



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 06/06/2005

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
06/06/2005	GOVI 2005/08/04			jGovi	222.9850	221.9390	(0.469)	0.0000	0.0000	17
06/06/2005	GOVI 2005/08/04	224.00	Call	jGovi	39,184.0000	33,651.0000	(14.121)	0	0	0
06/06/2005	GOVI 2005/08/04	224.00	Put	jGovi	49,334.0000	54,261.0000	9.987	0	0	0
06/06/2005	GOVI 2005/11/03			jGovi	226.7770	225.7290	(0.462)	0.0000	0.0000	0
06/06/2005	GOVI 2005/11/03	228.00	Put	jGovi	46,260.0000	51,790.0000	11.954	0	0	0
06/06/2005	GOVI 2005/11/03	228.00	Call	jGovi	34,030.0000	29,080.0000	(14.546)	0	0	0
06/06/2005	J152 2006/02/28			jSwap	7.0419	7.0551	0.188	0.0000	0.0000	0
06/06/2005	J153 2010/08/31			jSwap	7.8501	7.9241	0.942	0.0000	0.0000	0
06/06/2005	J157 2015/09/15			jSwap	8.1606	8.2310	0.863	0.0000	0.0000	0
06/06/2005	J186 2026/12/21			jSwap	7.8897	7.9154	0.327	0.0000	0.0000	0
06/06/2005	J194 2008/02/28			jSwap	7.3922	7.4592	0.907	0.0000	0.0000	0
06/06/2005	J201 2014/12/22			jSwap	8.1341	8.1951	0.750	0.0000	0.0000	0
06/06/2005	J203 2017/09/15			jSwap	8.1394	8.2088	0.852	0.0000	0.0000	0
06/06/2005	J204 2018/12/21			jSwap	8.1039	8.1476	0.539	0.0000	0.0000	0

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06/06/2005	JBAR	2005/03/16			jBar	6.9540	6.9540	-	0.0000	0.0000	0
06/06/2005	JFRA	2005/08/04			jFra	6.8300	6.8510	0.307	0.0000	0.0000	1,000
06/06/2005	JFRA	2005/08/04	7.25	Call	Option on jFra	49.0000	50.0000	2.041	0	0	0
06/06/2005	JFRA	2005/08/04	7.25	Put	Option on jFra	1,078.0000	1,028.0000	(4.638)	0	0	0
06/06/2005	JFRA	2005/11/03			jFra	6.6940	6.7180	0.359	0.0000	0.0000	1,000
06/06/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	261.0000	267.0000	2.299	0	0	0
06/06/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	1,624.0000	1,572.0000	(3.202)	0	0	0
06/06/2005	JFRA	2006/02/02			jFra	6.7810	6.8440	0.929	0.0000	0.0000	0
06/06/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,866.0000	1,766.0000	(5.359)	0	0	0
06/06/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	716.0000	771.0000	7.682	0	0	0
06/06/2005	JFRA	2006/05/04			jFra	6.9670	7.0170	0.718	0.0000	0.0000	0
06/06/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,466.0000	1,520.0000	3.683	0	0	0
06/06/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	1,547.0000	1,478.0000	(4.460)	0	0	0
06/06/2005	JFRA	2006/08/03			jFra	7.2270	7.2840	0.789	0.0000	0.0000	0
06/06/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	2,076.0000	2,159.0000	3.998	0	0	0
06/06/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	1,520.0000	1,464.0000	(3.684)	0	0	0
06/06/2005	JFRA	2006/11/02			jFra	7.4500	7.5500	1.342	0.0000	0.0000	750
06/06/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,592.0000	2,750.0000	6.096	0	0	0
06/06/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	1,491.0000	1,404.0000	(5.835)	0	0	0
06/06/2005	JFRA	2007/02/01			jFra	7.7100	7.7900	1.038	0.0000	0.0000	250
06/06/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	2,423.0000	2,540.0000	4.829	0	0	0
06/06/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,910.0000	1,831.0000	(4.136)	0	0	0
06/06/2005	JFRA	2007/05/03			jFra	7.7590	7.9180	2.049	0.0000	0.0000	0
06/06/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	2,234.0000	2,092.0000	(6.356)	0	0	0
06/06/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	2,868.0000	3,115.0000	8.612	0	0	0
06/06/2005	JFRA	2007/08/02			jFra	7.9340	8.1060	2.168	0.0000	0.0000	0

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06/06/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	3,535.0000	3,802.0000	7.553	0	0	0
06/06/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	2,473.0000	2,320.0000	(6.187)	0	0	0
06/06/2005	JFRA	2007/11/01			jFra	7.9950	8.1000	1.313	0.0000	0.0000	0
06/06/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	4,054.0000	4,222.0000	4.144	0	0	0
06/06/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	2,753.0000	2,646.0000	(3.887)	0	0	0
06/06/2005	JN02	2005/08/04			jNote	7.1620	7.2290	0.935	0.0000	0.0000	0
06/06/2005	JN02	2005/08/04	7.50	Put	Option on jNote	8,225.0000	7,274.0000	(11.562)	0	0	0
06/06/2005	JN02	2005/08/04	7.50	Call	Option on jNote	1,979.0000	2,279.0000	15.159	0	0	0
06/06/2005	JN02	2005/11/03			jNote	7.2970	7.3830	1.179	0.0000	0.0000	0
06/06/2005	JN02	2005/11/03	7.50	Call	Option on jNote	5,915.0000	6,569.0000	11.057	0	0	0
06/06/2005	JN02	2005/11/03	7.50	Put	Option on jNote	9,660.0000	8,726.0000	(9.669)	0	0	0
06/06/2005	JN05	2005/08/04			jNote	7.8170	7.8940	0.985	0.0000	0.0000	0
06/06/2005	JN05	2005/08/04	8.00	Call	Option on jNote	6,793.0000	7,858.0000	15.678	0	0	0
06/06/2005	JN05	2005/08/04	8.00	Put	Option on jNote	14,372.0000	12,241.0000	(14.827)	0	0	0
06/06/2005	JN05	2005/11/03			jNote	7.9130	8.0040	1.150	0.0000	0.0000	0
06/06/2005	JN05	2005/11/03	8.00	Put	Option on jNote	18,235.0000	16,148.0000	(11.445)	0	0	0
06/06/2005	JN05	2005/11/03	8.00	Call	Option on jNote	14,641.0000	16,312.0000	11.413	0	0	0
06/06/2005	JN10	2005/08/04			jNote	8.1220	8.1940	0.886	0.0000	0.0000	0
06/06/2005	JN10	2005/08/04	8.00	Put	Option on jNote	12,107.0000	9,737.0000	(19.575)	0	0	0
06/06/2005	JN10	2005/08/04	8.00	Call	Option on jNote	20,479.0000	23,009.0000	12.354	0	0	0
06/06/2005	JN10	2005/11/03			jNote	8.1680	8.2460	0.955	0.0000	0.0000	0
06/06/2005	JN10	2005/11/03	8.00	Put	Option on jNote	20,389.0000	17,869.0000	(12.360)	0	0	0
06/06/2005	JN10	2005/11/03	8.00	Call	Option on jNote	31,880.0000	34,641.0000	8.661	0	0	0
06/06/2005	JROD	2005/06/30			jRod	6.8600	6.8540	(0.087)	0.0000	0.0000	0
06/06/2005	JROD	2005/07/29			jRod	6.8620	6.8560	(0.087)	0.0000	0.0000	0

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06/06/2005	JROD	2005/08/31			jRod	6.9450	6.9400	(0.072)	0.0000	0.0000	0
06/06/2005	JROD	2005/09/30			jRod	6.9130	6.9100	(0.043)	0.0000	0.0000	0
06/06/2005	JROD	2005/10/31			jRod	6.8940	6.8910	(0.044)	0.0000	0.0000	0
06/06/2005	JROD	2005/11/30			jRod	6.9180	6.9130	(0.072)	0.0000	0.0000	0
06/06/2005	JROD	2005/12/30			jRod	6.9080	6.9030	(0.072)	0.0000	0.0000	0
06/06/2005	JROD	2006/01/31			jRod	6.9110	6.9050	(0.087)	0.0000	0.0000	0
06/06/2005	JROD	2006/02/28			jRod	6.9470	6.9380	(0.130)	0.0000	0.0000	0
06/06/2005	JROD	2006/03/31			jRod	6.9490	6.9400	(0.130)	0.0000	0.0000	0
06/06/2005	JROD	2006/04/28			jRod	6.9620	6.9510	(0.158)	0.0000	0.0000	0
06/06/2005	JROD	2006/05/31			jRod	7.0010	6.9880	(0.186)	0.0000	0.0000	0
06/06/2005	R152	2005/08/04			Bond Future	6.5520	6.6030	0.778	0.0000	0.0000	0
06/06/2005	R152	2005/08/04	7.75	Call	Option on Bond Future	6,609.0000	6,326.0000	(4.282)	0	0	0
06/06/2005	R152	2005/08/04	7.75	Put	Option on Bond Future	2.0000	2.0000	-	0	0	0
06/06/2005	R152	2005/11/03			Bond Future	6.3500	6.4150	1.024	0.0000	0.0000	0
06/06/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	474.0000	533.0000	12.447	0	0	0
06/06/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	1,724.0000	1,579.0000	(8.411)	0	0	0
06/06/2005	R153	2005/08/04			Bond Future	7.6130	7.7020	1.169	0.0000	0.0000	0
06/06/2005	R153	2005/08/04	8.75	Put	Option on Bond Future	302.0000	395.0000	30.795	0	0	0
06/06/2005	R153	2005/08/04	8.75	Call	Option on Bond Future	52,252.0000	48,174.0000	(7.804)	0	0	0
06/06/2005	R153	2005/08/04	8.25	Call	Option on Bond Future	31,476.0000	27,820.0000	(11.615)	0	0	0
06/06/2005	R153	2005/08/04	8.25	Put	Option on Bond Future	2,016.0000	2,532.0000	25.595	0	0	0
06/06/2005	R153	2005/08/04	9.00	Put	Option on Bond Future	96.0000	127.0000	32.292	0	0	0
06/06/2005	R153	2005/08/04	7.75	Call	Option on Bond Future	14,606.0000	12,023.0000	(17.685)	0	0	0

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06/06/2005	R153	2005/08/04	9.00	Call	Option on Bond Future	63,088.0000	58,948.0000	(6.562)	0	0	0
06/06/2005	R153	2005/08/04	7.75	Put	Option on Bond Future	8,193.0000	9,781.0000	19.382	0	0	0
06/06/2005	R153	2005/08/04	9.25	Call	Option on Bond Future	73,928.0000	69,765.0000	(5.631)	0	0	0
06/06/2005	R153	2005/08/04	9.25	Put	Option on Bond Future	26.0000	35.0000	34.615	0	0	0
06/06/2005	R153	2005/11/03			Bond Future	7.6660	7.7590	1.213	0.0000	0.0000	0
06/06/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	19,257.0000	17,009.0000	(11.674)	0	0	0
06/06/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	15,506.0000	17,410.0000	12.279	0	0	0
06/06/2005	R157	2005/08/04			Bond Future	8.0670	8.1640	1.202	0.0000	0.0000	1
06/06/2005	R157	2005/08/04	8.00	Put	Option on Bond Future	24,089.0000	27,498.0000	14.152	0	0	0
06/06/2005	R157	2005/08/04	7.75	Call	Option on Bond Future	9,721.0000	6,474.0000	(33.402)	0	0	200
06/06/2005	R157	2005/08/04	8.00	Call	Option on Bond Future	18,397.0000	13,622.0000	(25.955)	0	0	0
06/06/2005	R157	2005/08/04	9.25	Put	Option on Bond Future	1,494.0000	1,559.0000	4.351	0	0	100
06/06/2005	R157	2005/08/04	8.75	Call	Option on Bond Future	61,288.0000	53,601.0000	(12.542)	0	0	0
06/06/2005	R157	2005/08/04	8.25	Call	Option on Bond Future	30,331.0000	24,194.0000	(20.233)	0	0	0
06/06/2005	R157	2005/08/04	7.75	Put	Option on Bond Future	36,940.0000	41,877.0000	13.365	0	0	0
06/06/2005	R157	2005/08/04	9.00	Put	Option on Bond Future	2,785.0000	2,998.0000	7.648	0	0	500
06/06/2005	R157	2005/08/04	9.00	Call	Option on Bond Future	78,795.0000	70,824.0000	(10.116)	0	0	0
06/06/2005	R157	2005/08/04	8.75	Put	Option on Bond Future	5,063.0000	5,560.0000	9.816	0	0	400
06/06/2005	R157	2005/08/04	8.25	Put	Option on Bond Future	14,947.0000	16,994.0000	13.695	0	0	200
06/06/2005	R157	2005/08/04	9.25	Call	Option on Bond Future	96,880.0000	88,761.0000	(8.380)	0	0	0
06/06/2005	R157	2005/11/03			Bond Future	8.1160	8.2170	1.244	0.0000	0.0000	0
06/06/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	36,117.0000	40,562.0000	12.307	0	0	0
06/06/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	26,478.0000	22,605.0000	(14.627)	0	0	0
06/06/2005	R186	2005/08/04			Bond Future	7.6450	7.7470	1.334	0.0000	0.0000	0
06/06/2005	R186	2005/08/04	7.25	Call	Option on Bond Future	18,496.0000	14,072.0000	(23.919)	0	0	0
06/06/2005	R186	2005/08/04	7.25	Put	Option on Bond Future	70,620.0000	79,155.0000	12.086	0	0	0
06/06/2005	R186	2005/11/03			Bond Future	7.6650	7.7680	1.344	0.0000	0.0000	0
06/06/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	38,710.0000	33,510.0000	(13.433)	0	0	0
06/06/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	93,045.0000	100,812.0000	8.348	0	0	0
06/06/2005	R194	2005/08/04			Bond Future	7.2100	7.3070	1.345	0.0000	0.0000	0

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06/06/2005	R194	2005/08/04	7.50	Put	Option on Bond Future	3,055.0000	3,758.0000	23.011	0	0	0
06/06/2005	R194	2005/08/04	7.50	Call	Option on Bond Future	9,961.0000	8,347.0000	(16.203)	0	0	0
06/06/2005	R194	2005/11/03			Bond Future	7.2560	7.3620	1.461	0.0000	0.0000	0
06/06/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	6,550.0000	7,505.0000	14.580	0	0	0
06/06/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	11,829.0000	10,487.0000	(11.345)	0	0	0
06/06/2005	R201	2005/08/04			Bond Future	8.1180	8.2160	1.207	0.0000	0.0000	0
06/06/2005	R201	2005/08/04	8.00	Put	Option on Bond Future	19,632.0000	23,259.0000	18.475	0	0	0
06/06/2005	R201	2005/08/04	8.00	Call	Option on Bond Future	11,753.0000	8,895.0000	(24.317)	0	0	0
06/06/2005	R201	2005/11/03			Bond Future	8.1670	8.2670	1.224	0.0000	0.0000	0
06/06/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	30,140.0000	33,728.0000	11.904	0	0	0
06/06/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	19,218.0000	16,336.0000	(14.996)	0	0	0
06/06/2005	R203	2005/08/04			Bond Future	8.1130	8.2100	1.196	0.0000	0.0000	0
06/06/2005	R203	2005/08/04	8.00	Call	Option on Bond Future	14,849.0000	11,461.0000	(22.816)	0	0	0
06/06/2005	R203	2005/08/04	8.00	Put	Option on Bond Future	23,569.0000	27,585.0000	17.039	0	0	0
06/06/2005	R203	2005/11/03			Bond Future	8.1540	8.2540	1.226	0.0000	0.0000	0
06/06/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	24,411.0000	20,968.0000	(14.104)	0	0	0
06/06/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	36,122.0000	40,188.0000	11.256	0	0	0
06/06/2005	R204	2005/08/04			Bond Future	8.1020	8.2040	1.259	0.0000	0.0000	0
06/06/2005	R204	2005/08/04	8.25	Put	Option on Bond Future	14,911.0000	17,972.0000	20.528	0	0	0
06/06/2005	R204	2005/08/04	8.25	Call	Option on Bond Future	26,696.0000	21,614.0000	(19.037)	0	0	0
06/06/2005	R204	2005/11/03			Bond Future	8.1400	8.2440	1.278	0.0000	0.0000	0
06/06/2005	R204	2005/11/03	8.25	Put	Option on Bond Future	28,004.0000	31,531.0000	12.595	0	0	0
06/06/2005	R204	2005/11/03	8.25	Call	Option on Bond Future	36,656.0000	32,000.0000	(12.702)	0	0	0
Grand Total:											4,418