



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 10/03/2005

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
10/03/2005	GOVI 2005/05/05			jGovi	218.3600	215.2270	(1.435)	0.0000	0.0000	0
10/03/2005	GOVI 2005/05/05	220.00	Call	jGovi	14,515.0000	16,388.0000	12.904	0	0	0
10/03/2005	GOVI 2005/05/05	220.00	Put	jGovi	14,515.0000	64,118.0000	341.736	0	0	0
10/03/2005	GOVI 2005/08/04			jGovi	222.4150	219.2250	(1.434)	0.0000	0.0000	0
10/03/2005	GOVI 2005/08/04	224.00	Call	jGovi	27,689.0000	16,729.0000	(39.583)	0	0	0
10/03/2005	GOVI 2005/08/04	224.00	Put	jGovi	27,689.0000	64,479.0000	132.869	0	0	0
10/03/2005	GOVI 2005/11/03			jGovi	226.2650	223.0440	(1.424)	0.0000	0.0000	0
10/03/2005	GOVI 2005/11/03	228.00	Call	jGovi	35,858.0000	24,291.0000	(32.258)	0	0	0
10/03/2005	GOVI 2005/11/03	228.00	Put	jGovi	35,858.0000	73,851.0000	105.954	0	0	0
10/03/2005	J152 2006/02/28			jSwap	7.4359	7.3353	(1.353)	0.0000	0.0000	0
10/03/2005	J153 2010/08/31			jSwap	7.9914	8.1073	1.450	0.0000	0.0000	0
10/03/2005	J157 2015/09/15			jSwap	8.1376	8.5253	4.765	0.0000	0.0000	0
10/03/2005	J186 2026/12/21			jSwap	7.7843	7.8765	1.185	0.0000	0.0000	0
10/03/2005	J194 2008/02/28			jSwap	7.7240	7.8242	1.296	0.0000	0.0000	0
10/03/2005	J201 2014/12/22			jSwap	8.1589	8.2525	1.147	0.0000	0.0000	0
10/03/2005	J203 2017/09/15			jSwap	8.1056	8.4696	4.490	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
10/03/2005	JBAR	2005/03/16			jBar	7.5500	7.5500	-	0.0000	0.0000	0
10/03/2005	JFRA	2005/05/05			jFra	7.4300	7.4310	0.013	0.0000	0.0000	0
10/03/2005	JFRA	2005/05/05	7.25	Call	Option on jFra	591.0000	588.0000	(0.508)	0	0	0
10/03/2005	JFRA	2005/05/05	7.25	Put	Option on jFra	591.0000	145.0000	(75.465)	0	0	0
10/03/2005	JFRA	2005/08/04			jFra	7.0860	7.1960	1.552	0.0000	0.0000	0
10/03/2005	JFRA	2005/08/04	7.25	Call	Option on jFra	591.0000	715.0000	20.981	0	0	0
10/03/2005	JFRA	2005/08/04	7.25	Put	Option on jFra	591.0000	848.0000	43.486	0	0	0
10/03/2005	JFRA	2005/11/03			jFra	7.1990	7.3270	1.778	0.0000	0.0000	0
10/03/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	1,194.0000	1,190.0000	(0.335)	0	0	0
10/03/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	1,194.0000	1,378.0000	15.410	0	0	0
10/03/2005	JFRA	2006/02/02			jFra	7.3020	7.4630	2.205	0.0000	0.0000	0
10/03/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,604.0000	1,332.0000	(16.958)	0	0	0
10/03/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	1,604.0000	1,853.0000	15.524	0	0	0
10/03/2005	JFRA	2006/05/04			jFra	7.4810	7.6110	1.738	0.0000	0.0000	0
10/03/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	2,423.0000	2,674.0000	10.359	0	0	0
10/03/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	2,423.0000	1,179.0000	(51.341)	0	0	0
10/03/2005	JFRA	2006/08/03			jFra	7.5590	7.8200	3.453	0.0000	0.0000	0
10/03/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	2,714.0000	3,177.0000	17.060	0	0	0
10/03/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	2,714.0000	1,172.0000	(56.817)	0	0	0
10/03/2005	JFRA	2006/11/02			jFra	7.9640	7.8420	(1.532)	0.0000	0.0000	0
10/03/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	3,597.0000	3,387.0000	(5.838)	0	0	0
10/03/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	3,597.0000	1,328.0000	(63.080)	0	0	0
10/03/2005	JN02	2005/05/05			jNote	7.4920	7.5810	1.188	0.0000	0.0000	0
10/03/2005	JN02	2005/05/05	7.50	Call	Option on jNote	4,138.0000	5,011.0000	21.097	0	0	0
10/03/2005	JN02	2005/05/05	7.50	Put	Option on jNote	4,138.0000	3,523.0000	(14.862)	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
10/03/2005	JN02	2005/08/04			jNote	7.5710	7.6730	1.347	0.0000	0.0000	0
10/03/2005	JN02	2005/08/04	7.50	Put	Option on jNote	8,005.0000	5,946.0000	(25.721)	0	0	0
10/03/2005	JN02	2005/08/04	7.50	Call	Option on jNote	8,005.0000	9,123.0000	13.966	0	0	0
10/03/2005	JN02	2005/11/03			jNote	7.6990	7.8100	1.442	0.0000	0.0000	0
10/03/2005	JN02	2005/11/03	7.50	Call	Option on jNote	11,673.0000	12,982.0000	11.214	0	0	0
10/03/2005	JN02	2005/11/03	7.50	Put	Option on jNote	11,673.0000	7,298.0000	(37.480)	0	0	0
10/03/2005	JN05	2005/05/05			jNote	7.9100	8.0300	1.517	0.0000	0.0000	0
10/03/2005	JN05	2005/05/05	8.00	Put	Option on jNote	7,063.0000	8,306.0000	17.599	0	0	0
10/03/2005	JN05	2005/05/05	8.00	Call	Option on jNote	7,063.0000	9,536.0000	35.013	0	0	0
10/03/2005	JN05	2005/08/04			jNote	7.9560	8.0830	1.596	0.0000	0.0000	0
10/03/2005	JN05	2005/08/04	8.00	Call	Option on jNote	13,635.0000	16,573.0000	21.547	0	0	0
10/03/2005	JN05	2005/08/04	8.00	Put	Option on jNote	13,635.0000	13,171.0000	(3.403)	0	0	0
10/03/2005	JN05	2005/11/03			jNote	8.0230	8.1510	1.595	0.0000	0.0000	0
10/03/2005	JN05	2005/11/03	8.00	Put	Option on jNote	19,140.0000	16,132.0000	(15.716)	0	0	0
10/03/2005	JN05	2005/11/03	8.00	Call	Option on jNote	19,140.0000	22,309.0000	16.557	0	0	0
10/03/2005	JN10	2005/05/05			jNote	8.1150	8.2130	1.208	0.0000	0.0000	0
10/03/2005	JN10	2005/05/05	8.00	Call	Option on jNote	17,681.0000	21,910.0000	23.918	0	0	0
10/03/2005	JN10	2005/05/05	8.00	Put	Option on jNote	17,681.0000	7,393.0000	(58.187)	0	0	0
10/03/2005	JN10	2005/08/04			jNote	8.1400	8.2420	1.253	0.0000	0.0000	0
10/03/2005	JN10	2005/08/04	8.00	Put	Option on jNote	27,242.0000	15,062.0000	(44.710)	0	0	0
10/03/2005	JN10	2005/08/04	8.00	Call	Option on jNote	27,242.0000	31,523.0000	15.715	0	0	0
10/03/2005	JN10	2005/11/03			jNote	8.1760	8.2790	1.260	0.0000	0.0000	0
10/03/2005	JN10	2005/11/03	8.00	Put	Option on jNote	35,059.0000	20,528.0000	(41.447)	0	0	0
10/03/2005	JN10	2005/11/03	8.00	Call	Option on jNote	35,059.0000	39,455.0000	12.539	0	0	0
10/03/2005	JROD	2005/03/31			jRod	7.2340	7.2350	0.014	0.0000	0.0000	0
10/03/2005	JROD	2005/04/29			jRod	7.3320	7.3370	0.068	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
10/03/2005	JROD	2005/05/31			jRod	7.4670	7.4660	(0.013)	0.0000	0.0000	0
10/03/2005	JROD	2005/06/30			jRod	7.3830	7.3810	(0.027)	0.0000	0.0000	0
10/03/2005	JROD	2005/07/29			jRod	7.3960	7.3960	-	0.0000	0.0000	0
10/03/2005	JROD	2005/08/31			jRod	7.3810	7.3870	0.081	0.0000	0.0000	0
10/03/2005	JROD	2005/09/30			jRod	7.3150	7.3220	0.096	0.0000	0.0000	0
10/03/2005	JROD	2005/10/31			jRod	7.3170	7.3260	0.123	0.0000	0.0000	0
10/03/2005	JROD	2005/11/30			jRod	7.3290	7.3380	0.123	0.0000	0.0000	0
10/03/2005	JROD	2005/12/30			jRod	7.3120	7.3170	0.068	0.0000	0.0000	0
10/03/2005	JROD	2006/01/31			jRod	7.3240	7.3290	0.068	0.0000	0.0000	0
10/03/2005	JROD	2006/02/28			jRod	7.3280	7.3340	0.082	0.0000	0.0000	0
10/03/2005	JROD	2006/03/31			jRod	7.3050	7.3110	0.082	0.0000	0.0000	0
10/03/2005	R152	2005/05/05			Bond Future	7.0230	7.0710	0.683	0.0000	0.0000	0
10/03/2005	R152	2005/05/05	7.00	Put	Option on Bond Future	1,444.0000	1,834.0000	27.008	0	0	0
10/03/2005	R152	2005/05/05	7.00	Call	Option on Bond Future	1,444.0000	1,267.0000	(12.258)	0	0	0
10/03/2005	R152	2005/08/04			Bond Future	6.7740	6.8430	1.019	0.0000	0.0000	0
10/03/2005	R152	2005/08/04	7.75	Call	Option on Bond Future	5,723.0000	5,409.0000	(5.487)	0	0	0
10/03/2005	R152	2005/08/04	7.75	Put	Option on Bond Future	5,723.0000	415.0000	(92.749)	0	0	0
10/03/2005	R152	2005/11/03			Bond Future	6.6490	6.7330	1.263	0.0000	0.0000	0
10/03/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	1,709.0000	1,596.0000	(6.612)	0	0	0
10/03/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	1,709.0000	1,543.0000	(9.713)	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
10/03/2005	R153	2005/05/05			Bond Future	7.7510	7.8390	1.135	0.0000	0.0000	1
10/03/2005	R153	2005/05/05	7.75	Call	Option on Bond Future	10,023.0000	8,137.0000	(18.817)	0	0	0
10/03/2005	R153	2005/05/05	7.75	Put	Option on Bond Future	10,023.0000	12,469.0000	24.404	0	0	0
10/03/2005	R153	2005/08/04			Bond Future	7.7640	7.8570	1.198	0.0000	0.0000	0
10/03/2005	R153	2005/08/04	7.75	Call	Option on Bond Future	15,720.0000	13,980.0000	(11.069)	0	0	0
10/03/2005	R153	2005/08/04	7.75	Put	Option on Bond Future	15,720.0000	18,959.0000	20.604	0	0	0
10/03/2005	R153	2005/11/03			Bond Future	7.8190	7.9150	1.228	0.0000	0.0000	0
10/03/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	18,457.0000	24,217.0000	31.208	0	0	0
10/03/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	18,457.0000	16,892.0000	(8.479)	0	0	0
10/03/2005	R157	2005/05/05			Bond Future	8.0970	8.1630	0.815	0.0000	0.0000	0
10/03/2005	R157	2005/05/05	8.00	Call	Option on Bond Future	13,022.0000	10,846.0000	(16.710)	0	0	0
10/03/2005	R157	2005/05/05	8.00	Put	Option on Bond Future	13,022.0000	24,913.0000	91.315	0	0	0
10/03/2005	R157	2005/08/04			Bond Future	8.1190	8.1880	0.850	0.0000	0.0000	0
10/03/2005	R157	2005/08/04	8.00	Call	Option on Bond Future	0.0000	20,388.0000	100.000	0	0	0
10/03/2005	R157	2005/08/04	8.00	Put	Option on Bond Future	0.0000	36,278.0000	100.000	0	0	0
10/03/2005	R157	2005/08/04	9.00	Put	Option on Bond Future	0.0000	9,074.0000	100.000	0	0	0
10/03/2005	R157	2005/08/04	9.00	Call	Option on Bond Future	0.0000	71,635.0000	100.000	0	0	0
10/03/2005	R157	2005/08/04	8.75	Call	Option on Bond Future	0.0000	56,031.0000	100.000	0	0	0
10/03/2005	R157	2005/08/04	8.75	Put	Option on Bond Future	0.0000	13,284.0000	100.000	0	0	0
10/03/2005	R157	2005/11/03			Bond Future	8.1660	8.2350	0.845	0.0000	0.0000	0
10/03/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	28,222.0000	45,704.0000	61.945	0	0	0
10/03/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	28,222.0000	26,272.0000	(6.910)	0	0	0
10/03/2005	R186	2005/05/05			Bond Future	7.4740	7.5300	0.749	0.0000	0.0000	0
10/03/2005	R186	2005/05/05			Bond Future	7.4740	7.5300	0.749	0.0000	0.0000	0
10/03/2005	R186	2005/05/05	7.25	Call	Option on Bond Future	22,651.0000	19,966.0000	(11.854)	0	0	0
10/03/2005	R186	2005/05/05	7.25	Call	Option on Bond Future	22,651.0000	19,966.0000	(11.854)	0	0	0
10/03/2005	R186	2005/05/05	7.25	Put	Option on Bond Future	22,651.0000	57,477.0000	153.750	0	0	0
10/03/2005	R186	2005/05/05	7.25	Put	Option on Bond Future	22,651.0000	57,477.0000	153.750	0	0	0
10/03/2005	R186	2005/08/04			Bond Future	7.4740	7.5310	0.763	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
10/03/2005	R186	2005/08/04	7.25	Put	Option on Bond Future	44,527.0000	79,081.0000	77.602	0	0	0
10/03/2005	R186	2005/08/04	7.25	Call	Option on Bond Future	44,527.0000	41,681.0000	(6.392)	0	0	0
10/03/2005	R186	2005/11/03			Bond Future	7.4860	7.5430	0.761	0.0000	0.0000	0
10/03/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	60,026.0000	57,240.0000	(4.641)	0	0	0
10/03/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	60,026.0000	95,953.0000	59.852	0	0	0
10/03/2005	R194	2005/05/05			Bond Future	7.4940	7.5680	0.987	0.0000	0.0000	0
10/03/2005	R194	2005/05/05	7.50	Call	Option on Bond Future	5,919.0000	5,041.0000	(14.834)	0	0	0
10/03/2005	R194	2005/05/05	7.50	Put	Option on Bond Future	5,919.0000	6,800.0000	14.884	0	0	0
10/03/2005	R194	2005/08/04			Bond Future	7.4880	7.5690	1.082	0.0000	0.0000	0
10/03/2005	R194	2005/08/04	7.50	Call	Option on Bond Future	9,271.0000	8,459.0000	(8.758)	0	0	0
10/03/2005	R194	2005/08/04	7.50	Put	Option on Bond Future	9,271.0000	10,094.0000	8.877	0	0	0
10/03/2005	R194	2005/11/03			Bond Future	7.5530	7.6380	1.125	0.0000	0.0000	0
10/03/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	10,475.0000	9,774.0000	(6.692)	0	0	0
10/03/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	10,475.0000	12,745.0000	21.671	0	0	0
10/03/2005	R201	2005/05/05			Bond Future	8.0990	8.1650	0.815	0.0000	0.0000	0
10/03/2005	R201	2005/05/05	8.00	Put	Option on Bond Future	10,143.0000	19,642.0000	93.651	0	0	0
10/03/2005	R201	2005/05/05	8.00	Call	Option on Bond Future	10,143.0000	8,442.0000	(16.770)	0	0	0
10/03/2005	R201	2005/08/04			Bond Future	8.1220	8.1910	0.850	0.0000	0.0000	0
10/03/2005	R201	2005/08/04	8.00	Call	Option on Bond Future	17,610.0000	15,901.0000	(9.705)	0	0	0
10/03/2005	R201	2005/08/04	8.00	Put	Option on Bond Future	17,610.0000	28,615.0000	62.493	0	0	0
10/03/2005	R201	2005/11/03			Bond Future	8.1670	8.2360	0.845	0.0000	0.0000	0
10/03/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	22,081.0000	35,901.0000	62.588	0	0	0
10/03/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	22,081.0000	20,509.0000	(7.119)	0	0	0
10/03/2005	R203	2005/05/05			Bond Future	8.1000	8.1610	0.753	0.0000	0.0000	0
10/03/2005	R203	2005/05/05	8.00	Call	Option on Bond Future	12,120.0000	10,334.0000	(14.736)	0	0	0
10/03/2005	R203	2005/05/05	8.00	Put	Option on Bond Future	12,120.0000	22,880.0000	88.779	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
10/03/2005	R203 2005/08/04			Bond Future	8.1180	8.1800	0.764	0.0000	0.0000	0
10/03/2005	R203 2005/08/04	8.00	Put	Option on Bond Future	21,249.0000	33,357.0000	56.982	0	0	0
10/03/2005	R203 2005/08/04	8.00	Call	Option on Bond Future	21,249.0000	19,515.0000	(8.160)	0	0	0
10/03/2005	R203 2005/11/03			Bond Future	8.1550	8.2190	0.785	0.0000	0.0000	0
10/03/2005	R203 2005/11/03	8.00	Call	Option on Bond Future	27,044.0000	25,343.0000	(6.290)	0	0	0
10/03/2005	R203 2005/11/03	8.00	Put	Option on Bond Future	27,044.0000	41,943.0000	55.092	0	0	0

Grand Total: **1**