



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 12/05/2005

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
12/05/2005	GOVI 2005/08/04			jGovi	218.8210	218.4480	(0.170)	0.0000	0.0000	17
12/05/2005	GOVI 2005/08/04	224.00	Put	jGovi	82,836.0000	84,901.0000	2.493	0	0	0
12/05/2005	GOVI 2005/08/04	224.00	Call	jGovi	31,046.0000	29,381.0000	(5.363)	0	0	0
12/05/2005	GOVI 2005/11/03			jGovi	222.5060	222.1520	(0.159)	0.0000	0.0000	0
12/05/2005	GOVI 2005/11/03	228.00	Call	jGovi	20,621.0000	19,280.0000	(6.503)	0	0	0
12/05/2005	GOVI 2005/11/03	228.00	Put	jGovi	75,561.0000	77,760.0000	2.910	0	0	0
12/05/2005	J152 2006/02/28			jSwap	7.0909	7.0967	0.081	0.0000	0.0000	0
12/05/2005	J153 2010/08/31			jSwap	8.2852	8.2866	0.017	0.0000	0.0000	0
12/05/2005	J157 2015/09/15			jSwap	8.6255	8.6126	(0.150)	0.0000	0.0000	0
12/05/2005	J186 2026/12/21			jSwap	8.2502	8.2400	(0.124)	0.0000	0.0000	0
12/05/2005	J194 2008/02/28			jSwap	7.7259	7.7303	0.057	0.0000	0.0000	0
12/05/2005	J201 2014/12/22			jSwap	8.5780	8.5721	(0.069)	0.0000	0.0000	0
12/05/2005	J203 2017/09/15			jSwap	8.5970	8.5803	(0.194)	0.0000	0.0000	0
12/05/2005	J204 2018/12/21			jSwap	8.5242	8.5088	(0.180)	0.0000	0.0000	0

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12/05/2005	JBAR	2005/03/16			jBar	6.9500	6.9500	-	0.0000	0.0000	0
12/05/2005	JFRA	2005/08/04			jFra	6.8440	6.8380	(0.088)	0.0000	0.0000	1,000
12/05/2005	JFRA	2005/08/04	7.25	Put	Option on jFra	1,133.0000	1,139.0000	0.530	0	0	0
12/05/2005	JFRA	2005/08/04	7.25	Call	Option on jFra	138.0000	129.0000	(6.522)	0	0	0
12/05/2005	JFRA	2005/11/03			jFra	6.7910	6.8160	0.368	0.0000	0.0000	1,000
12/05/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	1,595.0000	1,546.0000	(3.072)	0	0	0
12/05/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	470.0000	482.0000	2.553	0	0	0
12/05/2005	JFRA	2006/02/02			jFra	7.0150	7.0310	0.228	0.0000	0.0000	0
12/05/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,689.0000	1,658.0000	(1.835)	0	0	0
12/05/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	1,113.0000	1,121.0000	0.719	0	0	0
12/05/2005	JFRA	2006/05/04			jFra	7.2620	7.2690	0.096	0.0000	0.0000	0
12/05/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	1,369.0000	1,348.0000	(1.534)	0	0	0
12/05/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	2,011.0000	2,007.0000	(0.199)	0	0	0
12/05/2005	JFRA	2006/08/03			jFra	7.5490	7.5730	0.318	0.0000	0.0000	0
12/05/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	2,648.0000	2,678.0000	1.133	0	0	0
12/05/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	1,305.0000	1,276.0000	(2.222)	0	0	0
12/05/2005	JFRA	2006/11/02			jFra	7.7820	7.8520	0.900	0.0000	0.0000	750
12/05/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	3,174.0000	3,283.0000	3.434	0	0	0
12/05/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	1,262.0000	1,200.0000	(4.913)	0	0	0
12/05/2005	JFRA	2007/02/01			jFra	8.3780	8.2070	(2.041)	0.0000	0.0000	250
12/05/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,415.0000	1,528.0000	7.986	0	0	0
12/05/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	3,559.0000	3,255.0000	(8.542)	0	0	0
12/05/2005	JFRA	2007/05/03			jFra	8.3470	8.3960	0.587	0.0000	0.0000	0
12/05/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	3,893.0000	3,949.0000	1.438	0	0	0
12/05/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,825.0000	1,762.0000	(3.452)	0	0	0
12/05/2005	JFRA	2007/08/02			jFra	8.7060	8.6270	(0.907)	0.0000	0.0000	0

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12/05/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	4,916.0000	4,758.0000	(3.214)	0	0	0
12/05/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	1,974.0000	2,008.0000	1.722	0	0	0
12/05/2005	JFRA	2007/11/01			jFra	8.6180	8.6870	0.801	0.0000	0.0000	0
12/05/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	2,213.0000	2,127.0000	(3.886)	0	0	0
12/05/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	5,148.0000	5,243.0000	1.845	0	0	0
12/05/2005	JN02	2005/08/04			jNote	7.4710	7.4740	0.040	0.0000	0.0000	0
12/05/2005	JN02	2005/08/04	7.50	Call	Option on jNote	5,297.0000	5,240.0000	(1.076)	0	0	0
12/05/2005	JN02	2005/08/04	7.50	Put	Option on jNote	5,826.0000	5,728.0000	(1.682)	0	0	0
12/05/2005	JN02	2005/11/03			jNote	7.7000	7.6940	(0.078)	0.0000	0.0000	0
12/05/2005	JN02	2005/11/03	7.50	Call	Option on jNote	10,626.0000	10,469.0000	(1.478)	0	0	0
12/05/2005	JN02	2005/11/03	7.50	Put	Option on jNote	6,948.0000	6,902.0000	(0.662)	0	0	0
12/05/2005	JN05	2005/08/04			jNote	8.2870	8.2880	0.012	0.0000	0.0000	0
12/05/2005	JN05	2005/08/04	8.00	Call	Option on jNote	18,837.0000	18,702.0000	(0.717)	0	0	0
12/05/2005	JN05	2005/08/04	8.00	Put	Option on jNote	7,073.0000	6,898.0000	(2.474)	0	0	0
12/05/2005	JN05	2005/11/03			jNote	8.4130	8.4140	0.012	0.0000	0.0000	0
12/05/2005	JN05	2005/11/03	8.00	Call	Option on jNote	27,446.0000	27,295.0000	(0.550)	0	0	0
12/05/2005	JN05	2005/11/03	8.00	Put	Option on jNote	10,582.0000	10,390.0000	(1.814)	0	0	0
12/05/2005	JN10	2005/08/04			jNote	8.6030	8.5910	(0.139)	0.0000	0.0000	0
12/05/2005	JN10	2005/08/04	8.00	Call	Option on jNote	45,349.0000	44,530.0000	(1.806)	0	0	0
12/05/2005	JN10	2005/08/04	8.00	Put	Option on jNote	4,785.0000	4,774.0000	(0.230)	0	0	0
12/05/2005	JN10	2005/11/03			jNote	8.6710	8.6550	(0.185)	0.0000	0.0000	0
12/05/2005	JN10	2005/11/03	8.00	Put	Option on jNote	10,390.0000	10,419.0000	0.279	0	0	0
12/05/2005	JN10	2005/11/03	8.00	Call	Option on jNote	55,329.0000	54,285.0000	(1.887)	0	0	0
12/05/2005	JROD	2005/05/31			jRod	7.0070	7.0050	(0.029)	0.0000	0.0000	0
12/05/2005	JROD	2005/06/30			jRod	6.9230	6.9220	(0.014)	0.0000	0.0000	0

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12/05/2005	JROD	2005/07/29			jRod	6.9220	6.9210	(0.014)	0.0000	0.0000	0
12/05/2005	JROD	2005/08/31			jRod	6.9850	6.9840	(0.014)	0.0000	0.0000	0
12/05/2005	JROD	2005/09/30			jRod	6.9170	6.9180	0.014	0.0000	0.0000	0
12/05/2005	JROD	2005/10/31			jRod	6.8860	6.8890	0.044	0.0000	0.0000	0
12/05/2005	JROD	2005/11/30			jRod	6.9280	6.9310	0.043	0.0000	0.0000	0
12/05/2005	JROD	2005/12/30			jRod	6.8830	6.8870	0.058	0.0000	0.0000	0
12/05/2005	JROD	2006/01/31			jRod	6.8720	6.8760	0.058	0.0000	0.0000	0
12/05/2005	JROD	2006/02/28			jRod	6.9150	6.9190	0.058	0.0000	0.0000	0
12/05/2005	JROD	2006/03/31			jRod	6.8860	6.8910	0.073	0.0000	0.0000	0
12/05/2005	JROD	2006/04/28			jRod	6.8770	6.8830	0.087	0.0000	0.0000	0
12/05/2005	JROD	2006/05/31			jRod	6.9100	6.9160	0.087	0.0000	0.0000	0
12/05/2005	R152	2005/08/04			Bond Future	6.6100	6.6930	1.256	0.0000	0.0000	0
12/05/2005	R152	2005/08/04	7.75	Call	Option on Bond Future	6,318.0000	5,871.0000	(7.075)	0	0	0
12/05/2005	R152	2005/08/04	7.75	Put	Option on Bond Future	33.0000	45.0000	36.364	0	0	0
12/05/2005	R152	2005/11/03			Bond Future	6.5040	6.6120	1.661	0.0000	0.0000	0
12/05/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	1,612.0000	1,416.0000	(12.159)	0	0	0
12/05/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	844.0000	985.0000	16.706	0	0	0
12/05/2005	R153	2005/08/04			Bond Future	8.0140	8.0560	0.524	0.0000	0.0000	0
12/05/2005	R153	2005/08/04	9.00	Put	Option on Bond Future	1,282.0000	1,400.0000	9.204	0	0	0
12/05/2005	R153	2005/08/04	9.00	Call	Option on Bond Future	45,622.0000	43,808.0000	(3.976)	0	0	0
12/05/2005	R153	2005/08/04	7.75	Call	Option on Bond Future	8,016.0000	7,222.0000	(9.905)	0	0	0
12/05/2005	R153	2005/08/04	7.75	Put	Option on Bond Future	20,255.0000	21,393.0000	5.618	0	0	0

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12/05/2005	R153	2005/08/04	8.75	Put	Option on Bond Future	2,608.0000	2,833.0000	8.627	0	0	0
12/05/2005	R153	2005/08/04	8.75	Call	Option on Bond Future	35,906.0000	34,199.0000	(4.754)	0	0	0
12/05/2005	R153	2005/08/04	9.25	Put	Option on Bond Future	577.0000	633.0000	9.705	0	0	0
12/05/2005	R153	2005/08/04	9.25	Call	Option on Bond Future	55,827.0000	53,950.0000	(3.362)	0	0	0
12/05/2005	R153	2005/08/04	8.25	Put	Option on Bond Future	8,423.0000	9,030.0000	7.206	0	0	0
12/05/2005	R153	2005/08/04	8.25	Call	Option on Bond Future	19,231.0000	17,905.0000	(6.895)	0	0	0
12/05/2005	R153	2005/11/03			Bond Future	8.0990	8.1400	0.506	0.0000	0.0000	0
12/05/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	12,153.0000	11,368.0000	(6.459)	0	0	0
12/05/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	27,581.0000	28,592.0000	3.666	0	0	0
12/05/2005	R157	2005/08/04			Bond Future	8.5130	8.5430	0.352	0.0000	0.0000	1
12/05/2005	R157	2005/08/04	7.75	Call	Option on Bond Future	3,467.0000	3,099.0000	(10.614)	0	0	200
12/05/2005	R157	2005/08/04	9.25	Call	Option on Bond Future	64,663.0000	62,539.0000	(3.285)	0	0	0
12/05/2005	R157	2005/08/04	8.25	Put	Option on Bond Future	35,822.0000	37,271.0000	4.045	0	0	200
12/05/2005	R157	2005/08/04	8.25	Call	Option on Bond Future	14,126.0000	13,130.0000	(7.051)	0	0	0
12/05/2005	R157	2005/08/04	8.75	Put	Option on Bond Future	16,192.0000	16,974.0000	4.830	0	0	400
12/05/2005	R157	2005/08/04	9.25	Put	Option on Bond Future	6,357.0000	6,678.0000	5.050	0	0	100
12/05/2005	R157	2005/08/04	8.00	Call	Option on Bond Future	7,563.0000	6,909.0000	(8.647)	0	0	0
12/05/2005	R157	2005/08/04	8.00	Put	Option on Bond Future	50,335.0000	52,126.0000	3.558	0	0	0
12/05/2005	R157	2005/08/04	8.75	Call	Option on Bond Future	35,337.0000	33,674.0000	(4.706)	0	0	0
12/05/2005	R157	2005/08/04	9.00	Call	Option on Bond Future	49,218.0000	47,300.0000	(3.897)	0	0	0
12/05/2005	R157	2005/08/04	9.00	Put	Option on Bond Future	10,288.0000	10,815.0000	5.122	0	0	500
12/05/2005	R157	2005/08/04	7.75	Put	Option on Bond Future	67,766.0000	69,843.0000	3.065	0	0	0
12/05/2005	R157	2005/11/03			Bond Future	8.5840	8.6130	0.338	0.0000	0.0000	0
12/05/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	14,485.0000	13,606.0000	(6.068)	0	0	0
12/05/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	62,087.0000	63,512.0000	2.295	0	0	0
12/05/2005	R186	2005/08/04			Bond Future	7.9260	7.9520	0.328	0.0000	0.0000	0
12/05/2005	R186	2005/08/04	7.25	Put	Option on Bond Future	102,476.0000	104,568.0000	2.041	0	0	0
12/05/2005	R186	2005/08/04	7.25	Call	Option on Bond Future	15,127.0000	14,034.0000	(7.225)	0	0	0
12/05/2005	R186	2005/11/03			Bond Future	7.9550	7.9790	0.302	0.0000	0.0000	0
12/05/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	31,487.0000	30,198.0000	(4.094)	0	0	0
12/05/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	121,826.0000	123,448.0000	1.331	0	0	0

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12/05/2005	R194	2005/08/04			Bond Future	7.6050	7.6650	0.789	0.0000	0.0000	0
12/05/2005	R194	2005/08/04	7.50	Put	Option on Bond Future	8,596.0000	9,353.0000	8.806	0	0	0
12/05/2005	R194	2005/08/04	7.50	Call	Option on Bond Future	6,110.0000	5,449.0000	(10.818)	0	0	0
12/05/2005	R194	2005/11/03			Bond Future	7.7070	7.7680	0.791	0.0000	0.0000	0
12/05/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	12,443.0000	13,150.0000	5.682	0	0	0
12/05/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	7,990.0000	7,390.0000	(7.509)	0	0	0
12/05/2005	R201	2005/08/04			Bond Future	8.5390	8.5690	0.351	0.0000	0.0000	0
12/05/2005	R201	2005/08/04	8.00	Put	Option on Bond Future	40,833.0000	42,213.0000	3.380	0	0	0
12/05/2005	R201	2005/08/04	8.00	Call	Option on Bond Future	5,465.0000	4,922.0000	(9.936)	0	0	0
12/05/2005	R201	2005/11/03			Bond Future	8.6070	8.6370	0.349	0.0000	0.0000	0
12/05/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	10,802.0000	10,111.0000	(6.397)	0	0	0
12/05/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	49,802.0000	50,988.0000	2.381	0	0	0
12/05/2005	R203	2005/08/04			Bond Future	8.5280	8.5590	0.364	0.0000	0.0000	0
12/05/2005	R203	2005/08/04	8.00	Put	Option on Bond Future	47,411.0000	49,005.0000	3.362	0	0	0
12/05/2005	R203	2005/08/04	8.00	Call	Option on Bond Future	7,522.0000	6,839.0000	(9.080)	0	0	0
12/05/2005	R203	2005/11/03			Bond Future	8.5860	8.6160	0.349	0.0000	0.0000	0
12/05/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	58,267.0000	59,606.0000	2.298	0	0	0
12/05/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	14,657.0000	13,831.0000	(5.636)	0	0	0
12/05/2005	R204	2005/08/04			Bond Future	8.4430	8.4740	0.367	0.0000	0.0000	0
12/05/2005	R204	2005/08/04	8.25	Put	Option on Bond Future	31,916.0000	33,114.0000	3.754	0	0	0
12/05/2005	R204	2005/08/04	8.25	Call	Option on Bond Future	16,835.0000	15,640.0000	(7.098)	0	0	0
12/05/2005	R204	2005/11/03			Bond Future	8.4940	8.5240	0.353	0.0000	0.0000	0
12/05/2005	R204	2005/11/03	8.25	Put	Option on Bond Future	44,440.0000	45,529.0000	2.450	0	0	0
12/05/2005	R204	2005/11/03	8.25	Call	Option on Bond Future	25,617.0000	24,426.0000	(4.649)	0	0	0

Grand Total: **4,418**