



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 07/03/2005

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
07/03/2005	GOVI 2005/05/05			jGovi	220.0500	220.2240	0.079	0.0000	0.0000	0
07/03/2005	GOVI 2005/05/05	220.00	Call	jGovi	36,479.0000	36,321.0000	(0.433)	0	0	0
07/03/2005	GOVI 2005/05/05	220.00	Put	jGovi	36,479.0000	34,081.0000	(6.574)	0	0	0
07/03/2005	GOVI 2005/08/04			jGovi	224.1240	224.3080	0.082	0.0000	0.0000	0
07/03/2005	GOVI 2005/08/04	224.00	Call	jGovi	35,577.0000	35,698.0000	0.340	0	0	0
07/03/2005	GOVI 2005/08/04	224.00	Put	jGovi	35,577.0000	32,618.0000	(8.317)	0	0	0
07/03/2005	GOVI 2005/11/03			jGovi	228.0000	228.1900	0.083	0.0000	0.0000	0
07/03/2005	GOVI 2005/11/03	228.00	Call	jGovi	43,628.0000	43,772.0000	0.330	0	0	0
07/03/2005	GOVI 2005/11/03	228.00	Put	jGovi	43,628.0000	41,872.0000	(4.025)	0	0	0
07/03/2005	J152 2006/02/28			jSwap	7.4180	7.4550	0.499	0.0000	0.0000	0
07/03/2005	J153 2010/08/31			jSwap	7.8794	7.8732	(0.079)	0.0000	0.0000	0
07/03/2005	J157 2015/09/15			jSwap	7.9957	8.0200	0.304	0.0000	0.0000	0
07/03/2005	J186 2026/12/21			jSwap	7.6286	7.6557	0.356	0.0000	0.0000	0
07/03/2005	J194 2008/02/28			jSwap	7.6608	7.6605	(0.004)	0.0000	0.0000	0
07/03/2005	J201 2014/12/22			jSwap	8.0165	8.0295	0.163	0.0000	0.0000	0
07/03/2005	J203 2017/09/15			jSwap	7.9593	7.9934	0.429	0.0000	0.0000	0

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07/03/2005	JBAR	2005/03/16			jBar	7.5500	7.6000	0.662	0.0000	0.0000	0
07/03/2005	JFRA	2005/05/05			jFra	7.4130	7.4610	0.648	0.0000	0.0000	0
07/03/2005	JFRA	2005/05/05	7.25	Put	Option on jFra	587.0000	176.0000	(70.017)	0	0	0
07/03/2005	JFRA	2005/05/05	7.25	Call	Option on jFra	587.0000	570.0000	(2.896)	0	0	0
07/03/2005	JFRA	2005/08/04			jFra	7.1520	7.1700	0.252	0.0000	0.0000	0
07/03/2005	JFRA	2005/08/04	7.25	Call	Option on jFra	694.0000	641.0000	(7.637)	0	0	0
07/03/2005	JFRA	2005/08/04	7.25	Put	Option on jFra	694.0000	960.0000	38.329	0	0	0
07/03/2005	JFRA	2005/11/03			jFra	7.2230	7.2290	0.083	0.0000	0.0000	0
07/03/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	1,265.0000	1,363.0000	7.747	0	0	0
07/03/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	1,265.0000	1,189.0000	(6.008)	0	0	0
07/03/2005	JFRA	2006/02/02			jFra	7.3230	7.3180	(0.068)	0.0000	0.0000	0
07/03/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,662.0000	1,519.0000	(8.604)	0	0	0
07/03/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	1,662.0000	1,563.0000	(5.957)	0	0	0
07/03/2005	JFRA	2006/05/04			jFra	7.4760	7.4460	(0.401)	0.0000	0.0000	0
07/03/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	2,443.0000	1,326.0000	(45.722)	0	0	0
07/03/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	2,443.0000	2,295.0000	(6.058)	0	0	0
07/03/2005	JFRA	2006/08/03			jFra	7.6230	7.6420	0.249	0.0000	0.0000	0
07/03/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	2,829.0000	2,749.0000	(2.828)	0	0	0
07/03/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	2,829.0000	1,301.0000	(54.012)	0	0	0
07/03/2005	JFRA	2006/11/02			jFra	7.7700	7.6250	(1.866)	0.0000	0.0000	0
07/03/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	3,212.0000	2,872.0000	(10.585)	0	0	0
07/03/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	3,212.0000	1,465.0000	(54.390)	0	0	0
07/03/2005	JN02	2005/05/05			jNote	7.4670	7.4540	(0.174)	0.0000	0.0000	0
07/03/2005	JN02	2005/05/05	7.50	Call	Option on jNote	4,098.0000	3,398.0000	(17.082)	0	0	0
07/03/2005	JN02	2005/05/05	7.50	Put	Option on jNote	4,098.0000	5,164.0000	26.013	0	0	0

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07/03/2005	JN02	2005/08/04			jNote	7.5240	7.5030	(0.279)	0.0000	0.0000	0
07/03/2005	JN02	2005/08/04	7.50	Call	Option on jNote	7,624.0000	6,801.0000	(10.795)	0	0	0
07/03/2005	JN02	2005/08/04	7.50	Put	Option on jNote	7,624.0000	7,666.0000	0.551	0	0	0
07/03/2005	JN02	2005/11/03			jNote	7.6220	7.6040	(0.236)	0.0000	0.0000	0
07/03/2005	JN02	2005/11/03	7.50	Put	Option on jNote	10,854.0000	9,008.0000	(17.008)	0	0	0
07/03/2005	JN02	2005/11/03	7.50	Call	Option on jNote	10,854.0000	10,001.0000	(7.859)	0	0	0
07/03/2005	JN05	2005/05/05			jNote	7.8010	7.7940	(0.090)	0.0000	0.0000	0
07/03/2005	JN05	2005/05/05	8.00	Call	Option on jNote	5,455.0000	4,353.0000	(20.202)	0	0	0
07/03/2005	JN05	2005/05/05	8.00	Put	Option on jNote	5,455.0000	14,932.0000	173.731	0	0	0
07/03/2005	JN05	2005/08/04			jNote	7.8380	7.8270	(0.140)	0.0000	0.0000	0
07/03/2005	JN05	2005/08/04	8.00	Call	Option on jNote	11,291.0000	9,909.0000	(12.240)	0	0	0
07/03/2005	JN05	2005/08/04	8.00	Put	Option on jNote	11,291.0000	19,116.0000	69.303	0	0	0
07/03/2005	JN05	2005/11/03			jNote	7.8910	7.8800	(0.139)	0.0000	0.0000	0
07/03/2005	JN05	2005/11/03	8.00	Call	Option on jNote	16,156.0000	14,650.0000	(9.322)	0	0	0
07/03/2005	JN05	2005/11/03	8.00	Put	Option on jNote	16,156.0000	21,657.0000	34.049	0	0	0
07/03/2005	JN10	2005/05/05			jNote	7.9640	7.9820	0.226	0.0000	0.0000	0
07/03/2005	JN10	2005/05/05	8.00	Call	Option on jNote	12,464.0000	10,964.0000	(12.035)	0	0	0
07/03/2005	JN10	2005/05/05	8.00	Put	Option on jNote	12,464.0000	15,657.0000	25.618	0	0	0
07/03/2005	JN10	2005/08/04			jNote	7.9830	8.0030	0.251	0.0000	0.0000	0
07/03/2005	JN10	2005/08/04	8.00	Call	Option on jNote	21,418.0000	19,933.0000	(6.933)	0	0	0
07/03/2005	JN10	2005/08/04	8.00	Put	Option on jNote	21,418.0000	23,174.0000	8.199	0	0	0
07/03/2005	JN10	2005/11/03			jNote	8.0100	8.0340	0.300	0.0000	0.0000	0
07/03/2005	JN10	2005/11/03	8.00	Put	Option on jNote	28,712.0000	28,401.0000	(1.083)	0	0	0
07/03/2005	JN10	2005/11/03	8.00	Call	Option on jNote	28,712.0000	27,299.0000	(4.921)	0	0	0
07/03/2005	JROD	2005/03/31			jRod	7.2470	7.2900	0.593	0.0000	0.0000	0
07/03/2005	JROD	2005/04/29			jRod	7.3560	7.3950	0.530	0.0000	0.0000	0

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07/03/2005	JROD	2005/05/31			jRod	7.4850	7.5260	0.548	0.0000	0.0000	0
07/03/2005	JROD	2005/06/30			jRod	7.3850	7.4340	0.664	0.0000	0.0000	0
07/03/2005	JROD	2005/07/29			jRod	7.3940	7.4440	0.676	0.0000	0.0000	0
07/03/2005	JROD	2005/08/31			jRod	7.3780	7.4290	0.691	0.0000	0.0000	0
07/03/2005	JROD	2005/09/30			jRod	7.3130	7.3650	0.711	0.0000	0.0000	0
07/03/2005	JROD	2005/10/31			jRod	7.3150	7.3680	0.725	0.0000	0.0000	0
07/03/2005	JROD	2005/11/30			jRod	7.3250	7.3810	0.765	0.0000	0.0000	0
07/03/2005	JROD	2005/12/30			jRod	7.3060	7.3630	0.780	0.0000	0.0000	0
07/03/2005	JROD	2006/01/31			jRod	7.3130	7.3740	0.834	0.0000	0.0000	0
07/03/2005	JROD	2006/02/28			jRod	7.3130	7.3780	0.889	0.0000	0.0000	0
07/03/2005	JROD	2006/03/31			jRod	7.2900	7.3550	0.892	0.0000	0.0000	0
07/03/2005	R152	2005/05/05			Bond Future	7.0220	7.0710	0.698	0.0000	0.0000	0
07/03/2005	R152	2005/05/05	7.00	Put	Option on Bond Future	1,554.0000	1,669.0000	7.400	0	0	0
07/03/2005	R152	2005/05/05	7.00	Call	Option on Bond Future	1,554.0000	1,501.0000	(3.411)	0	0	0
07/03/2005	R152	2005/08/04			Bond Future	6.7820	6.8260	0.649	0.0000	0.0000	0
07/03/2005	R152	2005/08/04	7.75	Call	Option on Bond Future	5,727.0000	5,735.0000	0.140	0	0	0
07/03/2005	R152	2005/08/04	7.75	Put	Option on Bond Future	5,727.0000	369.0000	(93.557)	0	0	0
07/03/2005	R152	2005/11/03			Bond Future	6.6680	6.7020	0.510	0.0000	0.0000	0
07/03/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	1,724.0000	1,421.0000	(17.575)	0	0	0
07/03/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	1,724.0000	1,727.0000	0.174	0	0	0

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07/03/2005	R153	2005/05/05			Bond Future	7.6000	7.6190	0.250	0.0000	0.0000	1
07/03/2005	R153	2005/05/05	7.75	Put	Option on Bond Future	14,280.0000	6,020.0000	(57.843)	0	0	0
07/03/2005	R153	2005/05/05	7.75	Call	Option on Bond Future	14,280.0000	14,891.0000	4.279	0	0	0
07/03/2005	R153	2005/08/04			Bond Future	7.6040	7.6210	0.224	0.0000	0.0000	0
07/03/2005	R153	2005/08/04	7.75	Put	Option on Bond Future	19,476.0000	11,640.0000	(40.234)	0	0	0
07/03/2005	R153	2005/08/04	7.75	Call	Option on Bond Future	19,476.0000	20,029.0000	2.839	0	0	0
07/03/2005	R153	2005/11/03			Bond Future	7.6490	7.6620	0.170	0.0000	0.0000	0
07/03/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	21,867.0000	16,245.0000	(25.710)	0	0	0
07/03/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	21,867.0000	22,415.0000	2.506	0	0	0
07/03/2005	R157	2005/05/05			Bond Future	7.9130	7.9580	0.569	0.0000	0.0000	0
07/03/2005	R157	2005/05/05	8.00	Put	Option on Bond Future	21,215.0000	12,852.0000	(39.420)	0	0	0
07/03/2005	R157	2005/05/05	8.00	Call	Option on Bond Future	21,215.0000	20,880.0000	(1.579)	0	0	0
07/03/2005	R157	2005/08/04			Bond Future	7.9130	7.9580	0.569	0.0000	0.0000	0
07/03/2005	R157	2005/08/04	8.00	Put	Option on Bond Future	30,910.0000	22,579.0000	(26.952)	0	0	0
07/03/2005	R157	2005/08/04	8.00	Call	Option on Bond Future	30,910.0000	30,607.0000	(0.980)	0	0	0
07/03/2005	R157	2005/11/03			Bond Future	7.9680	8.0110	0.540	0.0000	0.0000	0
07/03/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	35,366.0000	31,887.0000	(9.837)	0	0	0
07/03/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	35,366.0000	35,149.0000	(0.614)	0	0	0
07/03/2005	R186	2005/05/05			Bond Future	7.3320	7.3720	0.546	0.0000	0.0000	0
07/03/2005	R186	2005/05/05	7.25	Put	Option on Bond Future	32,396.0000	41,251.0000	27.334	0	0	0
07/03/2005	R186	2005/05/05	7.25	Call	Option on Bond Future	32,396.0000	31,451.0000	(2.917)	0	0	0
07/03/2005	R186	2005/08/04			Bond Future	7.3280	7.3680	0.546	0.0000	0.0000	0
07/03/2005	R186	2005/08/04	7.25	Call	Option on Bond Future	54,793.0000	53,855.0000	(1.712)	0	0	0
07/03/2005	R186	2005/08/04	7.25	Put	Option on Bond Future	54,793.0000	63,054.0000	15.077	0	0	0
07/03/2005	R186	2005/11/03			Bond Future	7.3370	7.3760	0.532	0.0000	0.0000	0
07/03/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	70,623.0000	79,743.0000	12.914	0	0	0
07/03/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	70,623.0000	69,536.0000	(1.539)	0	0	0

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07/03/2005	R194	2005/05/05			Bond Future	7.4070	7.4260	0.257	0.0000	0.0000	0
07/03/2005	R194	2005/05/05	7.50	Put	Option on Bond Future	7,291.0000	4,323.0000	(40.708)	0	0	0
07/03/2005	R194	2005/05/05	7.50	Call	Option on Bond Future	7,291.0000	7,539.0000	3.401	0	0	0
07/03/2005	R194	2005/08/04			Bond Future	7.3930	7.4080	0.203	0.0000	0.0000	0
07/03/2005	R194	2005/08/04	7.50	Call	Option on Bond Future	10,472.0000	10,725.0000	2.416	0	0	0
07/03/2005	R194	2005/08/04	7.50	Put	Option on Bond Future	10,472.0000	7,351.0000	(29.803)	0	0	0
07/03/2005	R194	2005/11/03			Bond Future	7.4480	7.4570	0.121	0.0000	0.0000	0
07/03/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	11,524.0000	9,770.0000	(15.220)	0	0	0
07/03/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	11,524.0000	11,778.0000	2.204	0	0	0
07/03/2005	R201	2005/05/05			Bond Future	7.9150	7.9650	0.632	0.0000	0.0000	0
07/03/2005	R201	2005/05/05	8.00	Put	Option on Bond Future	16,520.0000	10,266.0000	(37.857)	0	0	0
07/03/2005	R201	2005/05/05	8.00	Call	Option on Bond Future	16,520.0000	16,097.0000	(2.561)	0	0	0
07/03/2005	R201	2005/08/04			Bond Future	7.9320	7.9820	0.630	0.0000	0.0000	0
07/03/2005	R201	2005/08/04	8.00	Put	Option on Bond Future	23,494.0000	18,525.0000	(21.150)	0	0	0
07/03/2005	R201	2005/08/04	8.00	Call	Option on Bond Future	23,494.0000	23,100.0000	(1.677)	0	0	0
07/03/2005	R201	2005/11/03			Bond Future	7.9690	8.0180	0.615	0.0000	0.0000	0
07/03/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	27,619.0000	27,272.0000	(1.256)	0	0	0
07/03/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	27,619.0000	25,162.0000	(8.896)	0	0	0
07/03/2005	R203	2005/05/05			Bond Future	7.9170	7.9670	0.632	0.0000	0.0000	0
07/03/2005	R203	2005/05/05	8.00	Put	Option on Bond Future	19,617.0000	12,529.0000	(36.132)	0	0	0
07/03/2005	R203	2005/05/05	8.00	Call	Option on Bond Future	19,617.0000	19,080.0000	(2.737)	0	0	0
07/03/2005	R203	2005/08/04			Bond Future	7.9290	7.9790	0.631	0.0000	0.0000	0
07/03/2005	R203	2005/08/04	8.00	Put	Option on Bond Future	28,397.0000	22,377.0000	(21.199)	0	0	0
07/03/2005	R203	2005/08/04	8.00	Call	Option on Bond Future	28,397.0000	27,907.0000	(1.726)	0	0	0
07/03/2005	R203	2005/11/03			Bond Future	7.9610	8.0100	0.616	0.0000	0.0000	0
07/03/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	33,891.0000	33,428.0000	(1.366)	0	0	0

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07/03/2005	R203 2005/11/03	8.00	Put	Option on Bond Future	33,891.0000	30,356.0000	(10.430)	0	0	0
Grand Total:										1