



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for 10/06/2005

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
10/06/2005	GOVI 2005/08/04			jGovi	222.6110	223.2750	0.298	0.0000	0.0000	17
10/06/2005	GOVI 2005/08/04	224.00	Call	jGovi	35,989.0000	38,059.0000	5.752	0	0	0
10/06/2005	GOVI 2005/08/04	224.00	Put	jGovi	49,879.0000	45,309.0000	(9.162)	0	0	0
10/06/2005	GOVI 2005/11/03			jGovi	226.4390	227.1070	0.295	0.0000	0.0000	0
10/06/2005	GOVI 2005/11/03	228.00	Call	jGovi	32,122.0000	34,588.0000	7.677	0	0	0
10/06/2005	GOVI 2005/11/03	228.00	Put	jGovi	47,732.0000	43,518.0000	(8.828)	0	0	0
10/06/2005	J152 2006/02/28			jSwap	7.0846	7.0721	(0.177)	0.0000	0.0000	0
10/06/2005	J153 2010/08/31			jSwap	7.8642	7.8154	(0.621)	0.0000	0.0000	0
10/06/2005	J157 2015/09/15			jSwap	8.1213	8.0775	(0.540)	0.0000	0.0000	0
10/06/2005	J186 2026/12/21			jSwap	7.8333	7.8109	(0.285)	0.0000	0.0000	0
10/06/2005	J194 2008/02/28			jSwap	7.4806	7.4533	(0.365)	0.0000	0.0000	0
10/06/2005	J201 2014/12/22			jSwap	8.0945	8.0489	(0.562)	0.0000	0.0000	0
10/06/2005	J203 2017/09/15			jSwap	8.1049	8.0663	(0.476)	0.0000	0.0000	0
10/06/2005	J204 2018/12/21			jSwap	8.0572	8.0282	(0.359)	0.0000	0.0000	0

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10/06/2005	JBAR	2005/03/16			jBar	6.9540	6.9540	-	0.0000	0.0000	0
10/06/2005	JFRA	2005/08/04			jFra	6.8830	6.8740	(0.131)	0.0000	0.0000	0
10/06/2005	JFRA	2005/08/04	7.25	Call	Option on jFra	54.0000	47.0000	(12.963)	0	0	0
10/06/2005	JFRA	2005/08/04	7.25	Put	Option on jFra	953.0000	969.0000	1.679	0	0	0
10/06/2005	JFRA	2005/11/03			jFra	6.7870	6.7570	(0.442)	0.0000	0.0000	0
10/06/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	307.0000	277.0000	(9.772)	0	0	0
10/06/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	1,442.0000	1,486.0000	3.051	0	0	0
10/06/2005	JFRA	2006/02/02			jFra	6.9040	6.8650	(0.565)	0.0000	0.0000	0
10/06/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	813.0000	765.0000	(5.904)	0	0	0
10/06/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,661.0000	1,709.0000	2.890	0	0	0
10/06/2005	JFRA	2006/05/04			jFra	7.0540	7.0240	(0.425)	0.0000	0.0000	0
10/06/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	1,427.0000	1,453.0000	1.822	0	0	0
10/06/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,559.0000	1,512.0000	(3.015)	0	0	0
10/06/2005	JFRA	2006/08/03			jFra	7.2940	7.2660	(0.384)	0.0000	0.0000	0
10/06/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	2,150.0000	2,093.0000	(2.651)	0	0	0
10/06/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	1,430.0000	1,441.0000	0.769	0	0	0
10/06/2005	JFRA	2006/11/02			jFra	7.5100	7.5180	0.107	0.0000	0.0000	0
10/06/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	1,406.0000	1,387.0000	(1.351)	0	0	0
10/06/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,654.0000	2,655.0000	0.038	0	0	0
10/06/2005	JFRA	2007/02/01			jFra	7.7500	7.7520	0.026	0.0000	0.0000	500
10/06/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	2,455.0000	2,441.0000	(0.570)	0	0	0
10/06/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,844.0000	1,825.0000	(1.030)	0	0	0
10/06/2005	JFRA	2007/05/03			jFra	7.9650	7.8880	(0.967)	0.0000	0.0000	0
10/06/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	3,164.0000	3,017.0000	(4.646)	0	0	0
10/06/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	2,026.0000	2,069.0000	2.122	0	0	0
10/06/2005	JFRA	2007/08/02			jFra	8.1340	8.0340	(1.229)	0.0000	0.0000	0

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10/06/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	3,840.0000	3,659.0000	(4.714)	0	0	0
10/06/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	2,292.0000	2,353.0000	2.661	0	0	0
10/06/2005	JFRA	2007/11/01			jFra	8.1410	8.0500	(1.118)	0.0000	0.0000	0
10/06/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	4,297.0000	4,110.0000	(4.352)	0	0	0
10/06/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	2,612.0000	2,664.0000	1.991	0	0	0
10/06/2005	JN02	2005/08/04			jNote	7.2520	7.2270	(0.345)	0.0000	0.0000	0
10/06/2005	JN02	2005/08/04	7.50	Call	Option on jNote	2,289.0000	2,066.0000	(9.742)	0	0	0
10/06/2005	JN02	2005/08/04	7.50	Put	Option on jNote	6,864.0000	7,107.0000	3.540	0	0	0
10/06/2005	JN02	2005/11/03			jNote	7.4050	7.3690	(0.486)	0.0000	0.0000	0
10/06/2005	JN02	2005/11/03	7.50	Call	Option on jNote	6,635.0000	6,234.0000	(6.044)	0	0	0
10/06/2005	JN02	2005/11/03	7.50	Put	Option on jNote	8,386.0000	8,649.0000	3.136	0	0	0
10/06/2005	JN05	2005/08/04			jNote	7.8350	7.7830	(0.664)	0.0000	0.0000	0
10/06/2005	JN05	2005/08/04	8.00	Call	Option on jNote	6,560.0000	5,591.0000	(14.771)	0	0	0
10/06/2005	JN05	2005/08/04	8.00	Put	Option on jNote	13,383.0000	14,573.0000	8.892	0	0	0
10/06/2005	JN05	2005/11/03			jNote	7.9220	7.8650	(0.720)	0.0000	0.0000	0
10/06/2005	JN05	2005/11/03	8.00	Put	Option on jNote	17,673.0000	18,756.0000	6.128	0	0	0
10/06/2005	JN05	2005/11/03	8.00	Call	Option on jNote	14,455.0000	13,181.0000	(8.814)	0	0	0
10/06/2005	JN10	2005/08/04			jNote	8.0810	8.0350	(0.569)	0.0000	0.0000	0
10/06/2005	JN10	2005/08/04	8.00	Put	Option on jNote	12,558.0000	13,754.0000	9.524	0	0	0
10/06/2005	JN10	2005/08/04	8.00	Call	Option on jNote	18,119.0000	16,161.0000	(10.806)	0	0	0
10/06/2005	JN10	2005/11/03			jNote	8.1260	8.0800	(0.566)	0.0000	0.0000	0
10/06/2005	JN10	2005/11/03	8.00	Put	Option on jNote	21,258.0000	22,399.0000	5.367	0	0	0
10/06/2005	JN10	2005/11/03	8.00	Call	Option on jNote	29,883.0000	27,887.0000	(6.679)	0	0	0
10/06/2005	JROD	2005/06/30			jRod	6.8460	6.8440	(0.029)	0.0000	0.0000	0
10/06/2005	JROD	2005/07/29			jRod	6.8460	6.8440	(0.029)	0.0000	0.0000	0

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10/06/2005	JROD	2005/08/31			jRod	6.9330	6.9300	(0.043)	0.0000	0.0000	0
10/06/2005	JROD	2005/09/30			jRod	6.9060	6.9040	(0.029)	0.0000	0.0000	0
10/06/2005	JROD	2005/10/31			jRod	6.8850	6.8800	(0.073)	0.0000	0.0000	0
10/06/2005	JROD	2005/11/30			jRod	6.9010	6.8940	(0.101)	0.0000	0.0000	0
10/06/2005	JROD	2005/12/30			jRod	6.8910	6.8840	(0.102)	0.0000	0.0000	0
10/06/2005	JROD	2006/01/31			jRod	6.8880	6.8790	(0.131)	0.0000	0.0000	0
10/06/2005	JROD	2006/02/28			jRod	6.9160	6.9060	(0.145)	0.0000	0.0000	0
10/06/2005	JROD	2006/03/31			jRod	6.9200	6.9110	(0.130)	0.0000	0.0000	0
10/06/2005	JROD	2006/04/28			jRod	6.9270	6.9170	(0.144)	0.0000	0.0000	0
10/06/2005	JROD	2006/05/31			jRod	6.9590	6.9490	(0.144)	0.0000	0.0000	0
10/06/2005	R152	2005/08/04			Bond Future	6.6960	6.6680	(0.418)	0.0000	0.0000	0
10/06/2005	R152	2005/08/04	7.75	Put	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
10/06/2005	R152	2005/08/04	7.75	Call	Option on Bond Future	5,812.0000	5,966.0000	2.650	0	0	0
10/06/2005	R152	2005/11/03			Bond Future	6.5380	6.4990	(0.597)	0.0000	0.0000	0
10/06/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	670.0000	605.0000	(9.701)	0	0	0
10/06/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	1,332.0000	1,390.0000	4.354	0	0	0
10/06/2005	R153	2005/08/04			Bond Future	7.6640	7.6110	(0.692)	0.0000	0.0000	1
10/06/2005	R153	2005/08/04	9.25	Call	Option on Bond Future	71,530.0000	74,008.0000	3.464	0	0	0
10/06/2005	R153	2005/08/04	7.75	Put	Option on Bond Future	8,657.0000	7,407.0000	(14.439)	0	0	0
10/06/2005	R153	2005/08/04	9.00	Call	Option on Bond Future	60,683.0000	63,139.0000	4.047	0	0	0
10/06/2005	R153	2005/08/04	9.25	Put	Option on Bond Future	21.0000	12.0000	(42.857)	0	0	0
10/06/2005	R153	2005/08/04	7.75	Call	Option on Bond Future	12,677.0000	13,914.0000	9.758	0	0	0
10/06/2005	R153	2005/08/04	8.75	Put	Option on Bond Future	280.0000	191.0000	(31.786)	0	0	0

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10/06/2005	R153	2005/08/04	8.25	Call	Option on Bond Future	29,114.0000	31,144.0000	6.973	0	0	0
10/06/2005	R153	2005/08/04	8.25	Put	Option on Bond Future	2,047.0000	1,591.0000	(22.277)	0	0	0
10/06/2005	R153	2005/08/04	8.75	Call	Option on Bond Future	49,838.0000	52,235.0000	4.810	0	0	0
10/06/2005	R153	2005/08/04	9.00	Put	Option on Bond Future	83.0000	52.0000	(37.349)	0	0	0
10/06/2005	R153	2005/11/03			Bond Future	7.7140	7.6590	(0.713)	0.0000	0.0000	0
10/06/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	17,805.0000	18,873.0000	5.998	0	0	0
10/06/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	16,199.0000	14,809.0000	(8.581)	0	0	0
10/06/2005	R157	2005/08/04			Bond Future	8.0750	8.0080	(0.830)	0.0000	0.0000	1
10/06/2005	R157	2005/08/04	8.00	Put	Option on Bond Future	23,414.0000	20,271.0000	(13.424)	0	0	0
10/06/2005	R157	2005/08/04	8.00	Call	Option on Bond Future	17,044.0000	19,589.0000	14.932	0	0	0
10/06/2005	R157	2005/08/04	8.75	Put	Option on Bond Future	4,470.0000	3,594.0000	(19.597)	0	0	400
10/06/2005	R157	2005/08/04	8.75	Call	Option on Bond Future	60,017.0000	64,829.0000	8.018	0	0	0
10/06/2005	R157	2005/08/04	9.00	Call	Option on Bond Future	77,684.0000	82,856.0000	6.658	0	0	0
10/06/2005	R157	2005/08/04	9.00	Put	Option on Bond Future	2,352.0000	1,836.0000	(21.939)	0	0	500
10/06/2005	R157	2005/08/04	9.25	Put	Option on Bond Future	1,195.0000	914.0000	(23.515)	0	0	100
10/06/2005	R157	2005/08/04	8.25	Put	Option on Bond Future	14,168.0000	11,983.0000	(15.422)	0	0	200
10/06/2005	R157	2005/08/04	9.25	Call	Option on Bond Future	95,903.0000	101,310.0000	5.638	0	0	0
10/06/2005	R157	2005/08/04	7.75	Put	Option on Bond Future	36,541.0000	32,461.0000	(11.166)	0	0	0
10/06/2005	R157	2005/08/04	7.75	Call	Option on Bond Future	8,644.0000	10,252.0000	18.602	0	0	200
10/06/2005	R157	2005/08/04	8.25	Call	Option on Bond Future	28,874.0000	32,377.0000	12.132	0	0	0
10/06/2005	R157	2005/11/03			Bond Future	8.1210	8.0520	(0.850)	0.0000	0.0000	0
10/06/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	25,827.0000	28,069.0000	8.681	0	0	0
10/06/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	35,880.0000	32,401.0000	(9.696)	0	0	0
10/06/2005	R186	2005/08/04			Bond Future	7.6450	7.5780	(0.876)	0.0000	0.0000	0
10/06/2005	R186	2005/08/04	7.25	Call	Option on Bond Future	17,460.0000	19,540.0000	11.913	0	0	0
10/06/2005	R186	2005/08/04	7.25	Put	Option on Bond Future	69,584.0000	63,042.0000	(9.402)	0	0	0
10/06/2005	R186	2005/11/03			Bond Future	7.6620	7.5940	(0.887)	0.0000	0.0000	0
10/06/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	39,018.0000	41,541.0000	6.466	0	0	0
10/06/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	92,972.0000	86,820.0000	(6.617)	0	0	0
10/06/2005	R194	2005/08/04			Bond Future	7.3650	7.3270	(0.516)	0.0000	0.0000	0

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10/06/2005	R194	2005/08/04	7.50	Put	Option on Bond Future	4,143.0000	3,676.0000	(11.272)	0	0	0
10/06/2005	R194	2005/08/04	7.50	Call	Option on Bond Future	7,351.0000	7,789.0000	5.958	0	0	0
10/06/2005	R194	2005/11/03			Bond Future	7.4200	7.3790	(0.553)	0.0000	0.0000	0
10/06/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	9,712.0000	10,067.0000	3.655	0	0	0
10/06/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	7,985.0000	7,453.0000	(6.662)	0	0	0
10/06/2005	R201	2005/08/04			Bond Future	8.1260	8.0590	(0.825)	0.0000	0.0000	0
10/06/2005	R201	2005/08/04	8.00	Put	Option on Bond Future	19,250.0000	16,452.0000	(14.535)	0	0	0
10/06/2005	R201	2005/08/04	8.00	Call	Option on Bond Future	10,839.0000	12,503.0000	15.352	0	0	0
10/06/2005	R201	2005/11/03			Bond Future	8.1710	8.1020	(0.844)	0.0000	0.0000	0
10/06/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	29,931.0000	27,125.0000	(9.375)	0	0	0
10/06/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	18,749.0000	20,436.0000	8.998	0	0	0
10/06/2005	R203	2005/08/04			Bond Future	8.1210	8.0540	(0.825)	0.0000	0.0000	0
10/06/2005	R203	2005/08/04	8.00	Call	Option on Bond Future	13,908.0000	15,833.0000	13.841	0	0	0
10/06/2005	R203	2005/08/04	8.00	Put	Option on Bond Future	23,240.0000	20,012.0000	(13.890)	0	0	0
10/06/2005	R203	2005/11/03			Bond Future	8.1600	8.0920	(0.833)	0.0000	0.0000	0
10/06/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	24,019.0000	25,925.0000	7.935	0	0	0
10/06/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	36,183.0000	32,944.0000	(8.952)	0	0	0
10/06/2005	R204	2005/08/04			Bond Future	8.1100	8.0440	(0.814)	0.0000	0.0000	0
10/06/2005	R204	2005/08/04	8.25	Call	Option on Bond Future	25,626.0000	28,515.0000	11.274	0	0	0
10/06/2005	R204	2005/08/04	8.25	Put	Option on Bond Future	14,483.0000	12,058.0000	(16.744)	0	0	0
10/06/2005	R204	2005/11/03			Bond Future	8.1450	8.0770	(0.835)	0.0000	0.0000	0
10/06/2005	R204	2005/11/03	8.25	Put	Option on Bond Future	27,988.0000	25,155.0000	(10.122)	0	0	0
10/06/2005	R204	2005/11/03	8.25	Call	Option on Bond Future	36,244.0000	38,808.0000	7.074	0	0	0

**Grand Total:**

**1,919**