



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for 06/04/2005

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
06/04/2005	GOVI 2005/05/05			jGovi	211.2120	212.3050	0.517	0.0000	0.0000	0
06/04/2005	GOVI 2005/05/05	220.00	Put	jGovi	3,840.0000	81,721.0000	2028.151	0	0	0
06/04/2005	GOVI 2005/05/05	220.00	Call	jGovi	3,840.0000	4,771.0000	24.245	0	0	0
06/04/2005	GOVI 2005/08/04			jGovi	215.2310	216.3390	0.515	0.0000	0.0000	0
06/04/2005	GOVI 2005/08/04	224.00	Put	jGovi	6,242.0000	84,470.0000	1253.252	0	0	0
06/04/2005	GOVI 2005/08/04	224.00	Call	jGovi	6,242.0000	7,860.0000	25.921	0	0	0
06/04/2005	GOVI 2005/11/03			jGovi	219.1060	220.2040	0.501	0.0000	0.0000	0
06/04/2005	GOVI 2005/11/03	228.00	Put	jGovi	12,937.0000	93,150.0000	620.028	0	0	0
06/04/2005	GOVI 2005/11/03	228.00	Call	jGovi	12,937.0000	15,190.0000	17.415	0	0	0
06/04/2005	J152 2006/02/28			jSwap	7.6232	7.5987	(0.321)	0.0000	0.0000	0
06/04/2005	J153 2010/08/31			jSwap	8.7352	8.6600	(0.860)	0.0000	0.0000	0
06/04/2005	J157 2015/09/15			jSwap	8.9988	8.9303	(0.762)	0.0000	0.0000	0
06/04/2005	J186 2026/12/21			jSwap	8.5851	8.5062	(0.920)	0.0000	0.0000	0
06/04/2005	J194 2008/02/28			jSwap	8.3456	8.2557	(1.077)	0.0000	0.0000	0
06/04/2005	J201 2014/12/22			jSwap	8.9327	8.8724	(0.675)	0.0000	0.0000	0
06/04/2005	J203 2017/09/15			jSwap	8.9601	8.8858	(0.830)	0.0000	0.0000	0

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06/04/2005	JBAR	2005/03/16			jBar	7.5930	0.0000	(100.000)	7.7000	7.5900	0
06/04/2005	JFRA	2005/05/05			jFra	7.6500	7.6430	(0.092)	0.0000	0.0000	0
06/04/2005	JFRA	2005/05/05	7.25	Call	Option on jFra	986.0000	968.0000	(1.826)	0	0	0
06/04/2005	JFRA	2005/05/05	7.25	Put	Option on jFra	986.0000	7.0000	(99.290)	0	0	0
06/04/2005	JFRA	2005/08/04			jFra	7.4250	7.4070	(0.242)	0.0000	0.0000	0
06/04/2005	JFRA	2005/08/04	7.25	Put	Option on jFra	873.0000	455.0000	(47.881)	0	0	0
06/04/2005	JFRA	2005/08/04	7.25	Call	Option on jFra	873.0000	840.0000	(3.780)	0	0	0
06/04/2005	JFRA	2005/11/03			jFra	7.5950	7.5420	(0.698)	0.0000	0.0000	0
06/04/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	1,629.0000	1,536.0000	(5.709)	0	0	0
06/04/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	1,629.0000	821.0000	(49.601)	0	0	0
06/04/2005	JFRA	2006/02/02			jFra	7.8780	7.8060	(0.914)	0.0000	0.0000	0
06/04/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	2,441.0000	949.0000	(61.122)	0	0	0
06/04/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	2,441.0000	2,309.0000	(5.408)	0	0	0
06/04/2005	JFRA	2006/05/04			jFra	8.1420	8.0740	(0.835)	0.0000	0.0000	0
06/04/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	3,571.0000	3,439.0000	(3.696)	0	0	0
06/04/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	3,571.0000	814.0000	(77.205)	0	0	0
06/04/2005	JFRA	2006/08/03			jFra	8.4040	8.3360	(0.809)	0.0000	0.0000	0
06/04/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	4,224.0000	4,089.0000	(3.196)	0	0	0
06/04/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	4,224.0000	826.0000	(80.445)	0	0	0
06/04/2005	JFRA	2006/11/02			jFra	8.6390	8.5630	(0.880)	0.0000	0.0000	0
06/04/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	4,849.0000	4,693.0000	(3.217)	0	0	0
06/04/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	4,849.0000	878.0000	(81.893)	0	0	0
06/04/2005	JN02	2005/05/05			jNote	8.0460	7.9870	(0.733)	0.0000	0.0000	0
06/04/2005	JN02	2005/05/05	7.50	Put	Option on jNote	10,371.0000	460.0000	(95.565)	0	0	0
06/04/2005	JN02	2005/05/05	7.50	Call	Option on jNote	10,371.0000	9,378.0000	(9.575)	0	0	0

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06/04/2005	JN02	2005/08/04			jNote	8.2060	8.1260	(0.975)	0.0000	0.0000	0
06/04/2005	JN02	2005/08/04	7.50	Call	Option on jNote	15,218.0000	14,051.0000	(7.669)	0	0	0
06/04/2005	JN02	2005/08/04	7.50	Put	Option on jNote	15,218.0000	2,602.0000	(82.902)	0	0	0
06/04/2005	JN02	2005/11/03			jNote	8.4110	8.3100	(1.201)	0.0000	0.0000	0
06/04/2005	JN02	2005/11/03	7.50	Put	Option on jNote	20,265.0000	4,056.0000	(79.985)	0	0	0
06/04/2005	JN02	2005/11/03	7.50	Call	Option on jNote	20,265.0000	18,838.0000	(7.042)	0	0	0
06/04/2005	JN05	2005/05/05			jNote	8.6630	8.5820	(0.935)	0.0000	0.0000	0
06/04/2005	JN05	2005/05/05	8.00	Call	Option on jNote	27,288.0000	24,219.0000	(11.247)	0	0	0
06/04/2005	JN05	2005/05/05	8.00	Put	Option on jNote	27,288.0000	586.0000	(97.853)	0	0	0
06/04/2005	JN05	2005/08/04			jNote	8.7500	8.6670	(0.949)	0.0000	0.0000	0
06/04/2005	JN05	2005/08/04	8.00	Call	Option on jNote	34,106.0000	31,392.0000	(7.958)	0	0	0
06/04/2005	JN05	2005/08/04	8.00	Put	Option on jNote	34,106.0000	4,375.0000	(87.172)	0	0	0
06/04/2005	JN05	2005/11/03			jNote	8.8520	8.7690	(0.938)	0.0000	0.0000	0
06/04/2005	JN05	2005/11/03	8.00	Call	Option on jNote	40,816.0000	38,220.0000	(6.360)	0	0	0
06/04/2005	JN05	2005/11/03	8.00	Put	Option on jNote	40,816.0000	7,175.0000	(82.421)	0	0	0
06/04/2005	JN10	2005/05/05			jNote	8.9260	8.8610	(0.728)	0.0000	0.0000	0
06/04/2005	JN10	2005/05/05	8.00	Put	Option on jNote	61,397.0000	92.0000	(99.850)	0	0	0
06/04/2005	JN10	2005/05/05	8.00	Call	Option on jNote	61,397.0000	57,282.0000	(6.702)	0	0	0
06/04/2005	JN10	2005/08/04			jNote	8.9780	8.9080	(0.780)	0.0000	0.0000	0
06/04/2005	JN10	2005/08/04	8.00	Put	Option on jNote	67,339.0000	3,221.0000	(95.217)	0	0	0
06/04/2005	JN10	2005/08/04	8.00	Call	Option on jNote	67,339.0000	63,346.0000	(5.930)	0	0	0
06/04/2005	JN10	2005/11/03			jNote	9.0370	8.9630	(0.819)	0.0000	0.0000	0
06/04/2005	JN10	2005/11/03	8.00	Put	Option on jNote	74,576.0000	7,098.0000	(90.482)	0	0	0
06/04/2005	JN10	2005/11/03	8.00	Call	Option on jNote	74,576.0000	70,623.0000	(5.301)	0	0	0
06/04/2005	JROD	2005/04/29			jRod	7.2640	7.2630	(0.014)	0.0000	0.0000	0
06/04/2005	JROD	2005/05/31			jRod	7.4120	7.4110	(0.013)	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
06/04/2005	JROD	2005/06/30			jRod	7.5690	7.5650	(0.053)	0.0000	0.0000	0
06/04/2005	JROD	2005/07/29			jRod	7.4570	7.4540	(0.040)	0.0000	0.0000	0
06/04/2005	JROD	2005/08/31			jRod	7.4970	7.4940	(0.040)	0.0000	0.0000	0
06/04/2005	JROD	2005/09/30			jRod	7.5240	7.5230	(0.013)	0.0000	0.0000	0
06/04/2005	JROD	2005/10/31			jRod	7.4470	7.4470	-	0.0000	0.0000	0
06/04/2005	JROD	2005/11/30			jRod	7.4820	7.4820	-	0.0000	0.0000	0
06/04/2005	JROD	2005/12/30			jRod	7.5270	7.5260	(0.013)	0.0000	0.0000	0
06/04/2005	JROD	2006/01/31			jRod	7.4910	7.4900	(0.013)	0.0000	0.0000	0
06/04/2005	JROD	2006/02/28			jRod	7.5290	7.5280	(0.013)	0.0000	0.0000	0
06/04/2005	JROD	2006/03/31			jRod	7.5660	7.5640	(0.026)	0.0000	0.0000	0
06/04/2005	R152	2005/05/05			Bond Future	7.3040	7.2480	(0.767)	0.0000	0.0000	0
06/04/2005	R152	2005/05/05	7.00	Call	Option on Bond Future	243.0000	308.0000	26.749	0	0	0
06/04/2005	R152	2005/05/05	7.00	Put	Option on Bond Future	243.0000	2,287.0000	841.152	0	0	0
06/04/2005	R152	2005/08/04			Bond Future	7.0910	7.0150	(1.072)	0.0000	0.0000	0
06/04/2005	R152	2005/08/04	7.75	Put	Option on Bond Future	4,093.0000	373.0000	(90.887)	0	0	0
06/04/2005	R152	2005/08/04	7.75	Call	Option on Bond Future	4,093.0000	4,417.0000	7.916	0	0	0
06/04/2005	R152	2005/11/03			Bond Future	6.9920	6.9020	(1.287)	0.0000	0.0000	0
06/04/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	1,096.0000	1,196.0000	9.124	0	0	0
06/04/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	1,096.0000	1,670.0000	52.372	0	0	0
06/04/2005	R153	2005/05/05			Bond Future	8.3870	8.2880	(1.180)	0.0000	0.0000	1
06/04/2005	R153	2005/05/05	7.75	Call	Option on Bond Future	481.0000	748.0000	55.509	0	0	0

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06/04/2005	R153	2005/05/05	7.75	Put	Option on Bond Future	481.0000	26,640.0000	5438.462	0	0	0
06/04/2005	R153	2005/08/04			Bond Future	8.4290	8.3240	(1.246)	0.0000	0.0000	0
06/04/2005	R153	2005/08/04	7.75	Put	Option on Bond Future	4,660.0000	32,010.0000	586.910	0	0	0
06/04/2005	R153	2005/08/04	7.75	Call	Option on Bond Future	4,660.0000	5,600.0000	20.172	0	0	0
06/04/2005	R153	2005/11/03			Bond Future	8.5090	8.4020	(1.257)	0.0000	0.0000	0
06/04/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	7,813.0000	37,482.0000	379.739	0	0	0
06/04/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	7,813.0000	8,861.0000	13.414	0	0	0
06/04/2005	R157	2005/05/05			Bond Future	8.8120	8.7080	(1.180)	0.0000	0.0000	0
06/04/2005	R157	2005/05/05	8.00	Put	Option on Bond Future	210.0000	60,064.0000	28501.905	0	0	0
06/04/2005	R157	2005/05/05	8.00	Call	Option on Bond Future	210.0000	366.0000	74.286	0	0	0
06/04/2005	R157	2005/08/04			Bond Future	8.8550	8.7480	(1.208)	0.0000	0.0000	1
06/04/2005	R157	2005/08/04	9.00	Put	Option on Bond Future	24,493.0000	20,910.0000	(14.629)	0	0	0
06/04/2005	R157	2005/08/04	8.00	Put	Option on Bond Future	0.0000	67,688.0000	100.000	0	0	0
06/04/2005	R157	2005/08/04	9.00	Call	Option on Bond Future	35,918.0000	40,856.0000	13.748	0	0	0
06/04/2005	R157	2005/08/04	8.00	Call	Option on Bond Future	0.0000	5,931.0000	100.000	0	0	0
06/04/2005	R157	2005/08/04	9.25	Put	Option on Bond Future	17,606.0000	14,820.0000	(15.824)	0	0	0
06/04/2005	R157	2005/08/04	9.25	Call	Option on Bond Future	48,407.0000	54,142.0000	11.847	0	0	0
06/04/2005	R157	2005/08/04	8.75	Put	Option on Bond Future	33,507.0000	29,026.0000	(13.373)	0	0	100
06/04/2005	R157	2005/08/04	8.75	Call	Option on Bond Future	25,147.0000	29,187.0000	16.066	0	0	0
06/04/2005	R157	2005/11/03			Bond Future	8.9210	8.8120	(1.222)	0.0000	0.0000	0
06/04/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	9,548.0000	11,087.0000	16.119	0	0	0
06/04/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	9,548.0000	76,658.0000	702.870	0	0	0
06/04/2005	R186	2005/05/05			Bond Future	8.1660	8.0590	(1.310)	0.0000	0.0000	0
06/04/2005	R186	2005/05/05			Bond Future	8.1660	8.0590	(1.310)	0.0000	0.0000	0
06/04/2005	R186	2005/05/05	7.25	Call	Option on Bond Future	777.0000	1,183.0000	52.252	0	0	0
06/04/2005	R186	2005/05/05	7.25	Call	Option on Bond Future	777.0000	1,183.0000	52.252	0	0	0
06/04/2005	R186	2005/05/05	7.25	Put	Option on Bond Future	777.0000	105,328.0000	13455.727	0	0	0
06/04/2005	R186	2005/05/05	7.25	Put	Option on Bond Future	777.0000	105,328.0000	13455.727	0	0	0
06/04/2005	R186	2005/08/04			Bond Future	8.1780	8.0690	(1.333)	0.0000	0.0000	0

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06/04/2005	R186	2005/08/04	7.25	Call	Option on Bond Future	12,488.0000	14,835.0000	18.794	0	0	0
06/04/2005	R186	2005/08/04	7.25	Put	Option on Bond Future	12,488.0000	119,547.0000	857.295	0	0	0
06/04/2005	R186	2005/11/03			Bond Future	8.2010	8.0910	(1.341)	0.0000	0.0000	0
06/04/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	24,614.0000	27,694.0000	12.513	0	0	0
06/04/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	24,614.0000	134,389.0000	445.986	0	0	0
06/04/2005	R194	2005/05/05			Bond Future	8.0920	7.9710	(1.495)	0.0000	0.0000	0
06/04/2005	R194	2005/05/05	7.50	Put	Option on Bond Future	447.0000	12,829.0000	2770.022	0	0	0
06/04/2005	R194	2005/05/05	7.50	Call	Option on Bond Future	447.0000	724.0000	61.969	0	0	0
06/04/2005	R194	2005/08/04			Bond Future	8.1300	7.9970	(1.636)	0.0000	0.0000	0
06/04/2005	R194	2005/08/04	7.50	Put	Option on Bond Future	3,300.0000	15,741.0000	377.000	0	0	0
06/04/2005	R194	2005/08/04	7.50	Call	Option on Bond Future	3,300.0000	4,038.0000	22.364	0	0	0
06/04/2005	R194	2005/11/03			Bond Future	8.2380	8.0960	(1.724)	0.0000	0.0000	0
06/04/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	4,983.0000	5,763.0000	15.653	0	0	0
06/04/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	4,983.0000	18,517.0000	271.603	0	0	0
06/04/2005	R201	2005/05/05			Bond Future	8.8130	8.7040	(1.237)	0.0000	0.0000	0
06/04/2005	R201	2005/05/05	8.00	Put	Option on Bond Future	161.0000	47,000.0000	29092.547	0	0	0
06/04/2005	R201	2005/05/05	8.00	Call	Option on Bond Future	161.0000	289.0000	79.503	0	0	0
06/04/2005	R201	2005/08/04			Bond Future	8.8570	8.7450	(1.265)	0.0000	0.0000	0
06/04/2005	R201	2005/08/04	8.00	Put	Option on Bond Future	3,721.0000	53,126.0000	1327.734	0	0	0
06/04/2005	R201	2005/08/04	8.00	Call	Option on Bond Future	3,721.0000	4,653.0000	25.047	0	0	0
06/04/2005	R201	2005/11/03			Bond Future	8.9190	8.8050	(1.278)	0.0000	0.0000	0
06/04/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	7,476.0000	60,033.0000	703.010	0	0	0
06/04/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	7,476.0000	8,722.0000	16.667	0	0	0
06/04/2005	R203	2005/05/05			Bond Future	8.7980	8.6910	(1.216)	0.0000	0.0000	0
06/04/2005	R203	2005/05/05	8.00	Put	Option on Bond Future	262.0000	52,848.0000	20070.992	0	0	0
06/04/2005	R203	2005/05/05	8.00	Call	Option on Bond Future	262.0000	452.0000	72.519	0	0	0

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06/04/2005	R203 2005/08/04			Bond Future	8.8330	8.7220	(1.257)	0.0000	0.0000	0
06/04/2005	R203 2005/08/04	8.00	Put	Option on Bond Future	4,997.0000	60,240.0000	1105.523	0	0	0
06/04/2005	R203 2005/08/04	8.00	Call	Option on Bond Future	4,997.0000	6,226.0000	24.595	0	0	0
06/04/2005	R203 2005/11/03			Bond Future	8.8860	8.7730	(1.272)	0.0000	0.0000	0
06/04/2005	R203 2005/11/03	8.00	Call	Option on Bond Future	9,856.0000	11,495.0000	16.629	0	0	0
06/04/2005	R203 2005/11/03	8.00	Put	Option on Bond Future	9,856.0000	68,490.0000	594.907	0	0	0

**Grand Total:** **102**