



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 11/05/2005

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
11/05/2005	GOVI 2005/08/04			jGovi	219.7100	218.8210	(0.405)	0.0000	0.0000	17
11/05/2005	GOVI 2005/08/04	224.00	Call	jGovi	33,891.0000	31,046.0000	(8.395)	0	0	0
11/05/2005	GOVI 2005/08/04	224.00	Put	jGovi	76,791.0000	82,836.0000	7.872	0	0	0
11/05/2005	GOVI 2005/11/03			jGovi	223.3870	222.5060	(0.394)	0.0000	0.0000	0
11/05/2005	GOVI 2005/11/03	228.00	Put	jGovi	69,168.0000	75,561.0000	9.243	0	0	0
11/05/2005	GOVI 2005/11/03	228.00	Call	jGovi	23,038.0000	20,621.0000	(10.491)	0	0	0
11/05/2005	J152 2006/02/28			jSwap	7.0802	7.0909	0.152	0.0000	0.0000	0
11/05/2005	J153 2010/08/31			jSwap	8.2147	8.2852	0.859	0.0000	0.0000	0
11/05/2005	J157 2015/09/15			jSwap	8.5531	8.6255	0.846	0.0000	0.0000	0
11/05/2005	J186 2026/12/21			jSwap	8.1696	8.2502	0.987	0.0000	0.0000	0
11/05/2005	J194 2008/02/28			jSwap	7.6795	7.7259	0.604	0.0000	0.0000	0
11/05/2005	J201 2014/12/22			jSwap	8.5068	8.5780	0.837	0.0000	0.0000	0
11/05/2005	J203 2017/09/15			jSwap	8.5202	8.5970	0.900	0.0000	0.0000	0
11/05/2005	J204 2018/12/21			jSwap	8.4469	8.5242	0.915	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
11/05/2005	JBAR	2005/03/16			jBar	6.9430	6.9500	0.101	0.0000	0.0000	0
11/05/2005	JFRA	2005/08/04			jFra	6.8300	6.8440	0.205	0.0000	0.0000	1,000
11/05/2005	JFRA	2005/08/04	7.25	Put	Option on jFra	1,164.0000	1,133.0000	(2.663)	0	0	0
11/05/2005	JFRA	2005/08/04	7.25	Call	Option on jFra	134.0000	138.0000	2.985	0	0	0
11/05/2005	JFRA	2005/11/03			jFra	6.7790	6.7910	0.177	0.0000	0.0000	1,000
11/05/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	1,618.0000	1,595.0000	(1.422)	0	0	0
11/05/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	463.0000	470.0000	1.512	0	0	0
11/05/2005	JFRA	2006/02/02			jFra	6.9810	7.0150	0.487	0.0000	0.0000	0
11/05/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	1,074.0000	1,113.0000	3.631	0	0	0
11/05/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,733.0000	1,689.0000	(2.539)	0	0	0
11/05/2005	JFRA	2006/05/04			jFra	7.2500	7.2620	0.166	0.0000	0.0000	0
11/05/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,993.0000	2,011.0000	0.903	0	0	0
11/05/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	1,381.0000	1,369.0000	(0.869)	0	0	0
11/05/2005	JFRA	2006/08/03			jFra	7.5110	7.5490	0.506	0.0000	0.0000	0
11/05/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	2,585.0000	2,648.0000	2.437	0	0	0
11/05/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	1,335.0000	1,305.0000	(2.247)	0	0	0
11/05/2005	JFRA	2006/11/02			jFra	7.7520	7.7820	0.387	0.0000	0.0000	750
11/05/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	3,111.0000	3,174.0000	2.025	0	0	0
11/05/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	1,272.0000	1,262.0000	(0.786)	0	0	0
11/05/2005	JFRA	2007/02/01			jFra	8.1350	8.3780	2.987	0.0000	0.0000	250
11/05/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	3,116.0000	3,559.0000	14.217	0	0	0
11/05/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,564.0000	1,415.0000	(9.527)	0	0	0
11/05/2005	JFRA	2007/05/03			jFra	8.3130	8.3470	0.409	0.0000	0.0000	0
11/05/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	3,822.0000	3,893.0000	1.858	0	0	0
11/05/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,837.0000	1,825.0000	(0.653)	0	0	0
11/05/2005	JFRA	2007/08/02			jFra	8.5630	8.7060	1.670	0.0000	0.0000	0

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11/05/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	4,648.0000	4,916.0000	5.766	0	0	0
11/05/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	2,053.0000	1,974.0000	(3.848)	0	0	0
11/05/2005	JFRA	2007/11/01			jFra	8.6110	8.6180	0.081	0.0000	0.0000	0
11/05/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	2,210.0000	2,213.0000	0.136	0	0	0
11/05/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	5,126.0000	5,148.0000	0.429	0	0	0
11/05/2005	JN02	2005/08/04			jNote	7.4210	7.4710	0.674	0.0000	0.0000	0
11/05/2005	JN02	2005/08/04	7.50	Put	Option on jNote	6,298.0000	5,826.0000	(7.494)	0	0	0
11/05/2005	JN02	2005/08/04	7.50	Call	Option on jNote	4,840.0000	5,297.0000	9.442	0	0	0
11/05/2005	JN02	2005/11/03			jNote	7.6340	7.7000	0.865	0.0000	0.0000	0
11/05/2005	JN02	2005/11/03	7.50	Put	Option on jNote	7,408.0000	6,948.0000	(6.210)	0	0	0
11/05/2005	JN02	2005/11/03	7.50	Call	Option on jNote	9,874.0000	10,626.0000	7.616	0	0	0
11/05/2005	JN05	2005/08/04			jNote	8.2120	8.2870	0.913	0.0000	0.0000	0
11/05/2005	JN05	2005/08/04	8.00	Put	Option on jNote	8,118.0000	7,073.0000	(12.873)	0	0	0
11/05/2005	JN05	2005/08/04	8.00	Call	Option on jNote	16,820.0000	18,837.0000	11.992	0	0	0
11/05/2005	JN05	2005/11/03			jNote	8.3300	8.4130	0.996	0.0000	0.0000	0
11/05/2005	JN05	2005/11/03	8.00	Put	Option on jNote	11,643.0000	10,582.0000	(9.113)	0	0	0
11/05/2005	JN05	2005/11/03	8.00	Call	Option on jNote	25,140.0000	27,446.0000	9.173	0	0	0
11/05/2005	JN10	2005/08/04			jNote	8.5290	8.6030	0.868	0.0000	0.0000	0
11/05/2005	JN10	2005/08/04	8.00	Call	Option on jNote	41,443.0000	45,349.0000	9.425	0	0	0
11/05/2005	JN10	2005/08/04	8.00	Put	Option on jNote	5,745.0000	4,785.0000	(16.710)	0	0	0
11/05/2005	JN10	2005/11/03			jNote	8.5930	8.6710	0.908	0.0000	0.0000	0
11/05/2005	JN10	2005/11/03	8.00	Call	Option on jNote	51,453.0000	55,329.0000	7.533	0	0	0
11/05/2005	JN10	2005/11/03	8.00	Put	Option on jNote	11,609.0000	10,390.0000	(10.500)	0	0	0
11/05/2005	JROD	2005/05/31			jRod	7.0100	7.0070	(0.043)	0.0000	0.0000	0
11/05/2005	JROD	2005/06/30			jRod	6.9280	6.9230	(0.072)	0.0000	0.0000	0

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11/05/2005	JROD	2005/07/29			jRod	6.9210	6.9220	0.014	0.0000	0.0000	0
11/05/2005	JROD	2005/08/31			jRod	6.9800	6.9850	0.072	0.0000	0.0000	0
11/05/2005	JROD	2005/09/30			jRod	6.9130	6.9170	0.058	0.0000	0.0000	0
11/05/2005	JROD	2005/10/31			jRod	6.8850	6.8860	0.015	0.0000	0.0000	0
11/05/2005	JROD	2005/11/30			jRod	6.9300	6.9280	(0.029)	0.0000	0.0000	0
11/05/2005	JROD	2005/12/30			jRod	6.8860	6.8830	(0.044)	0.0000	0.0000	0
11/05/2005	JROD	2006/01/31			jRod	6.8740	6.8720	(0.029)	0.0000	0.0000	0
11/05/2005	JROD	2006/02/28			jRod	6.9160	6.9150	(0.014)	0.0000	0.0000	0
11/05/2005	JROD	2006/03/31			jRod	6.8860	6.8860	-	0.0000	0.0000	0
11/05/2005	JROD	2006/04/28			jRod	6.8770	6.8770	-	0.0000	0.0000	0
11/05/2005	JROD	2006/05/31			jRod	6.9110	6.9100	(0.014)	0.0000	0.0000	0
11/05/2005	R152	2005/08/04			Bond Future	6.5670	6.6100	0.655	0.0000	0.0000	0
11/05/2005	R152	2005/08/04	7.75	Call	Option on Bond Future	6,552.0000	6,318.0000	(3.571)	0	0	0
11/05/2005	R152	2005/08/04	7.75	Put	Option on Bond Future	28.0000	33.0000	17.857	0	0	0
11/05/2005	R152	2005/11/03			Bond Future	6.4600	6.5040	0.681	0.0000	0.0000	0
11/05/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	1,694.0000	1,612.0000	(4.841)	0	0	0
11/05/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	788.0000	844.0000	7.107	0	0	0
11/05/2005	R153	2005/08/04			Bond Future	7.9320	8.0140	1.034	0.0000	0.0000	0
11/05/2005	R153	2005/08/04	8.25	Put	Option on Bond Future	7,000.0000	8,423.0000	20.329	0	0	0
11/05/2005	R153	2005/08/04	7.75	Call	Option on Bond Future	9,338.0000	8,016.0000	(14.157)	0	0	0
11/05/2005	R153	2005/08/04	9.25	Put	Option on Bond Future	411.0000	577.0000	40.389	0	0	0
11/05/2005	R153	2005/08/04	7.75	Put	Option on Bond Future	17,792.0000	20,255.0000	13.843	0	0	0

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11/05/2005	R153	2005/08/04	8.25	Call	Option on Bond Future	21,592.0000	19,231.0000	(10.935)	0	0	0
11/05/2005	R153	2005/08/04	9.00	Put	Option on Bond Future	954.0000	1,282.0000	34.382	0	0	0
11/05/2005	R153	2005/08/04	9.25	Call	Option on Bond Future	59,445.0000	55,827.0000	(6.086)	0	0	0
11/05/2005	R153	2005/08/04	8.75	Put	Option on Bond Future	2,020.0000	2,608.0000	29.109	0	0	0
11/05/2005	R153	2005/08/04	9.00	Call	Option on Bond Future	49,078.0000	45,622.0000	(7.042)	0	0	0
11/05/2005	R153	2005/08/04	8.75	Call	Option on Bond Future	39,103.0000	35,906.0000	(8.176)	0	0	0
11/05/2005	R153	2005/11/03			Bond Future	8.0130	8.0990	1.073	0.0000	0.0000	0
11/05/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	13,396.0000	12,153.0000	(9.279)	0	0	0
11/05/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	25,046.0000	27,581.0000	10.121	0	0	0
11/05/2005	R157	2005/08/04			Bond Future	8.4320	8.5130	0.961	0.0000	0.0000	1
11/05/2005	R157	2005/08/04	7.75	Call	Option on Bond Future	4,440.0000	3,467.0000	(21.914)	0	0	200
11/05/2005	R157	2005/08/04	8.75	Put	Option on Bond Future	14,128.0000	16,192.0000	14.609	0	0	400
11/05/2005	R157	2005/08/04	7.75	Put	Option on Bond Future	62,108.0000	67,766.0000	9.110	0	0	0
11/05/2005	R157	2005/08/04	9.25	Put	Option on Bond Future	5,494.0000	6,357.0000	15.708	0	0	100
11/05/2005	R157	2005/08/04	8.75	Call	Option on Bond Future	39,904.0000	35,337.0000	(11.445)	0	0	0
11/05/2005	R157	2005/08/04	8.00	Call	Option on Bond Future	9,280.0000	7,563.0000	(18.502)	0	0	0
11/05/2005	R157	2005/08/04	9.25	Call	Option on Bond Future	70,431.0000	64,663.0000	(8.190)	0	0	0
11/05/2005	R157	2005/08/04	8.00	Put	Option on Bond Future	45,241.0000	50,335.0000	11.260	0	0	0
11/05/2005	R157	2005/08/04	9.00	Put	Option on Bond Future	8,968.0000	10,288.0000	14.719	0	0	500
11/05/2005	R157	2005/08/04	8.25	Call	Option on Bond Future	16,787.0000	14,126.0000	(15.852)	0	0	0
11/05/2005	R157	2005/08/04	8.25	Put	Option on Bond Future	31,852.0000	35,822.0000	12.464	0	0	200
11/05/2005	R157	2005/08/04	9.00	Call	Option on Bond Future	54,529.0000	49,218.0000	(9.740)	0	0	0
11/05/2005	R157	2005/11/03			Bond Future	8.5010	8.5840	0.976	0.0000	0.0000	0
11/05/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	57,153.0000	62,087.0000	8.633	0	0	0
11/05/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	16,177.0000	14,485.0000	(10.459)	0	0	0
11/05/2005	R186	2005/08/04			Bond Future	7.8350	7.9260	1.161	0.0000	0.0000	0
11/05/2005	R186	2005/08/04	7.25	Call	Option on Bond Future	17,760.0000	15,127.0000	(14.825)	0	0	0
11/05/2005	R186	2005/08/04	7.25	Put	Option on Bond Future	93,865.0000	102,476.0000	9.174	0	0	0
11/05/2005	R186	2005/11/03			Bond Future	7.8620	7.9550	1.183	0.0000	0.0000	0
11/05/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	34,666.0000	31,487.0000	(9.170)	0	0	0
11/05/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	113,629.0000	121,826.0000	7.214	0	0	0

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11/05/2005	R194	2005/08/04			Bond Future	7.5300	7.6050	0.996	0.0000	0.0000	0
11/05/2005	R194	2005/08/04	7.50	Put	Option on Bond Future	7,600.0000	8,596.0000	13.105	0	0	0
11/05/2005	R194	2005/08/04	7.50	Call	Option on Bond Future	6,889.0000	6,110.0000	(11.308)	0	0	0
11/05/2005	R194	2005/11/03			Bond Future	7.6280	7.7070	1.036	0.0000	0.0000	0
11/05/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	11,393.0000	12,443.0000	9.216	0	0	0
11/05/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	8,637.0000	7,990.0000	(7.491)	0	0	0
11/05/2005	R201	2005/08/04			Bond Future	8.4630	8.5390	0.898	0.0000	0.0000	0
11/05/2005	R201	2005/08/04	8.00	Call	Option on Bond Future	6,508.0000	5,465.0000	(16.026)	0	0	0
11/05/2005	R201	2005/08/04	8.00	Put	Option on Bond Future	36,984.0000	40,833.0000	10.407	0	0	0
11/05/2005	R201	2005/11/03			Bond Future	8.5300	8.6070	0.903	0.0000	0.0000	0
11/05/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	46,132.0000	49,802.0000	7.955	0	0	0
11/05/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	11,973.0000	10,802.0000	(9.780)	0	0	0
11/05/2005	R203	2005/08/04			Bond Future	8.4530	8.5280	0.887	0.0000	0.0000	0
11/05/2005	R203	2005/08/04	8.00	Call	Option on Bond Future	8,841.0000	7,522.0000	(14.919)	0	0	0
11/05/2005	R203	2005/08/04	8.00	Put	Option on Bond Future	43,195.0000	47,411.0000	9.760	0	0	0
11/05/2005	R203	2005/11/03			Bond Future	8.5100	8.5860	0.893	0.0000	0.0000	0
11/05/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	54,226.0000	58,267.0000	7.452	0	0	0
11/05/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	16,127.0000	14,657.0000	(9.115)	0	0	0
11/05/2005	R204	2005/08/04			Bond Future	8.3710	8.4430	0.860	0.0000	0.0000	0
11/05/2005	R204	2005/08/04	8.25	Put	Option on Bond Future	28,538.0000	31,916.0000	11.837	0	0	0
11/05/2005	R204	2005/08/04	8.25	Call	Option on Bond Future	19,046.0000	16,835.0000	(11.609)	0	0	0
11/05/2005	R204	2005/11/03			Bond Future	8.4200	8.4940	0.879	0.0000	0.0000	0
11/05/2005	R204	2005/11/03	8.25	Call	Option on Bond Future	27,794.0000	25,617.0000	(7.833)	0	0	0
11/05/2005	R204	2005/11/03	8.25	Put	Option on Bond Future	40,961.0000	44,440.0000	8.493	0	0	0

Grand Total:

4,418