



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 13/05/2005

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
13/05/2005	GOVI 2005/08/04			jGovi	218.4480	219.0040	0.255	0.0000	0.0000	17
13/05/2005	GOVI 2005/08/04	224.00	Call	jGovi	29,381.0000	30,272.0000	3.033	0	0	0
13/05/2005	GOVI 2005/08/04	224.00	Put	jGovi	84,901.0000	80,232.0000	(5.499)	0	0	0
13/05/2005	GOVI 2005/11/03			jGovi	222.1520	222.7000	0.247	0.0000	0.0000	0
13/05/2005	GOVI 2005/11/03	228.00	Call	jGovi	19,280.0000	20,362.0000	5.612	0	0	0
13/05/2005	GOVI 2005/11/03	228.00	Put	jGovi	77,760.0000	73,362.0000	(5.656)	0	0	0
13/05/2005	J152 2006/02/28			jSwap	7.0967	7.0864	(0.145)	0.0000	0.0000	0
13/05/2005	J153 2010/08/31			jSwap	8.2866	8.2670	(0.237)	0.0000	0.0000	0
13/05/2005	J157 2015/09/15			jSwap	8.6126	8.5856	(0.314)	0.0000	0.0000	0
13/05/2005	J186 2026/12/21			jSwap	8.2400	8.2073	(0.396)	0.0000	0.0000	0
13/05/2005	J194 2008/02/28			jSwap	7.7303	7.7027	(0.357)	0.0000	0.0000	0
13/05/2005	J201 2014/12/22			jSwap	8.5721	8.5458	(0.307)	0.0000	0.0000	0
13/05/2005	J203 2017/09/15			jSwap	8.5803	8.5495	(0.358)	0.0000	0.0000	0
13/05/2005	J204 2018/12/21			jSwap	8.5088	8.4770	(0.375)	0.0000	0.0000	0

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13/05/2005	JBAR	2005/03/16			jBar	6.9500	6.9360	(0.201)	0.0000	0.0000	0
13/05/2005	JFRA	2005/08/04			jFra	6.8380	6.8220	(0.234)	0.0000	0.0000	1,000
13/05/2005	JFRA	2005/08/04	7.25	Put	Option on jFra	1,139.0000	1,162.0000	2.019	0	0	0
13/05/2005	JFRA	2005/08/04	7.25	Call	Option on jFra	129.0000	113.0000	(12.403)	0	0	0
13/05/2005	JFRA	2005/11/03			jFra	6.8160	6.8100	(0.088)	0.0000	0.0000	1,000
13/05/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	1,546.0000	1,539.0000	(0.453)	0	0	0
13/05/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	482.0000	460.0000	(4.564)	0	0	0
13/05/2005	JFRA	2006/02/02			jFra	7.0310	7.0020	(0.412)	0.0000	0.0000	0
13/05/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	1,121.0000	1,071.0000	(4.460)	0	0	0
13/05/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,658.0000	1,679.0000	1.267	0	0	0
13/05/2005	JFRA	2006/05/04			jFra	7.2690	7.2480	(0.289)	0.0000	0.0000	0
13/05/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	2,007.0000	1,956.0000	(2.541)	0	0	0
13/05/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	1,348.0000	1,349.0000	0.074	0	0	0
13/05/2005	JFRA	2006/08/03			jFra	7.5730	7.5460	(0.357)	0.0000	0.0000	0
13/05/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	2,678.0000	2,614.0000	(2.390)	0	0	0
13/05/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	1,276.0000	1,278.0000	0.157	0	0	0
13/05/2005	JFRA	2006/11/02			jFra	7.8520	7.8140	(0.484)	0.0000	0.0000	750
13/05/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	3,283.0000	3,208.0000	(2.284)	0	0	0
13/05/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	1,200.0000	1,217.0000	1.417	0	0	0
13/05/2005	JFRA	2007/02/01			jFra	8.2070	8.1920	(0.183)	0.0000	0.0000	250
13/05/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	3,255.0000	3,201.0000	(1.659)	0	0	0
13/05/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,528.0000	1,510.0000	(1.178)	0	0	0
13/05/2005	JFRA	2007/05/03			jFra	8.3960	8.3480	(0.572)	0.0000	0.0000	0
13/05/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,762.0000	1,756.0000	(0.341)	0	0	0
13/05/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	3,949.0000	3,827.0000	(3.089)	0	0	0
13/05/2005	JFRA	2007/08/02			jFra	8.6270	8.5910	(0.417)	0.0000	0.0000	0

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13/05/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	2,008.0000	1,988.0000	(0.996)	0	0	0
13/05/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	4,758.0000	4,651.0000	(2.249)	0	0	0
13/05/2005	JFRA	2007/11/01			jFra	8.6870	8.6520	(0.403)	0.0000	0.0000	0
13/05/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	5,243.0000	5,159.0000	(1.602)	0	0	0
13/05/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	2,127.0000	2,135.0000	0.376	0	0	0
13/05/2005	JN02	2005/08/04			jNote	7.4740	7.4490	(0.334)	0.0000	0.0000	0
13/05/2005	JN02	2005/08/04	7.50	Call	Option on jNote	5,240.0000	4,922.0000	(6.069)	0	0	0
13/05/2005	JN02	2005/08/04	7.50	Put	Option on jNote	5,728.0000	5,862.0000	2.339	0	0	0
13/05/2005	JN02	2005/11/03			jNote	7.6940	7.6670	(0.351)	0.0000	0.0000	0
13/05/2005	JN02	2005/11/03	7.50	Put	Option on jNote	6,902.0000	6,993.0000	1.318	0	0	0
13/05/2005	JN02	2005/11/03	7.50	Call	Option on jNote	10,469.0000	10,065.0000	(3.859)	0	0	0
13/05/2005	JN05	2005/08/04			jNote	8.2880	8.2680	(0.241)	0.0000	0.0000	0
13/05/2005	JN05	2005/08/04	8.00	Put	Option on jNote	6,898.0000	7,009.0000	1.609	0	0	0
13/05/2005	JN05	2005/08/04	8.00	Call	Option on jNote	18,702.0000	17,999.0000	(3.759)	0	0	0
13/05/2005	JN05	2005/11/03			jNote	8.4140	8.3920	(0.261)	0.0000	0.0000	0
13/05/2005	JN05	2005/11/03	8.00	Put	Option on jNote	10,390.0000	10,492.0000	0.982	0	0	0
13/05/2005	JN05	2005/11/03	8.00	Call	Option on jNote	27,295.0000	26,507.0000	(2.887)	0	0	0
13/05/2005	JN10	2005/08/04			jNote	8.5910	8.5630	(0.326)	0.0000	0.0000	0
13/05/2005	JN10	2005/08/04	8.00	Put	Option on jNote	4,774.0000	4,944.0000	3.561	0	0	0
13/05/2005	JN10	2005/08/04	8.00	Call	Option on jNote	44,530.0000	42,861.0000	(3.748)	0	0	0
13/05/2005	JN10	2005/11/03			jNote	8.6550	8.6270	(0.324)	0.0000	0.0000	0
13/05/2005	JN10	2005/11/03	8.00	Call	Option on jNote	54,285.0000	52,665.0000	(2.984)	0	0	0
13/05/2005	JN10	2005/11/03	8.00	Put	Option on jNote	10,419.0000	10,624.0000	1.968	0	0	0
13/05/2005	JROD	2005/05/31			jRod	7.0050	7.0000	(0.071)	0.0000	0.0000	0
13/05/2005	JROD	2005/06/30			jRod	6.9220	6.9140	(0.116)	0.0000	0.0000	0

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13/05/2005	JROD	2005/07/29			jRod	6.9210	6.9060	(0.217)	0.0000	0.0000	0
13/05/2005	JROD	2005/08/31			jRod	6.9840	6.9750	(0.129)	0.0000	0.0000	0
13/05/2005	JROD	2005/09/30			jRod	6.9180	6.9110	(0.101)	0.0000	0.0000	0
13/05/2005	JROD	2005/10/31			jRod	6.8890	6.8880	(0.015)	0.0000	0.0000	0
13/05/2005	JROD	2005/11/30			jRod	6.9310	6.9350	0.058	0.0000	0.0000	0
13/05/2005	JROD	2005/12/30			jRod	6.8870	6.8950	0.116	0.0000	0.0000	0
13/05/2005	JROD	2006/01/31			jRod	6.8760	6.8860	0.145	0.0000	0.0000	0
13/05/2005	JROD	2006/02/28			jRod	6.9190	6.9270	0.116	0.0000	0.0000	0
13/05/2005	JROD	2006/03/31			jRod	6.8910	6.9010	0.145	0.0000	0.0000	0
13/05/2005	JROD	2006/04/28			jRod	6.8830	6.8950	0.174	0.0000	0.0000	0
13/05/2005	JROD	2006/05/31			jRod	6.9160	6.9280	0.174	0.0000	0.0000	0
13/05/2005	R152	2005/08/04			Bond Future	6.6930	6.6510	(0.628)	0.0000	0.0000	0
13/05/2005	R152	2005/08/04	7.75	Call	Option on Bond Future	5,871.0000	6,090.0000	3.730	0	0	0
13/05/2005	R152	2005/08/04	7.75	Put	Option on Bond Future	45.0000	32.0000	(28.889)	0	0	0
13/05/2005	R152	2005/11/03			Bond Future	6.6120	6.5640	(0.726)	0.0000	0.0000	0
13/05/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	1,416.0000	1,475.0000	4.167	0	0	0
13/05/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	985.0000	894.0000	(9.239)	0	0	0
13/05/2005	R153	2005/08/04			Bond Future	8.0560	8.0030	(0.658)	0.0000	0.0000	0
13/05/2005	R153	2005/08/04	8.75	Put	Option on Bond Future	2,833.0000	2,311.0000	(18.426)	0	0	0
13/05/2005	R153	2005/08/04	8.75	Call	Option on Bond Future	34,199.0000	36,116.0000	5.605	0	0	0
13/05/2005	R153	2005/08/04	7.75	Call	Option on Bond Future	7,222.0000	7,832.0000	8.446	0	0	0
13/05/2005	R153	2005/08/04	7.75	Put	Option on Bond Future	21,393.0000	19,564.0000	(8.550)	0	0	0

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13/05/2005	R153	2005/08/04	9.00	Put	Option on Bond Future	1,400.0000	1,096.0000	(21.714)	0	0	0
13/05/2005	R153	2005/08/04	8.25	Call	Option on Bond Future	17,905.0000	19,187.0000	7.160	0	0	0
13/05/2005	R153	2005/08/04	9.00	Call	Option on Bond Future	43,808.0000	45,943.0000	4.874	0	0	0
13/05/2005	R153	2005/08/04	8.25	Put	Option on Bond Future	9,030.0000	7,873.0000	(12.813)	0	0	0
13/05/2005	R153	2005/08/04	9.25	Call	Option on Bond Future	53,950.0000	56,230.0000	4.226	0	0	0
13/05/2005	R153	2005/08/04	9.25	Put	Option on Bond Future	633.0000	473.0000	(25.276)	0	0	0
13/05/2005	R153	2005/11/03			Bond Future	8.1400	8.0860	(0.663)	0.0000	0.0000	0
13/05/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	28,592.0000	26,806.0000	(6.247)	0	0	0
13/05/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	11,368.0000	11,948.0000	5.102	0	0	0
13/05/2005	R157	2005/08/04			Bond Future	8.5430	8.4910	(0.609)	0.0000	0.0000	1
13/05/2005	R157	2005/08/04	8.75	Call	Option on Bond Future	33,674.0000	36,180.0000	7.442	0	0	0
13/05/2005	R157	2005/08/04	8.00	Put	Option on Bond Future	52,126.0000	48,738.0000	(6.500)	0	0	0
13/05/2005	R157	2005/08/04	8.00	Call	Option on Bond Future	6,909.0000	7,762.0000	12.346	0	0	0
13/05/2005	R157	2005/08/04	9.00	Call	Option on Bond Future	47,300.0000	50,314.0000	6.372	0	0	0
13/05/2005	R157	2005/08/04	8.25	Put	Option on Bond Future	37,271.0000	34,403.0000	(7.695)	0	0	200
13/05/2005	R157	2005/08/04	8.75	Put	Option on Bond Future	16,974.0000	15,239.0000	(10.222)	0	0	400
13/05/2005	R157	2005/08/04	9.25	Put	Option on Bond Future	6,678.0000	5,836.0000	(12.609)	0	0	100
13/05/2005	R157	2005/08/04	9.25	Call	Option on Bond Future	62,539.0000	65,938.0000	5.435	0	0	0
13/05/2005	R157	2005/08/04	9.00	Put	Option on Bond Future	10,815.0000	9,588.0000	(11.345)	0	0	500
13/05/2005	R157	2005/08/04	8.25	Call	Option on Bond Future	13,130.0000	14,503.0000	10.457	0	0	0
13/05/2005	R157	2005/08/04	7.75	Put	Option on Bond Future	69,843.0000	66,054.0000	(5.425)	0	0	0
13/05/2005	R157	2005/08/04	7.75	Call	Option on Bond Future	3,099.0000	3,551.0000	14.585	0	0	200
13/05/2005	R157	2005/11/03			Bond Future	8.6130	8.5610	(0.604)	0.0000	0.0000	0
13/05/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	63,512.0000	60,139.0000	(5.311)	0	0	0
13/05/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	13,606.0000	14,369.0000	5.608	0	0	0
13/05/2005	R186	2005/08/04			Bond Future	7.9520	7.9000	(0.654)	0.0000	0.0000	0
13/05/2005	R186	2005/08/04	7.25	Put	Option on Bond Future	104,568.0000	99,066.0000	(5.262)	0	0	0
13/05/2005	R186	2005/08/04	7.25	Call	Option on Bond Future	14,034.0000	14,914.0000	6.270	0	0	0
13/05/2005	R186	2005/11/03			Bond Future	7.9790	7.9280	(0.639)	0.0000	0.0000	0
13/05/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	30,198.0000	31,261.0000	3.520	0	0	0
13/05/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	123,448.0000	118,314.0000	(4.159)	0	0	0

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13/05/2005	R194	2005/08/04			Bond Future	7.6650	7.6110	(0.705)	0.0000	0.0000	0
13/05/2005	R194	2005/08/04	7.50	Call	Option on Bond Future	5,449.0000	5,845.0000	7.267	0	0	0
13/05/2005	R194	2005/08/04	7.50	Put	Option on Bond Future	9,353.0000	8,474.0000	(9.398)	0	0	0
13/05/2005	R194	2005/11/03			Bond Future	7.7680	7.7110	(0.734)	0.0000	0.0000	0
13/05/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	7,390.0000	7,740.0000	4.736	0	0	0
13/05/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	13,150.0000	12,279.0000	(6.624)	0	0	0
13/05/2005	R201	2005/08/04			Bond Future	8.5690	8.5170	(0.607)	0.0000	0.0000	0
13/05/2005	R201	2005/08/04	8.00	Put	Option on Bond Future	42,213.0000	39,353.0000	(6.775)	0	0	0
13/05/2005	R201	2005/08/04	8.00	Call	Option on Bond Future	4,922.0000	5,398.0000	9.671	0	0	0
13/05/2005	R201	2005/11/03			Bond Future	8.6370	8.5840	(0.614)	0.0000	0.0000	0
13/05/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	10,111.0000	10,702.0000	5.845	0	0	0
13/05/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	50,988.0000	48,258.0000	(5.354)	0	0	0
13/05/2005	R203	2005/08/04			Bond Future	8.5590	8.5070	(0.608)	0.0000	0.0000	0
13/05/2005	R203	2005/08/04	8.00	Put	Option on Bond Future	49,005.0000	45,762.0000	(6.618)	0	0	0
13/05/2005	R203	2005/08/04	8.00	Call	Option on Bond Future	6,839.0000	7,418.0000	8.466	0	0	0
13/05/2005	R203	2005/11/03			Bond Future	8.6160	8.5640	(0.604)	0.0000	0.0000	0
13/05/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	13,831.0000	14,529.0000	5.047	0	0	0
13/05/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	59,606.0000	56,548.0000	(5.130)	0	0	0
13/05/2005	R204	2005/08/04			Bond Future	8.4740	8.4230	(0.602)	0.0000	0.0000	0
13/05/2005	R204	2005/08/04	8.25	Put	Option on Bond Future	33,114.0000	30,336.0000	(8.389)	0	0	0
13/05/2005	R204	2005/08/04	8.25	Call	Option on Bond Future	15,640.0000	16,803.0000	7.436	0	0	0
13/05/2005	R204	2005/11/03			Bond Future	8.5240	8.4720	(0.610)	0.0000	0.0000	0
13/05/2005	R204	2005/11/03	8.25	Put	Option on Bond Future	45,529.0000	42,705.0000	(6.203)	0	0	0
13/05/2005	R204	2005/11/03	8.25	Call	Option on Bond Future	24,426.0000	25,559.0000	4.638	0	0	0

Grand Total:

4,418