



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 11/04/2005

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
11/04/2005	GOVI 2005/05/05			jGovi	212.4060	213.3690	0.453	0.0000	0.0000	5
11/04/2005	GOVI 2005/05/05	220.00	Call	jGovi	4,242.0000	4,472.0000	5.422	0	0	0
11/04/2005	GOVI 2005/05/05	220.00	Put	jGovi	4,242.0000	71,552.0000	1586.752	0	0	0
11/04/2005	GOVI 2005/08/04			jGovi	216.4440	217.2930	0.392	0.0000	0.0000	0
11/04/2005	GOVI 2005/08/04	224.00	Put	jGovi	7,647.0000	75,539.0000	887.825	0	0	0
11/04/2005	GOVI 2005/08/04	224.00	Call	jGovi	7,647.0000	9,019.0000	17.942	0	0	0
11/04/2005	GOVI 2005/11/03			jGovi	220.3200	221.2690	0.431	0.0000	0.0000	0
11/04/2005	GOVI 2005/11/03	228.00	Call	jGovi	14,952.0000	16,952.0000	13.376	0	0	0
11/04/2005	GOVI 2005/11/03	228.00	Put	jGovi	14,952.0000	84,512.0000	465.222	0	0	0
11/04/2005	J152 2006/02/28			jSwap	7.5850	7.5649	(0.265)	0.0000	0.0000	0
11/04/2005	J153 2010/08/31			jSwap	8.6336	8.5402	(1.082)	0.0000	0.0000	0
11/04/2005	J157 2015/09/15			jSwap	8.9011	8.8285	(0.815)	0.0000	0.0000	0
11/04/2005	J186 2026/12/21			jSwap	8.4723	8.3488	(1.458)	0.0000	0.0000	0
11/04/2005	J194 2008/02/28			jSwap	8.2163	8.1471	(0.842)	0.0000	0.0000	0
11/04/2005	J201 2014/12/22			jSwap	8.8448	8.7721	(0.822)	0.0000	0.0000	0
11/04/2005	J203 2017/09/15			jSwap	8.8581	8.7102	(1.669)	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
11/04/2005	JBAR	2005/03/16			jBar	7.5930	7.5930	-	0.0000	0.0000	0
11/04/2005	JFRA	2005/05/05			jFra	7.6400	7.6350	(0.065)	0.0000	0.0000	0
11/04/2005	JFRA	2005/05/05	7.25	Put	Option on jFra	959.0000	3.0000	(99.687)	0	0	0
11/04/2005	JFRA	2005/05/05	7.25	Call	Option on jFra	959.0000	945.0000	(1.460)	0	0	0
11/04/2005	JFRA	2005/08/04			jFra	7.3960	7.3810	(0.203)	0.0000	0.0000	0
11/04/2005	JFRA	2005/08/04	7.25	Put	Option on jFra	810.0000	458.0000	(43.457)	0	0	0
11/04/2005	JFRA	2005/08/04	7.25	Call	Option on jFra	810.0000	778.0000	(3.951)	0	0	0
11/04/2005	JFRA	2005/11/03			jFra	7.5170	7.4790	(0.506)	0.0000	0.0000	0
11/04/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	1,471.0000	842.0000	(42.760)	0	0	0
11/04/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	1,471.0000	1,403.0000	(4.623)	0	0	0
11/04/2005	JFRA	2006/02/02			jFra	7.7250	7.6210	(1.346)	0.0000	0.0000	0
11/04/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	2,169.0000	1,997.0000	(7.930)	0	0	0
11/04/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	2,169.0000	1,090.0000	(49.746)	0	0	0
11/04/2005	JFRA	2006/05/04			jFra	7.9870	7.8720	(1.440)	0.0000	0.0000	0
11/04/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	3,263.0000	916.0000	(71.928)	0	0	0
11/04/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	3,263.0000	3,048.0000	(6.589)	0	0	0
11/04/2005	JFRA	2006/08/03			jFra	8.2480	8.0910	(1.903)	0.0000	0.0000	0
11/04/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	3,906.0000	946.0000	(75.781)	0	0	0
11/04/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	3,906.0000	3,613.0000	(7.501)	0	0	0
11/04/2005	JFRA	2006/11/02			jFra	8.4820	8.4060	(0.896)	0.0000	0.0000	0
11/04/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	4,515.0000	4,363.0000	(3.367)	0	0	0
11/04/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	4,515.0000	929.0000	(79.424)	0	0	0
11/04/2005	JN02	2005/05/05			jNote	7.9350	7.8770	(0.731)	0.0000	0.0000	0
11/04/2005	JN02	2005/05/05	7.50	Call	Option on jNote	8,468.0000	7,460.0000	(11.904)	0	0	0
11/04/2005	JN02	2005/05/05	7.50	Put	Option on jNote	8,468.0000	550.0000	(93.505)	0	0	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
11/04/2005	JN02	2005/08/04			jNote	8.0700	7.9960	(0.917)	0.0000	0.0000	0
11/04/2005	JN02	2005/08/04	7.50	Call	Option on jNote	13,176.0000	12,109.0000	(8.098)	0	0	0
11/04/2005	JN02	2005/08/04	7.50	Put	Option on jNote	13,176.0000	3,025.0000	(77.042)	0	0	0
11/04/2005	JN02	2005/11/03			jNote	8.2520	8.1730	(0.957)	0.0000	0.0000	0
11/04/2005	JN02	2005/11/03	7.50	Put	Option on jNote	17,934.0000	4,521.0000	(74.791)	0	0	0
11/04/2005	JN02	2005/11/03	7.50	Call	Option on jNote	17,934.0000	16,821.0000	(6.206)	0	0	0
11/04/2005	JN05	2005/05/05			jNote	8.5560	8.4630	(1.087)	0.0000	0.0000	0
11/04/2005	JN05	2005/05/05	8.00	Put	Option on jNote	23,152.0000	733.0000	(96.834)	0	0	0
11/04/2005	JN05	2005/05/05	8.00	Call	Option on jNote	23,152.0000	19,585.0000	(15.407)	0	0	0
11/04/2005	JN05	2005/08/04			jNote	8.6390	8.5370	(1.181)	0.0000	0.0000	0
11/04/2005	JN05	2005/08/04	8.00	Call	Option on jNote	30,338.0000	27,051.0000	(10.835)	0	0	0
11/04/2005	JN05	2005/08/04	8.00	Put	Option on jNote	30,338.0000	5,235.0000	(82.744)	0	0	0
11/04/2005	JN05	2005/11/03			jNote	8.7390	8.6330	(1.213)	0.0000	0.0000	0
11/04/2005	JN05	2005/11/03	8.00	Put	Option on jNote	37,132.0000	8,219.0000	(77.865)	0	0	0
11/04/2005	JN05	2005/11/03	8.00	Call	Option on jNote	37,132.0000	33,857.0000	(8.820)	0	0	0
11/04/2005	JN10	2005/05/05			jNote	8.8320	8.7640	(0.770)	0.0000	0.0000	0
11/04/2005	JN10	2005/05/05	8.00	Put	Option on jNote	55,417.0000	88.0000	(99.841)	0	0	0
11/04/2005	JN10	2005/05/05	8.00	Call	Option on jNote	55,417.0000	51,061.0000	(7.860)	0	0	0
11/04/2005	JN10	2005/08/04			jNote	8.8780	8.8040	(0.834)	0.0000	0.0000	0
11/04/2005	JN10	2005/08/04	8.00	Put	Option on jNote	61,491.0000	3,741.0000	(93.916)	0	0	0
11/04/2005	JN10	2005/08/04	8.00	Call	Option on jNote	61,491.0000	57,230.0000	(6.929)	0	0	0
11/04/2005	JN10	2005/11/03			jNote	8.9330	8.8500	(0.929)	0.0000	0.0000	0
11/04/2005	JN10	2005/11/03	8.00	Call	Option on jNote	68,830.0000	64,369.0000	(6.481)	0	0	0
11/04/2005	JN10	2005/11/03	8.00	Put	Option on jNote	68,830.0000	8,022.0000	(88.345)	0	0	0
11/04/2005	JROD	2005/04/29			jRod	7.2560	7.2490	(0.096)	0.0000	0.0000	0
11/04/2005	JROD	2005/05/31			jRod	7.4000	7.3890	(0.149)	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
11/04/2005	JROD	2005/06/30			jRod	7.5550	7.5420	(0.172)	0.0000	0.0000	0
11/04/2005	JROD	2005/07/29			jRod	7.4500	7.4450	(0.067)	0.0000	0.0000	0
11/04/2005	JROD	2005/08/31			jRod	7.4940	7.4900	(0.053)	0.0000	0.0000	0
11/04/2005	JROD	2005/09/30			jRod	7.5250	7.5210	(0.053)	0.0000	0.0000	0
11/04/2005	JROD	2005/10/31			jRod	7.4480	7.4460	(0.027)	0.0000	0.0000	0
11/04/2005	JROD	2005/11/30			jRod	7.4820	7.4800	(0.027)	0.0000	0.0000	0
11/04/2005	JROD	2005/12/30			jRod	7.5260	7.5240	(0.027)	0.0000	0.0000	0
11/04/2005	JROD	2006/01/31			jRod	7.4900	7.4880	(0.027)	0.0000	0.0000	0
11/04/2005	JROD	2006/02/28			jRod	7.5280	7.5260	(0.027)	0.0000	0.0000	0
11/04/2005	JROD	2006/03/31			jRod	7.5660	7.5650	(0.013)	0.0000	0.0000	0
11/04/2005	R152	2005/05/05			Bond Future	7.2600	7.2580	(0.028)	0.0000	0.0000	0
11/04/2005	R152	2005/05/05	7.00	Call	Option on Bond Future	248.0000	212.0000	(14.516)	0	0	0
11/04/2005	R152	2005/05/05	7.00	Put	Option on Bond Future	248.0000	2,271.0000	815.726	0	0	0
11/04/2005	R152	2005/08/04			Bond Future	7.0310	7.0260	(0.071)	0.0000	0.0000	0
11/04/2005	R152	2005/08/04	7.75	Call	Option on Bond Future	4,319.0000	4,328.0000	0.208	0	0	0
11/04/2005	R152	2005/08/04	7.75	Put	Option on Bond Future	4,319.0000	344.0000	(92.035)	0	0	0
11/04/2005	R152	2005/11/03			Bond Future	6.9160	6.9020	(0.202)	0.0000	0.0000	0
11/04/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	1,148.0000	1,629.0000	41.899	0	0	0
11/04/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	1,148.0000	1,154.0000	0.523	0	0	0
11/04/2005	R153	2005/05/05			Bond Future	8.2870	8.2110	(0.917)	0.0000	0.0000	1
11/04/2005	R153	2005/05/05	7.75	Put	Option on Bond Future	626.0000	22,988.0000	3572.204	0	0	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
11/04/2005	R153	2005/05/05	7.75	Call	Option on Bond Future	626.0000	759.0000	21.246	0	0	0
11/04/2005	R153	2005/08/04			Bond Future	8.3230	8.2410	(0.985)	0.0000	0.0000	0
11/04/2005	R153	2005/08/04	7.75	Put	Option on Bond Future	5,416.0000	28,791.0000	431.592	0	0	0
11/04/2005	R153	2005/08/04	7.75	Call	Option on Bond Future	5,416.0000	6,155.0000	13.645	0	0	0
11/04/2005	R153	2005/11/03			Bond Future	8.3990	8.3110	(1.048)	0.0000	0.0000	0
11/04/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	8,684.0000	34,272.0000	294.657	0	0	0
11/04/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	8,684.0000	9,594.0000	10.479	0	0	0
11/04/2005	R157	2005/05/05			Bond Future	8.7030	8.6110	(1.057)	0.0000	0.0000	0
11/04/2005	R157	2005/05/05	8.00	Call	Option on Bond Future	289.0000	385.0000	33.218	0	0	0
11/04/2005	R157	2005/05/05	8.00	Put	Option on Bond Future	289.0000	52,117.0000	17933.564	0	0	0
11/04/2005	R157	2005/08/04			Bond Future	8.7420	8.6470	(1.087)	0.0000	0.0000	0
11/04/2005	R157	2005/08/04	8.75	Put	Option on Bond Future	28,549.0000	24,632.0000	(13.720)	0	0	100
11/04/2005	R157	2005/08/04	8.75	Call	Option on Bond Future	29,190.0000	32,906.0000	12.730	0	0	0
11/04/2005	R157	2005/08/04	8.00	Call	Option on Bond Future	0.0000	6,824.0000	100.000	0	0	0
11/04/2005	R157	2005/08/04	9.00	Put	Option on Bond Future	20,486.0000	17,371.0000	(15.206)	0	0	0
11/04/2005	R157	2005/08/04	8.00	Put	Option on Bond Future	0.0000	60,467.0000	100.000	0	0	0
11/04/2005	R157	2005/08/04	9.00	Call	Option on Bond Future	40,912.0000	45,430.0000	11.043	0	0	0
11/04/2005	R157	2005/08/04	9.25	Put	Option on Bond Future	14,457.0000	12,048.0000	(16.663)	0	0	0
11/04/2005	R157	2005/08/04	9.25	Call	Option on Bond Future	54,259.0000	59,483.0000	9.628	0	0	0
11/04/2005	R157	2005/11/03			Bond Future	8.8050	8.7050	(1.136)	0.0000	0.0000	0
11/04/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	10,865.0000	69,579.0000	540.396	0	0	0
11/04/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	10,865.0000	12,398.0000	14.110	0	0	0
11/04/2005	R186	2005/05/05			Bond Future	8.0390	7.9480	(1.132)	0.0000	0.0000	0
11/04/2005	R186	2005/05/05			Bond Future	8.0390	7.9480	(1.132)	0.0000	0.0000	0
11/04/2005	R186	2005/05/05	7.25	Put	Option on Bond Future	1,009.0000	91,825.0000	9000.595	0	0	0
11/04/2005	R186	2005/05/05	7.25	Put	Option on Bond Future	1,009.0000	91,825.0000	9000.595	0	0	0
11/04/2005	R186	2005/05/05	7.25	Call	Option on Bond Future	1,009.0000	1,223.0000	21.209	0	0	0
11/04/2005	R186	2005/05/05	7.25	Call	Option on Bond Future	1,009.0000	1,223.0000	21.209	0	0	0
11/04/2005	R186	2005/08/04			Bond Future	8.0480	7.9550	(1.156)	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
11/04/2005	R186	2005/08/04	7.25	Put	Option on Bond Future	14,520.0000	107,612.0000	641.129	0	0	0
11/04/2005	R186	2005/08/04	7.25	Call	Option on Bond Future	14,520.0000	16,712.0000	15.096	0	0	0
11/04/2005	R186	2005/11/03			Bond Future	8.0690	7.9730	(1.190)	0.0000	0.0000	0
11/04/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	27,421.0000	30,453.0000	11.057	0	0	0
11/04/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	27,421.0000	122,977.0000	348.477	0	0	0
11/04/2005	R194	2005/05/05			Bond Future	7.9550	7.8990	(0.704)	0.0000	0.0000	0
11/04/2005	R194	2005/05/05	7.50	Call	Option on Bond Future	670.0000	723.0000	7.910	0	0	0
11/04/2005	R194	2005/05/05	7.50	Put	Option on Bond Future	670.0000	10,990.0000	1540.299	0	0	0
11/04/2005	R194	2005/08/04			Bond Future	7.9780	7.9150	(0.790)	0.0000	0.0000	0
11/04/2005	R194	2005/08/04	7.50	Put	Option on Bond Future	4,035.0000	14,134.0000	250.285	0	0	0
11/04/2005	R194	2005/08/04	7.50	Call	Option on Bond Future	4,035.0000	4,350.0000	7.807	0	0	0
11/04/2005	R194	2005/11/03			Bond Future	8.0730	8.0020	(0.879)	0.0000	0.0000	0
11/04/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	5,789.0000	6,152.0000	6.271	0	0	0
11/04/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	5,789.0000	16,908.0000	192.071	0	0	0
11/04/2005	R201	2005/05/05			Bond Future	8.6930	8.6070	(0.989)	0.0000	0.0000	0
11/04/2005	R201	2005/05/05	8.00	Put	Option on Bond Future	239.0000	40,744.0000	16947.699	0	0	0
11/04/2005	R201	2005/05/05	8.00	Call	Option on Bond Future	239.0000	305.0000	27.615	0	0	0
11/04/2005	R201	2005/08/04			Bond Future	8.7330	8.6430	(1.031)	0.0000	0.0000	0
11/04/2005	R201	2005/08/04	8.00	Put	Option on Bond Future	4,568.0000	47,387.0000	937.369	0	0	0
11/04/2005	R201	2005/08/04	8.00	Call	Option on Bond Future	4,568.0000	5,375.0000	17.666	0	0	0
11/04/2005	R201	2005/11/03			Bond Future	8.7920	8.6990	(1.058)	0.0000	0.0000	0
11/04/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	8,660.0000	54,505.0000	529.388	0	0	0
11/04/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	8,660.0000	9,760.0000	12.702	0	0	0
11/04/2005	R203	2005/05/05			Bond Future	8.6800	8.5940	(0.991)	0.0000	0.0000	0
11/04/2005	R203	2005/05/05	8.00	Put	Option on Bond Future	375.0000	45,746.0000	12098.933	0	0	0
11/04/2005	R203	2005/05/05	8.00	Call	Option on Bond Future	375.0000	481.0000	28.267	0	0	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
11/04/2005	R203 2005/08/04			Bond Future	8.7110	8.6220	(1.022)	0.0000	0.0000	0
11/04/2005	R203 2005/08/04	8.00	Put	Option on Bond Future	6,078.0000	53,865.0000	786.229	0	0	0
11/04/2005	R203 2005/08/04	8.00	Call	Option on Bond Future	6,078.0000	7,097.0000	16.765	0	0	0
11/04/2005	R203 2005/11/03			Bond Future	8.7610	8.6690	(1.050)	0.0000	0.0000	0
11/04/2005	R203 2005/11/03	8.00	Put	Option on Bond Future	11,324.0000	62,326.0000	450.389	0	0	0
11/04/2005	R203 2005/11/03	8.00	Call	Option on Bond Future	11,324.0000	12,744.0000	12.540	0	0	0

Grand Total: **106**