	Option on Bond Future	23,953.0000	24,334.0000	1.591	0	0	0
14/07/2005	R153	2005/08/04	8.75	Put	Option on Bond Future	88.0000	68.0000	(22.727)	0	0	0
14/07/2005	R153	2005/08/04	9.25	Put	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
14/07/2005	R153	2005/08/04	7.75	Put	Option on Bond Future	6,908.0000	6,497.0000	(5.950)	0	0	0

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14/07/2005	R153	2005/08/04	9.25	Call	Option on Bond Future	67,397.0000	67,909.0000	0.760	0	0	0
14/07/2005	R153	2005/11/03			Bond Future	7.7960	7.7850	(0.141)	0.0000	0.0000	0
14/07/2005	R153	2005/11/03	8.00	Call	Option on Bond Future	19,985.0000	20,216.0000	1.156	0	0	0
14/07/2005	R153	2005/11/03	8.00	Put	Option on Bond Future	10,956.0000	10,697.0000	(2.364)	0	0	0
14/07/2005	R153	2005/11/03	8.50	Put	Option on Bond Future	5,392.0000	5,230.0000	(3.004)	0	0	0
14/07/2005	R153	2005/11/03	8.50	Call	Option on Bond Future	36,191.0000	36,518.0000	0.904	0	0	0
14/07/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	15,392.0000	15,077.0000	(2.047)	0	0	0
14/07/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	13,344.0000	13,518.0000	1.304	0	0	0
14/07/2005	R157	2005/08/04			Bond Future	8.1820	8.1610	(0.257)	0.0000	0.0000	1
14/07/2005	R157	2005/08/04	8.25	Put	Option on Bond Future	10,366.0000	9,342.0000	(9.878)	0	0	200
14/07/2005	R157	2005/08/04	8.25	Call	Option on Bond Future	16,055.0000	16,794.0000	4.603	0	0	0
14/07/2005	R157	2005/08/04	9.25	Put	Option on Bond Future	132.0000	96.0000	(27.273)	0	0	100
14/07/2005	R157	2005/08/04	7.75	Call	Option on Bond Future	1,683.0000	1,755.0000	4.278	0	0	200
14/07/2005	R157	2005/08/04	7.75	Put	Option on Bond Future	38,597.0000	36,905.0000	(4.384)	0	0	0
14/07/2005	R157	2005/08/04	9.00	Put	Option on Bond Future	463.0000	357.0000	(22.894)	0	0	500
14/07/2005	R157	2005/08/04	9.00	Call	Option on Bond Future	66,778.0000	68,435.0000	2.481	0	0	0
14/07/2005	R157	2005/08/04	9.25	Call	Option on Bond Future	85,823.0000	87,549.0000	2.011	0	0	0
14/07/2005	R157	2005/08/04	8.75	Call	Option on Bond Future	48,011.0000	49,503.0000	3.108	0	0	0
14/07/2005	R157	2005/08/04	8.75	Put	Option on Bond Future	1,482.0000	1,211.0000	(18.286)	0	0	400
14/07/2005	R157	2005/08/04	8.00	Call	Option on Bond Future	6,319.0000	6,632.0000	4.953	0	0	0
14/07/2005	R157	2005/08/04	8.00	Put	Option on Bond Future	21,706.0000	20,256.0000	(6.680)	0	0	0
14/07/2005	R157	2005/11/03			Bond Future	8.2250	8.2040	(0.255)	0.0000	0.0000	0
14/07/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	37,878.0000	36,740.0000	(3.004)	0	0	0
14/07/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	19,265.0000	19,850.0000	3.037	0	0	0
14/07/2005	R186	2005/08/04			Bond Future	7.8050	7.7800	(0.320)	0.0000	0.0000	0
14/07/2005	R186	2005/08/04	7.25	Call	Option on Bond Future	462.0000	502.0000	8.658	0	0	0
14/07/2005	R186	2005/08/04	7.25	Put	Option on Bond Future	72,826.0000	69,736.0000	(4.243)	0	0	0
14/07/2005	R186	2005/11/03			Bond Future	7.8220	7.7960	(0.332)	0.0000	0.0000	0
14/07/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	84,221.0000	81,583.0000	(3.132)	0	0	0
14/07/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	10,200.0000	10,790.0000	5.784	0	0	0

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14/07/2005	R194	2005/08/04			Bond Future	7.4520	7.4410	(0.148)	0.0000	0.0000	0
14/07/2005	R194	2005/08/04	7.50	Put	Option on Bond Future	3,010.0000	2,814.0000	(6.512)	0	0	0
14/07/2005	R194	2005/08/04	7.50	Call	Option on Bond Future	4,149.0000	4,215.0000	1.591	0	0	0
14/07/2005	R194	2005/11/03			Bond Future	7.4950	7.4830	(0.160)	0.0000	0.0000	0
14/07/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	7,316.0000	7,156.0000	(2.187)	0	0	0
14/07/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	7,424.0000	7,523.0000	1.334	0	0	0
14/07/2005	R201	2005/08/04			Bond Future	8.2020	8.1810	(0.256)	0.0000	0.0000	0
14/07/2005	R201	2005/08/04	8.00	Call	Option on Bond Future	4,250.0000	4,475.0000	5.294	0	0	0
14/07/2005	R201	2005/08/04	8.00	Put	Option on Bond Future	17,691.0000	16,529.0000	(6.568)	0	0	0
14/07/2005	R201	2005/11/03			Bond Future	8.2430	8.2220	(0.255)	0.0000	0.0000	0
14/07/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	14,169.0000	14,617.0000	3.162	0	0	0
14/07/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	30,013.0000	29,104.0000	(3.029)	0	0	0
14/07/2005	R203	2005/08/04			Bond Future	8.2300	8.2090	(0.255)	0.0000	0.0000	0
14/07/2005	R203	2005/08/04	8.00	Put	Option on Bond Future	21,753.0000	20,383.0000	(6.298)	0	0	0
14/07/2005	R203	2005/08/04	8.00	Call	Option on Bond Future	4,111.0000	4,336.0000	5.473	0	0	0
14/07/2005	R203	2005/11/03			Bond Future	8.2660	8.2450	(0.254)	0.0000	0.0000	0
14/07/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	35,827.0000	34,763.0000	(2.970)	0	0	0
14/07/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	15,712.0000	16,217.0000	3.214	0	0	0
14/07/2005	R204	2005/08/04			Bond Future	8.2190	8.1990	(0.243)	0.0000	0.0000	0
14/07/2005	R204	2005/08/04	8.25	Put	Option on Bond Future	10,305.0000	9,330.0000	(9.461)	0	0	0
14/07/2005	R204	2005/08/04	8.25	Call	Option on Bond Future	12,757.0000	13,369.0000	4.797	0	0	0
14/07/2005	R204	2005/11/03			Bond Future	8.2520	8.2310	(0.254)	0.0000	0.0000	0
14/07/2005	R204	2005/11/03	8.25	Put	Option on Bond Future	26,384.0000	25,474.0000	(3.449)	0	0	0
14/07/2005	R204	2005/11/03	8.25	Call	Option on Bond Future	26,228.0000	26,961.0000	2.795	0	0	0
14/07/2005	R207	2005/08/04			Bond Future	8.1860	8.1650	(0.257)	0.0000	0.0000	0
14/07/2005	R207	2005/08/04	8.00	Call	Option on Bond Future	523.0000	656.0000	25.430	0	0	0
14/07/2005	R207	2005/08/04	8.00	Put	Option on Bond Future	15,416.0000	13,884.0000	(9.938)	0	0	0

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14/07/2005	R207 2005/11/03			Bond Future	8.2150	8.1930	(0.268)	0.0000	0.0000	0
14/07/2005	R207 2005/11/03	8.00	Call	Option on Bond Future	4,152.0000	4,587.0000	10.477	0	0	0
14/07/2005	R207 2005/11/03	8.00	Put	Option on Bond Future	21,194.0000	19,905.0000	(6.082)	0	0	0

**Grand Total:** **1,919**