



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 19/09/2005

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
19/09/2005	GOVI 2005/11/03			jGovi	225.1260	225.0900	(0.016)	0.0000	0.0000	463
19/09/2005	GOVI 2005/11/03	228.00	Put	jGovi	38,761.0000	38,430.0000	(0.854)	0	0	0
19/09/2005	GOVI 2005/11/03	228.00	Call	jGovi	10,021.0000	9,330.0000	(6.896)	0	0	0
19/09/2005	GOVI 2006/02/02			jGovi	229.1260	229.0920	(0.015)	0.0000	0.0000	0
19/09/2005	GOVI 2006/02/02	230.00	Call	jGovi	24,102.0000	23,643.0000	(1.904)	0	0	0
19/09/2005	GOVI 2006/02/02	230.00	Put	jGovi	32,842.0000	32,723.0000	(0.362)	0	0	0
19/09/2005	GOVI 2006/05/04			jGovi	233.3410	233.2880	(0.023)	0.0000	0.0000	57
19/09/2005	GOVI 2006/05/04	230.00	Put	jGovi	22,371.0000	22,332.0000	(0.174)	0	0	0
19/09/2005	GOVI 2006/05/04	230.00	Call	jGovi	55,781.0000	55,212.0000	(1.020)	0	0	0
19/09/2005	GOVI 2006/08/03			jGovi	237.6340	237.6170	(0.007)	0.0000	0.0000	0
19/09/2005	GOVI 2006/08/03	230.00	Put	jGovi	15,757.0000	15,636.0000	(0.768)	0	0	0
19/09/2005	GOVI 2006/08/03	230.00	Call	jGovi	92,097.0000	91,806.0000	(0.316)	0	0	0
19/09/2005	GOVI 2006/11/02			jGovi	242.0930	242.0900	(0.001)	0.0000	0.0000	0
19/09/2005	GOVI 2006/11/02	230.00	Call	jGovi	132,094.0000	131,954.0000	(0.106)	0	0	0
19/09/2005	GOVI 2006/11/02	230.00	Put	jGovi	11,164.0000	11,054.0000	(0.985)	0	0	0
19/09/2005	J152 2006/02/28			jSwap	18.2390	7.0930	(61.111)	0.0000	0.0000	0
19/09/2005	J153 2010/08/31			jSwap	9.1860	7.8950	(14.054)	0.0000	0.0000	0
19/09/2005	J157 2015/09/15			jSwap	8.9560	8.1670	(8.810)	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
19/09/2005	J186	2026/12/21			jSwap	7.7800	7.7800	-	0.0000	0.0000	0
19/09/2005	J194	2008/02/28			jSwap	9.9530	7.5920	(23.721)	0.0000	0.0000	0
19/09/2005	J201	2014/12/22			jSwap	8.1070	8.1060	(0.012)	0.0000	0.0000	0
19/09/2005	J203	2017/09/15			jSwap	8.8310	8.1220	(8.029)	0.0000	0.0000	0
19/09/2005	J204	2018/12/21			jSwap	8.0910	8.0860	(0.062)	0.0000	0.0000	0
19/09/2005	J207	2020/01/15			jSwap	8.7130	8.0760	(7.311)	0.0000	0.0000	0
19/09/2005	JBAR	2005/03/16			jBar	6.9890	6.9890	-	0.0000	0.0000	0
19/09/2005	JFRA	2005/11/03			jFra	7.0020	7.0220	0.286	0.0000	0.0000	0
19/09/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	766.0000	720.0000	(6.005)	0	0	0
19/09/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	159.0000	162.0000	1.887	0	0	0
19/09/2005	JFRA	2006/02/02			jFra	6.9600	7.0250	0.934	0.0000	0.0000	0
19/09/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	546.0000	598.0000	9.524	0	0	0
19/09/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,257.0000	1,149.0000	(8.592)	0	0	0
19/09/2005	JFRA	2006/05/04			jFra	7.0800	7.1490	0.975	0.0000	0.0000	0
19/09/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	1,102.0000	1,015.0000	(7.895)	0	0	0
19/09/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,298.0000	1,380.0000	6.317	0	0	0
19/09/2005	JFRA	2006/08/03			jFra	7.2350	7.3160	1.120	0.0000	0.0000	0
19/09/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	1,783.0000	1,889.0000	5.945	0	0	0
19/09/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	1,207.0000	1,116.0000	(7.539)	0	0	0
19/09/2005	JFRA	2006/11/02			jFra	7.4640	7.5310	0.898	0.0000	0.0000	0
19/09/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	1,195.0000	1,125.0000	(5.858)	0	0	0
19/09/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,331.0000	2,425.0000	4.033	0	0	0

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19/09/2005	JFRA	2007/02/01			jFra	7.5970	7.6900	1.224	0.0000	0.0000	500
19/09/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,752.0000	1,639.0000	(6.450)	0	0	0
19/09/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	1,989.0000	2,104.0000	5.782	0	0	0
19/09/2005	JFRA	2007/05/03			jFra	8.0040	8.0370	0.412	0.0000	0.0000	0
19/09/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	2,843.0000	2,885.0000	1.477	0	0	0
19/09/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,611.0000	1,573.0000	(2.359)	0	0	0
19/09/2005	JFRA	2007/08/02			jFra	8.0780	8.0710	(0.087)	0.0000	0.0000	0
19/09/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	1,954.0000	1,956.0000	0.102	0	0	0
19/09/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	3,367.0000	3,351.0000	(0.475)	0	0	0
19/09/2005	JFRA	2007/11/01			jFra	8.0760	8.0270	(0.607)	0.0000	0.0000	0
19/09/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	3,834.0000	3,754.0000	(2.087)	0	0	0
19/09/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	2,320.0000	2,369.0000	2.112	0	0	0
19/09/2005	JN02	2005/11/03			jNote	7.4110	7.4640	0.715	0.0000	0.0000	0
19/09/2005	JN02	2005/11/03	7.50	Call	Option on jNote	3,266.0000	3,579.0000	9.584	0	0	0
19/09/2005	JN02	2005/11/03	7.50	Put	Option on jNote	4,911.0000	4,250.0000	(13.460)	0	0	0
19/09/2005	JN02	2006/02/02			jNote	7.5480	7.5930	0.596	0.0000	0.0000	0
19/09/2005	JN02	2006/02/02	7.25	Put	Option on jNote	9,704.0000	9,220.0000	(4.988)	0	0	0
19/09/2005	JN02	2006/02/02	7.25	Call	Option on jNote	15,242.0000	15,582.0000	2.231	0	0	0
19/09/2005	JN05	2005/11/03			jNote	7.9640	7.9790	0.188	0.0000	0.0000	0
19/09/2005	JN05	2005/11/03	8.00	Call	Option on jNote	7,960.0000	7,978.0000	0.226	0	0	0
19/09/2005	JN05	2005/11/03	8.00	Put	Option on jNote	9,445.0000	8,844.0000	(6.363)	0	0	0
19/09/2005	JN05	2006/02/02			jNote	8.0500	8.0650	0.186	0.0000	0.0000	0
19/09/2005	JN05	2006/02/02	7.75	Put	Option on jNote	7,044.0000	6,713.0000	(4.699)	0	0	0
19/09/2005	JN05	2006/02/02	7.75	Call	Option on jNote	19,373.0000	19,650.0000	1.430	0	0	0
19/09/2005	JN10	2005/11/03			jNote	8.1500	8.1460	(0.049)	0.0000	0.0000	0
19/09/2005	JN10	2005/11/03	8.00	Put	Option on jNote	9,250.0000	8,940.0000	(3.351)	0	0	0
19/09/2005	JN10	2005/11/03	8.00	Call	Option on jNote	19,502.0000	18,915.0000	(3.010)	0	0	0

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19/09/2005	JN10	2006/02/02			jNote	8.1890	8.1850	(0.049)	0.0000	0.0000	0
19/09/2005	JN10	2006/02/02	8.00	Put	Option on jNote	6,854.0000	6,827.0000	(0.394)	0	0	0
19/09/2005	JN10	2006/02/02	8.00	Call	Option on jNote	19,733.0000	19,431.0000	(1.530)	0	0	0
19/09/2005	JROD	2005/09/30			jRod	6.5240	6.6690	2.223	0.0000	0.0000	0
19/09/2005	JROD	2005/10/31			jRod	6.6150	6.7520	2.071	0.0000	0.0000	0
19/09/2005	JROD	2005/11/30			jRod	6.7080	6.8510	2.132	0.0000	0.0000	0
19/09/2005	JROD	2005/12/30			jRod	6.7690	6.8410	1.064	0.0000	0.0000	0
19/09/2005	JROD	2006/01/31			jRod	6.8250	6.8960	1.040	0.0000	0.0000	0
19/09/2005	JROD	2006/02/28			jRod	6.8800	6.9540	1.076	0.0000	0.0000	0
19/09/2005	JROD	2006/03/31			jRod	6.8720	6.9230	0.742	0.0000	0.0000	0
19/09/2005	JROD	2006/04/28			jRod	6.9120	6.9640	0.752	0.0000	0.0000	0
19/09/2005	JROD	2006/05/31			jRod	6.9590	7.0140	0.790	0.0000	0.0000	0
19/09/2005	JROD	2006/06/30			jRod	6.9330	6.9780	0.649	0.0000	0.0000	0
19/09/2005	JROD	2006/07/31			jRod	6.9680	7.0150	0.675	0.0000	0.0000	0
19/09/2005	JROD	2006/08/31			jRod	7.0070	7.0570	0.714	0.0000	0.0000	0
19/09/2005	R152	2005/11/03			Bond Future	7.1790	7.1840	0.070	0.0000	0.0000	0
19/09/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	1,434.0000	1,439.0000	0.349	0	0	0
19/09/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	97.0000	86.0000	(11.340)	0	0	0
19/09/2005	R153	2005/11/03			Bond Future	7.9500	7.9230	(0.340)	0.0000	0.0000	263
19/09/2005	R153	2005/11/03	8.00	Call	Option on Bond Future	9,898.0000	10,284.0000	3.900	0	0	0
19/09/2005	R153	2005/11/03	8.00	Put	Option on Bond Future	7,693.0000	6,886.0000	(10.490)	0	0	0

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19/09/2005	R153	2005/11/03	8.50	Put	Option on Bond Future	1,988.0000	1,637.0000	(17.656)	0	0	0
19/09/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	4,650.0000	4,819.0000	3.634	0	0	0
19/09/2005	R153	2005/11/03	8.50	Call	Option on Bond Future	25,963.0000	26,805.0000	3.243	0	0	0
19/09/2005	R153	2005/11/03	9.00	Put	Option on Bond Future	422.0000	315.0000	(25.355)	0	0	5
19/09/2005	R153	2005/11/03	9.00	Call	Option on Bond Future	45,664.0000	46,750.0000	2.378	0	0	0
19/09/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	13,522.0000	12,499.0000	(7.565)	0	0	0
19/09/2005	R153	2006/02/02			Bond Future	7.9620	7.9780	0.201	0.0000	0.0000	0
19/09/2005	R153	2006/02/02	7.50	Put	Option on Bond Future	25,862.0000	26,213.0000	1.357	0	0	0
19/09/2005	R153	2006/02/02	7.50	Call	Option on Bond Future	6,260.0000	5,939.0000	(5.128)	0	0	0
19/09/2005	R157	2005/11/03			Bond Future	8.1700	8.1700	-	0.0000	0.0000	3
19/09/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	9,934.0000	9,458.0000	(4.792)	0	0	0
19/09/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	24,030.0000	23,553.0000	(1.985)	0	0	0
19/09/2005	R157	2006/02/02			Bond Future	8.2140	8.2130	(0.012)	0.0000	0.0000	0
19/09/2005	R157	2006/02/02	7.75	Put	Option on Bond Future	50,409.0000	50,099.0000	(0.615)	0	0	0
19/09/2005	R157	2006/02/02	7.75	Call	Option on Bond Future	12,425.0000	12,195.0000	(1.851)	0	0	0
19/09/2005	R157	2006/02/02	8.00	Put	Option on Bond Future	37,778.0000	37,433.0000	(0.913)	0	0	0
19/09/2005	R157	2006/02/02	8.00	Call	Option on Bond Future	20,438.0000	20,174.0000	(1.292)	0	0	0
19/09/2005	R186	2005/11/03			Bond Future	7.8460	7.8460	-	0.0000	0.0000	0
19/09/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	79,009.0000	78,756.0000	(0.320)	0	0	0
19/09/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	2,020.0000	1,766.0000	(12.574)	0	0	0
19/09/2005	R186	2006/02/02			Bond Future	7.8620	7.8620	-	0.0000	0.0000	0
19/09/2005	R186	2006/02/02	7.50	Call	Option on Bond Future	21,704.0000	21,308.0000	(1.825)	0	0	0
19/09/2005	R186	2006/02/02	7.50	Put	Option on Bond Future	67,242.0000	66,845.0000	(0.590)	0	0	0
19/09/2005	R194	2005/11/03			Bond Future	7.6090	7.6300	0.276	0.0000	0.0000	0
19/09/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	2,823.0000	2,526.0000	(10.521)	0	0	0
19/09/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	5,171.0000	5,325.0000	2.978	0	0	0
19/09/2005	R194	2006/02/02			Bond Future	7.6730	7.6960	0.300	0.0000	0.0000	0
19/09/2005	R194	2006/02/02	7.25	Call	Option on Bond Future	2,816.0000	2,631.0000	(6.570)	0	0	0
19/09/2005	R194	2006/02/02	7.25	Put	Option on Bond Future	10,999.0000	11,257.0000	2.346	0	0	0

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19/09/2005	R201	2005/11/03			Bond Future	8.1730	8.1730	-	0.0000	0.0000	0
19/09/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	7,528.0000	7,161.0000	(4.875)	0	0	0
19/09/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	18,840.0000	18,473.0000	(1.948)	0	0	0
19/09/2005	R201	2006/02/02			Bond Future	8.2120	8.2120	-	0.0000	0.0000	0
19/09/2005	R201	2006/02/02	7.75	Put	Option on Bond Future	39,475.0000	39,278.0000	(0.499)	0	0	0
19/09/2005	R201	2006/02/02	7.75	Call	Option on Bond Future	9,600.0000	9,403.0000	(2.052)	0	0	0
19/09/2005	R203	2005/11/03			Bond Future	8.1550	8.1500	(0.061)	0.0000	0.0000	0
19/09/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	22,591.0000	21,875.0000	(3.169)	0	0	0
19/09/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	10,804.0000	10,465.0000	(3.138)	0	0	0
19/09/2005	R203	2006/02/02			Bond Future	8.1900	8.1840	(0.073)	0.0000	0.0000	0
19/09/2005	R203	2006/02/02	8.00	Call	Option on Bond Future	21,219.0000	21,117.0000	(0.481)	0	0	0
19/09/2005	R203	2006/02/02	8.00	Put	Option on Bond Future	35,453.0000	34,906.0000	(1.543)	0	0	0
19/09/2005	R204	2005/11/03			Bond Future	8.1480	8.1430	(0.061)	0.0000	0.0000	0
19/09/2005	R204	2005/11/03	8.25	Put	Option on Bond Future	13,503.0000	12,802.0000	(5.191)	0	0	0
19/09/2005	R204	2005/11/03	8.25	Call	Option on Bond Future	21,521.0000	21,216.0000	(1.417)	0	0	0
19/09/2005	R204	2006/02/02			Bond Future	8.1770	8.1720	(0.061)	0.0000	0.0000	0
19/09/2005	R204	2006/02/02	8.00	Put	Option on Bond Future	36,465.0000	35,938.0000	(1.445)	0	0	0
19/09/2005	R204	2006/02/02	8.00	Call	Option on Bond Future	22,534.0000	22,396.0000	(0.612)	0	0	0
19/09/2005	R207	2005/11/03			Bond Future	8.1240	8.1190	(0.062)	0.0000	0.0000	0
19/09/2005	R207	2005/11/03	8.00	Call	Option on Bond Future	3,061.0000	2,989.0000	(2.352)	0	0	0
19/09/2005	R207	2005/11/03	8.00	Put	Option on Bond Future	12,943.0000	12,474.0000	(3.624)	0	0	0
19/09/2005	R207	2006/02/02			Bond Future	8.1500	8.1450	(0.061)	0.0000	0.0000	0
19/09/2005	R207	2006/02/02	8.00	Put	Option on Bond Future	18,391.0000	18,021.0000	(2.012)	0	0	0
19/09/2005	R207	2006/02/02	8.00	Call	Option on Bond Future	6,564.0000	6,585.0000	0.320	0	0	0

Grand Total: **1,291**