



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for 09/03/2005

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
09/03/2005	GOVI 2005/05/05			jGovi	220.3710	218.3600	(0.913)	0.0000	0.0000	0
09/03/2005	GOVI 2005/05/05	220.00	Call	jGovi	36,473.0000	14,515.0000	(60.203)	0	0	0
09/03/2005	GOVI 2005/05/05	220.00	Put	jGovi	36,473.0000	30,915.0000	(15.239)	0	0	0
09/03/2005	GOVI 2005/08/04			jGovi	224.4570	222.4150	(0.910)	0.0000	0.0000	0
09/03/2005	GOVI 2005/08/04	224.00	Call	jGovi	36,110.0000	27,689.0000	(23.320)	0	0	0
09/03/2005	GOVI 2005/08/04	224.00	Put	jGovi	36,110.0000	43,539.0000	20.573	0	0	0
09/03/2005	GOVI 2005/11/03			jGovi	228.3320	226.2650	(0.905)	0.0000	0.0000	0
09/03/2005	GOVI 2005/11/03	228.00	Call	jGovi	44,118.0000	35,858.0000	(18.723)	0	0	0
09/03/2005	GOVI 2005/11/03	228.00	Put	jGovi	44,118.0000	53,208.0000	20.604	0	0	0
09/03/2005	J152 2006/02/28			jSwap	7.4050	7.4359	0.418	0.0000	0.0000	0
09/03/2005	J153 2010/08/31			jSwap	7.8114	7.9914	2.304	0.0000	0.0000	0
09/03/2005	J157 2015/09/15			jSwap	7.9723	8.1376	2.073	0.0000	0.0000	0
09/03/2005	J186 2026/12/21			jSwap	7.6278	7.7843	2.051	0.0000	0.0000	0
09/03/2005	J194 2008/02/28			jSwap	7.5837	7.7240	1.851	0.0000	0.0000	0
09/03/2005	J201 2014/12/22			jSwap	7.9856	8.1589	2.171	0.0000	0.0000	0
09/03/2005	J203 2017/09/15			jSwap	7.9430	8.1056	2.047	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
09/03/2005	JBAR	2005/03/16			jBar	7.5500	7.5500	-	0.0000	0.0000	0
09/03/2005	JFRA	2005/05/05			jFra	7.4070	7.4300	0.311	0.0000	0.0000	0
09/03/2005	JFRA	2005/05/05	7.25	Put	Option on jFra	558.0000	151.0000	(72.939)	0	0	0
09/03/2005	JFRA	2005/05/05	7.25	Call	Option on jFra	558.0000	591.0000	5.914	0	0	0
09/03/2005	JFRA	2005/08/04			jFra	7.0870	7.0860	(0.014)	0.0000	0.0000	0
09/03/2005	JFRA	2005/08/04	7.25	Call	Option on jFra	597.0000	591.0000	(1.005)	0	0	0
09/03/2005	JFRA	2005/08/04	7.25	Put	Option on jFra	597.0000	992.0000	66.164	0	0	0
09/03/2005	JFRA	2005/11/03			jFra	7.1650	7.1990	0.475	0.0000	0.0000	0
09/03/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	1,154.0000	1,194.0000	3.466	0	0	0
09/03/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	1,154.0000	1,319.0000	14.298	0	0	0
09/03/2005	JFRA	2006/02/02			jFra	7.2410	7.3020	0.842	0.0000	0.0000	0
09/03/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,512.0000	1,477.0000	(2.315)	0	0	0
09/03/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	1,512.0000	1,604.0000	6.085	0	0	0
09/03/2005	JFRA	2006/05/04			jFra	7.3560	7.4810	1.699	0.0000	0.0000	0
09/03/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	2,228.0000	2,423.0000	8.752	0	0	0
09/03/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	2,228.0000	1,246.0000	(44.075)	0	0	0
09/03/2005	JFRA	2006/08/03			jFra	7.5370	7.5590	0.292	0.0000	0.0000	0
09/03/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	2,643.0000	2,714.0000	2.686	0	0	0
09/03/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	2,643.0000	1,347.0000	(49.035)	0	0	0
09/03/2005	JFRA	2006/11/02			jFra	7.5620	7.9640	5.316	0.0000	0.0000	0
09/03/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,827.0000	3,597.0000	27.237	0	0	0
09/03/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	2,827.0000	1,240.0000	(56.137)	0	0	0
09/03/2005	JN02	2005/05/05			jNote	7.3770	7.4920	1.559	0.0000	0.0000	0
09/03/2005	JN02	2005/05/05	7.50	Put	Option on jNote	3,110.0000	4,285.0000	37.781	0	0	0
09/03/2005	JN02	2005/05/05	7.50	Call	Option on jNote	3,110.0000	4,138.0000	33.055	0	0	0

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09/03/2005	JN02	2005/08/04			jNote	7.4230	7.5710	1.994	0.0000	0.0000	0
09/03/2005	JN02	2005/08/04	7.50	Put	Option on jNote	6,446.0000	6,700.0000	3.940	0	0	0
09/03/2005	JN02	2005/08/04	7.50	Call	Option on jNote	6,446.0000	8,005.0000	24.186	0	0	0
09/03/2005	JN02	2005/11/03			jNote	7.5240	7.6990	2.326	0.0000	0.0000	0
09/03/2005	JN02	2005/11/03	7.50	Call	Option on jNote	9,608.0000	11,673.0000	21.493	0	0	0
09/03/2005	JN02	2005/11/03	7.50	Put	Option on jNote	9,608.0000	8,020.0000	(16.528)	0	0	0
09/03/2005	JN05	2005/05/05			jNote	7.7310	7.9100	2.315	0.0000	0.0000	0
09/03/2005	JN05	2005/05/05	8.00	Call	Option on jNote	4,071.0000	7,063.0000	73.495	0	0	0
09/03/2005	JN05	2005/05/05	8.00	Put	Option on jNote	4,071.0000	10,771.0000	164.579	0	0	0
09/03/2005	JN05	2005/08/04			jNote	7.7650	7.9560	2.460	0.0000	0.0000	0
09/03/2005	JN05	2005/08/04	8.00	Call	Option on jNote	9,582.0000	13,635.0000	42.298	0	0	0
09/03/2005	JN05	2005/08/04	8.00	Put	Option on jNote	9,582.0000	15,447.0000	61.209	0	0	0
09/03/2005	JN05	2005/11/03			jNote	7.8200	8.0230	2.596	0.0000	0.0000	0
09/03/2005	JN05	2005/11/03	8.00	Put	Option on jNote	14,323.0000	18,198.0000	27.054	0	0	0
09/03/2005	JN05	2005/11/03	8.00	Call	Option on jNote	14,323.0000	19,140.0000	33.631	0	0	0
09/03/2005	JN10	2005/05/05			jNote	7.9360	8.1150	2.256	0.0000	0.0000	0
09/03/2005	JN10	2005/05/05	8.00	Put	Option on jNote	10,886.0000	9,807.0000	(9.912)	0	0	0
09/03/2005	JN10	2005/05/05	8.00	Call	Option on jNote	10,886.0000	17,681.0000	62.420	0	0	0
09/03/2005	JN10	2005/08/04			jNote	7.9570	8.1400	2.300	0.0000	0.0000	0
09/03/2005	JN10	2005/08/04	8.00	Call	Option on jNote	19,858.0000	27,242.0000	37.184	0	0	0
09/03/2005	JN10	2005/08/04	8.00	Put	Option on jNote	19,858.0000	17,673.0000	(11.003)	0	0	0
09/03/2005	JN10	2005/11/03			jNote	7.9880	8.1760	2.354	0.0000	0.0000	0
09/03/2005	JN10	2005/11/03	8.00	Call	Option on jNote	27,218.0000	35,059.0000	28.808	0	0	0
09/03/2005	JN10	2005/11/03	8.00	Put	Option on jNote	27,218.0000	23,061.0000	(15.273)	0	0	0
09/03/2005	JROD	2005/03/31			jRod	7.2380	7.2340	(0.055)	0.0000	0.0000	0
09/03/2005	JROD	2005/04/29			jRod	7.3410	7.3320	(0.123)	0.0000	0.0000	0

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09/03/2005	JROD	2005/05/31			jRod	7.4720	7.4670	(0.067)	0.0000	0.0000	0
09/03/2005	JROD	2005/06/30			jRod	7.3830	7.3830	-	0.0000	0.0000	0
09/03/2005	JROD	2005/07/29			jRod	7.3940	7.3960	0.027	0.0000	0.0000	0
09/03/2005	JROD	2005/08/31			jRod	7.3800	7.3810	0.014	0.0000	0.0000	0
09/03/2005	JROD	2005/09/30			jRod	7.3150	7.3150	-	0.0000	0.0000	0
09/03/2005	JROD	2005/10/31			jRod	7.3180	7.3170	(0.014)	0.0000	0.0000	0
09/03/2005	JROD	2005/11/30			jRod	7.3300	7.3290	(0.014)	0.0000	0.0000	0
09/03/2005	JROD	2005/12/30			jRod	7.3120	7.3120	-	0.0000	0.0000	0
09/03/2005	JROD	2006/01/31			jRod	7.3240	7.3240	-	0.0000	0.0000	0
09/03/2005	JROD	2006/02/28			jRod	7.3280	7.3280	-	0.0000	0.0000	0
09/03/2005	JROD	2006/03/31			jRod	7.3050	7.3050	-	0.0000	0.0000	0
09/03/2005	R152	2005/05/05			Bond Future	7.0010	7.0230	0.314	0.0000	0.0000	0
09/03/2005	R152	2005/05/05	7.00	Put	Option on Bond Future	1,546.0000	1,628.0000	5.304	0	0	0
09/03/2005	R152	2005/05/05	7.00	Call	Option on Bond Future	1,546.0000	1,444.0000	(6.598)	0	0	0
09/03/2005	R152	2005/08/04			Bond Future	6.7470	6.7740	0.400	0.0000	0.0000	0
09/03/2005	R152	2005/08/04	7.75	Call	Option on Bond Future	5,857.0000	5,723.0000	(2.288)	0	0	0
09/03/2005	R152	2005/08/04	7.75	Put	Option on Bond Future	5,857.0000	346.0000	(94.093)	0	0	0
09/03/2005	R152	2005/11/03			Bond Future	6.6150	6.6490	0.514	0.0000	0.0000	0
09/03/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	1,762.0000	1,393.0000	(20.942)	0	0	0
09/03/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	1,762.0000	1,709.0000	(3.008)	0	0	0

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09/03/2005	R153	2005/05/05			Bond Future	7.5640	7.7510	2.472	0.0000	0.0000	1
09/03/2005	R153	2005/05/05	7.75	Put	Option on Bond Future	14,897.0000	10,072.0000	(32.389)	0	0	0
09/03/2005	R153	2005/05/05	7.75	Call	Option on Bond Future	14,897.0000	10,023.0000	(32.718)	0	0	0
09/03/2005	R153	2005/08/04			Bond Future	7.5650	7.7640	2.631	0.0000	0.0000	0
09/03/2005	R153	2005/08/04	7.75	Call	Option on Bond Future	20,028.0000	15,720.0000	(21.510)	0	0	0
09/03/2005	R153	2005/08/04	7.75	Put	Option on Bond Future	20,028.0000	16,373.0000	(18.249)	0	0	0
09/03/2005	R153	2005/11/03			Bond Future	7.6080	7.8190	2.773	0.0000	0.0000	0
09/03/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	22,334.0000	21,527.0000	(3.613)	0	0	0
09/03/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	22,334.0000	18,457.0000	(17.359)	0	0	0
09/03/2005	R157	2005/05/05			Bond Future	7.9080	8.0970	2.390	0.0000	0.0000	0
09/03/2005	R157	2005/05/05	8.00	Put	Option on Bond Future	20,628.0000	21,418.0000	3.830	0	0	0
09/03/2005	R157	2005/05/05	8.00	Call	Option on Bond Future	20,628.0000	13,022.0000	(36.872)	0	0	0
09/03/2005	R157	2005/08/04			Bond Future	7.9080	8.1190	2.668	0.0000	0.0000	0
09/03/2005	R157	2005/08/04	8.00	Put	Option on Bond Future	30,335.0000	10,088.0000	(66.745)	0	0	0
09/03/2005	R157	2005/08/04	8.75	Call	Option on Bond Future	0.0000	51,829.0000	100.000	0	0	0
09/03/2005	R157	2005/08/04	8.00	Call	Option on Bond Future	30,335.0000	0.0000	(100.000)	0	0	0
09/03/2005	R157	2005/08/04	9.00	Put	Option on Bond Future	0.0000	8,066.0000	100.000	7,500	7,500	200
09/03/2005	R157	2005/08/04	8.75	Put	Option on Bond Future	0.0000	11,885.0000	100.000	11,100	11,100	100
09/03/2005	R157	2005/08/04	9.00	Call	Option on Bond Future	0.0000	71,614.0000	100.000	0	0	0
09/03/2005	R157	2005/11/03			Bond Future	7.9620	8.1660	2.562	0.0000	0.0000	0
09/03/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	34,811.0000	41,988.0000	20.617	0	0	0
09/03/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	34,811.0000	28,222.0000	(18.928)	0	0	0
09/03/2005	R186	2005/05/05			Bond Future	7.2910	7.4740	2.510	0.0000	0.0000	0
09/03/2005	R186	2005/05/05			Bond Future	7.2910	7.4740	2.510	0.0000	0.0000	0
09/03/2005	R186	2005/05/05	7.25	Call	Option on Bond Future	32,822.0000	22,651.0000	(30.988)	0	0	0
09/03/2005	R186	2005/05/05	7.25	Call	Option on Bond Future	32,822.0000	22,651.0000	(30.988)	0	0	0
09/03/2005	R186	2005/05/05	7.25	Put	Option on Bond Future	32,822.0000	52,788.0000	60.831	0	0	0
09/03/2005	R186	2005/05/05	7.25	Put	Option on Bond Future	32,822.0000	52,788.0000	60.831	0	0	0
09/03/2005	R186	2005/08/04			Bond Future	7.2870	7.4740	2.566	0.0000	0.0000	0

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09/03/2005	R186	2005/08/04	7.25	Put	Option on Bond Future	55,216.0000	74,470.0000	34.870	0	0	0
09/03/2005	R186	2005/08/04	7.25	Call	Option on Bond Future	55,216.0000	44,527.0000	(19.359)	0	0	0
09/03/2005	R186	2005/11/03			Bond Future	7.2940	7.4860	2.632	0.0000	0.0000	0
09/03/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	70,881.0000	60,026.0000	(15.314)	0	0	0
09/03/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	70,881.0000	91,341.0000	28.865	0	0	0
09/03/2005	R194	2005/05/05			Bond Future	7.3440	7.4940	2.042	0.0000	0.0000	0
09/03/2005	R194	2005/05/05	7.50	Call	Option on Bond Future	7,937.0000	5,919.0000	(25.425)	0	0	0
09/03/2005	R194	2005/05/05	7.50	Put	Option on Bond Future	7,937.0000	5,763.0000	(27.391)	0	0	0
09/03/2005	R194	2005/08/04			Bond Future	7.3230	7.4880	2.253	0.0000	0.0000	0
09/03/2005	R194	2005/08/04	7.50	Put	Option on Bond Future	11,092.0000	8,986.0000	(18.987)	0	0	0
09/03/2005	R194	2005/08/04	7.50	Call	Option on Bond Future	11,092.0000	9,271.0000	(16.417)	0	0	0
09/03/2005	R194	2005/11/03			Bond Future	7.3700	7.5530	2.483	0.0000	0.0000	0
09/03/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	12,082.0000	10,475.0000	(13.301)	0	0	0
09/03/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	12,082.0000	11,617.0000	(3.849)	0	0	0
09/03/2005	R201	2005/05/05			Bond Future	7.9100	8.0990	2.389	0.0000	0.0000	0
09/03/2005	R201	2005/05/05	8.00	Call	Option on Bond Future	16,092.0000	10,143.0000	(36.969)	0	0	0
09/03/2005	R201	2005/05/05	8.00	Put	Option on Bond Future	16,092.0000	16,881.0000	4.903	0	0	0
09/03/2005	R201	2005/08/04			Bond Future	7.9260	8.1220	2.473	0.0000	0.0000	0
09/03/2005	R201	2005/08/04	8.00	Call	Option on Bond Future	23,110.0000	17,610.0000	(23.799)	0	0	0
09/03/2005	R201	2005/08/04	8.00	Put	Option on Bond Future	23,110.0000	25,754.0000	11.441	0	0	0
09/03/2005	R201	2005/11/03			Bond Future	7.9630	8.1670	2.562	0.0000	0.0000	0
09/03/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	27,216.0000	33,003.0000	21.263	0	0	0
09/03/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	27,216.0000	22,081.0000	(18.868)	0	0	0
09/03/2005	R203	2005/05/05			Bond Future	7.9060	8.1000	2.454	0.0000	0.0000	0
09/03/2005	R203	2005/05/05	8.00	Put	Option on Bond Future	19,346.0000	19,938.0000	3.060	0	0	0
09/03/2005	R203	2005/05/05	8.00	Call	Option on Bond Future	19,346.0000	12,120.0000	(37.351)	0	0	0

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09/03/2005	R203 2005/08/04			Bond Future	7.9180	8.1180	2.526	0.0000	0.0000	0
09/03/2005	R203 2005/08/04	8.00	Call	Option on Bond Future	28,128.0000	21,249.0000	(24.456)	0	0	0
09/03/2005	R203 2005/08/04	8.00	Put	Option on Bond Future	28,128.0000	30,352.0000	7.907	0	0	0
09/03/2005	R203 2005/11/03			Bond Future	7.9500	8.1550	2.579	0.0000	0.0000	0
09/03/2005	R203 2005/11/03	8.00	Put	Option on Bond Future	33,562.0000	38,831.0000	15.699	0	0	0
09/03/2005	R203 2005/11/03	8.00	Call	Option on Bond Future	33,562.0000	27,044.0000	(19.421)	0	0	0

**Grand Total:** **301**