



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for 11/03/2005

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
11/03/2005	GOVI 2005/05/05			jGovi	215.2270	217.4740	1.044	0.0000	0.0000	0
11/03/2005	GOVI 2005/05/05	220.00	Put	jGovi	16,388.0000	49,047.0000	199.286	0	0	0
11/03/2005	GOVI 2005/05/05	220.00	Call	jGovi	16,388.0000	23,787.0000	45.149	0	0	0
11/03/2005	GOVI 2005/08/04			jGovi	219.2250	221.5140	1.044	0.0000	0.0000	0
11/03/2005	GOVI 2005/08/04	224.00	Call	jGovi	16,729.0000	24,421.0000	45.980	0	0	0
11/03/2005	GOVI 2005/08/04	224.00	Put	jGovi	16,729.0000	49,281.0000	194.584	0	0	0
11/03/2005	GOVI 2005/11/03			jGovi	223.0440	225.3760	1.046	0.0000	0.0000	0
11/03/2005	GOVI 2005/11/03	228.00	Put	jGovi	24,291.0000	58,993.0000	142.859	0	0	0
11/03/2005	GOVI 2005/11/03	228.00	Call	jGovi	24,291.0000	32,753.0000	34.836	0	0	0
11/03/2005	J152 2006/02/28			jSwap	7.3353	7.3424	0.097	0.0000	0.0000	0
11/03/2005	J153 2010/08/31			jSwap	8.1073	8.0976	(0.119)	0.0000	0.0000	0
11/03/2005	J157 2015/09/15			jSwap	8.5253	8.5175	(0.091)	0.0000	0.0000	0
11/03/2005	J186 2026/12/21			jSwap	7.8765	7.8825	0.077	0.0000	0.0000	0
11/03/2005	J194 2008/02/28			jSwap	7.8242	7.8196	(0.059)	0.0000	0.0000	0
11/03/2005	J201 2014/12/22			jSwap	8.2525	8.2466	(0.072)	0.0000	0.0000	0
11/03/2005	J203 2017/09/15			jSwap	8.4696	8.4700	0.005	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
11/03/2005	JBAR	2005/03/16			jBar	7.5500	0.0000	(100.000)	0.0000	0.0000	0
11/03/2005	JFRA	2005/05/05			jFra	7.4310	7.4210	(0.135)	0.0000	0.0000	0
11/03/2005	JFRA	2005/05/05	7.25	Call	Option on jFra	588.0000	562.0000	(4.422)	0	0	0
11/03/2005	JFRA	2005/05/05	7.25	Put	Option on jFra	588.0000	143.0000	(75.680)	0	0	0
11/03/2005	JFRA	2005/08/04			jFra	7.1960	7.1820	(0.195)	0.0000	0.0000	0
11/03/2005	JFRA	2005/08/04	7.25	Call	Option on jFra	715.0000	684.0000	(4.336)	0	0	0
11/03/2005	JFRA	2005/08/04	7.25	Put	Option on jFra	715.0000	851.0000	19.021	0	0	0
11/03/2005	JFRA	2005/11/03			jFra	7.3270	7.3100	(0.232)	0.0000	0.0000	0
11/03/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	1,378.0000	1,332.0000	(3.338)	0	0	0
11/03/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	1,378.0000	1,185.0000	(14.006)	0	0	0
11/03/2005	JFRA	2006/02/02			jFra	7.4630	7.4160	(0.630)	0.0000	0.0000	0
11/03/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,853.0000	1,367.0000	(26.228)	0	0	0
11/03/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	1,853.0000	1,773.0000	(4.317)	0	0	0
11/03/2005	JFRA	2006/05/04			jFra	7.6110	7.5980	(0.171)	0.0000	0.0000	0
11/03/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	2,674.0000	1,173.0000	(56.133)	0	0	0
11/03/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	2,674.0000	2,636.0000	(1.421)	0	0	0
11/03/2005	JFRA	2006/08/03			jFra	7.8200	7.7390	(1.036)	0.0000	0.0000	0
11/03/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	3,177.0000	1,218.0000	(61.662)	0	0	0
11/03/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	3,177.0000	3,026.0000	(4.753)	0	0	0
11/03/2005	JFRA	2006/11/02			jFra	7.8420	7.9630	1.543	0.0000	0.0000	0
11/03/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	3,387.0000	1,219.0000	(64.009)	0	0	0
11/03/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	3,387.0000	3,573.0000	5.492	0	0	0
11/03/2005	JN02	2005/05/05			jNote	7.5810	7.5770	(0.053)	0.0000	0.0000	0
11/03/2005	JN02	2005/05/05	7.50	Put	Option on jNote	5,011.0000	3,478.0000	(30.593)	0	0	0
11/03/2005	JN02	2005/05/05	7.50	Call	Option on jNote	5,011.0000	4,893.0000	(2.355)	0	0	0

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11/03/2005	JN02	2005/08/04			jNote	7.6730	7.6710	(0.026)	0.0000	0.0000	0
11/03/2005	JN02	2005/08/04	7.50	Put	Option on jNote	9,123.0000	5,882.0000	(35.526)	0	0	0
11/03/2005	JN02	2005/08/04	7.50	Call	Option on jNote	9,123.0000	9,023.0000	(1.096)	0	0	0
11/03/2005	JN02	2005/11/03			jNote	7.8100	7.8070	(0.038)	0.0000	0.0000	0
11/03/2005	JN02	2005/11/03	7.50	Put	Option on jNote	12,982.0000	7,228.0000	(44.323)	0	0	0
11/03/2005	JN02	2005/11/03	7.50	Call	Option on jNote	12,982.0000	12,858.0000	(0.955)	0	0	0
11/03/2005	JN05	2005/05/05			jNote	8.0300	8.0200	(0.125)	0.0000	0.0000	0
11/03/2005	JN05	2005/05/05	8.00	Put	Option on jNote	9,536.0000	8,350.0000	(12.437)	0	0	0
11/03/2005	JN05	2005/05/05	8.00	Call	Option on jNote	9,536.0000	9,170.0000	(3.838)	0	0	0
11/03/2005	JN05	2005/08/04			jNote	8.0830	8.0720	(0.136)	0.0000	0.0000	0
11/03/2005	JN05	2005/08/04	8.00	Call	Option on jNote	16,573.0000	16,163.0000	(2.474)	0	0	0
11/03/2005	JN05	2005/08/04	8.00	Put	Option on jNote	16,573.0000	13,211.0000	(20.286)	0	0	0
11/03/2005	JN05	2005/11/03			jNote	8.1510	8.1400	(0.135)	0.0000	0.0000	0
11/03/2005	JN05	2005/11/03	8.00	Call	Option on jNote	22,309.0000	21,877.0000	(1.936)	0	0	0
11/03/2005	JN05	2005/11/03	8.00	Put	Option on jNote	22,309.0000	16,150.0000	(27.608)	0	0	0
11/03/2005	JN10	2005/05/05			jNote	8.2130	8.2050	(0.097)	0.0000	0.0000	0
11/03/2005	JN10	2005/05/05	8.00	Put	Option on jNote	21,910.0000	7,365.0000	(66.385)	0	0	0
11/03/2005	JN10	2005/05/05	8.00	Call	Option on jNote	21,910.0000	21,341.0000	(2.597)	0	0	0
11/03/2005	JN10	2005/08/04			jNote	8.2420	8.2330	(0.109)	0.0000	0.0000	0
11/03/2005	JN10	2005/08/04	8.00	Put	Option on jNote	31,523.0000	15,064.0000	(52.213)	0	0	0
11/03/2005	JN10	2005/08/04	8.00	Call	Option on jNote	31,523.0000	30,918.0000	(1.919)	0	0	0
11/03/2005	JN10	2005/11/03			jNote	8.2790	8.2700	(0.109)	0.0000	0.0000	0
11/03/2005	JN10	2005/11/03	8.00	Call	Option on jNote	39,455.0000	38,847.0000	(1.541)	0	0	0
11/03/2005	JN10	2005/11/03	8.00	Put	Option on jNote	39,455.0000	20,524.0000	(47.981)	0	0	0
11/03/2005	JROD	2005/03/31			jRod	7.2350	7.2340	(0.014)	0.0000	0.0000	0
11/03/2005	JROD	2005/04/29			jRod	7.3370	7.3340	(0.041)	0.0000	0.0000	0

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11/03/2005	JROD	2005/05/31			jRod	7.4660	7.4620	(0.054)	0.0000	0.0000	0
11/03/2005	JROD	2005/06/30			jRod	7.3810	7.3780	(0.041)	0.0000	0.0000	0
11/03/2005	JROD	2005/07/29			jRod	7.3960	7.3950	(0.014)	0.0000	0.0000	0
11/03/2005	JROD	2005/08/31			jRod	7.3870	7.3860	(0.014)	0.0000	0.0000	0
11/03/2005	JROD	2005/09/30			jRod	7.3220	7.3230	0.014	0.0000	0.0000	0
11/03/2005	JROD	2005/10/31			jRod	7.3260	7.3260	-	0.0000	0.0000	0
11/03/2005	JROD	2005/11/30			jRod	7.3380	7.3360	(0.027)	0.0000	0.0000	0
11/03/2005	JROD	2005/12/30			jRod	7.3170	7.3160	(0.014)	0.0000	0.0000	0
11/03/2005	JROD	2006/01/31			jRod	7.3290	7.3280	(0.014)	0.0000	0.0000	0
11/03/2005	JROD	2006/02/28			jRod	7.3340	7.3330	(0.014)	0.0000	0.0000	0
11/03/2005	JROD	2006/03/31			jRod	7.3110	7.3100	(0.014)	0.0000	0.0000	0
11/03/2005	R152	2005/05/05			Bond Future	7.0710	7.0850	0.198	0.0000	0.0000	0
11/03/2005	R152	2005/05/05	7.00	Call	Option on Bond Future	1,267.0000	1,184.0000	(6.551)	0	0	0
11/03/2005	R152	2005/05/05	7.00	Put	Option on Bond Future	1,267.0000	1,863.0000	47.040	0	0	0
11/03/2005	R152	2005/08/04			Bond Future	6.8430	6.8640	0.307	0.0000	0.0000	0
11/03/2005	R152	2005/08/04	7.75	Put	Option on Bond Future	5,409.0000	416.0000	(92.309)	0	0	0
11/03/2005	R152	2005/08/04	7.75	Call	Option on Bond Future	5,409.0000	5,294.0000	(2.126)	0	0	0
11/03/2005	R152	2005/11/03			Bond Future	6.7330	6.7660	0.490	0.0000	0.0000	0
11/03/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	1,596.0000	1,531.0000	(4.073)	0	0	0
11/03/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	1,596.0000	1,581.0000	(0.940)	0	0	0

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11/03/2005	R153	2005/05/05			Bond Future	7.8390	7.8590	0.255	0.0000	0.0000	1
11/03/2005	R153	2005/05/05	7.75	Call	Option on Bond Future	8,137.0000	7,579.0000	(6.858)	0	0	0
11/03/2005	R153	2005/05/05	7.75	Put	Option on Bond Future	8,137.0000	12,882.0000	58.314	0	0	0
11/03/2005	R153	2005/08/04			Bond Future	7.8570	7.8790	0.280	0.0000	0.0000	0
11/03/2005	R153	2005/08/04	7.75	Put	Option on Bond Future	13,980.0000	19,389.0000	38.691	0	0	0
11/03/2005	R153	2005/08/04	7.75	Call	Option on Bond Future	13,980.0000	13,389.0000	(4.227)	0	0	0
11/03/2005	R153	2005/11/03			Bond Future	7.9150	7.9380	0.291	0.0000	0.0000	0
11/03/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	16,892.0000	16,317.0000	(3.404)	0	0	0
11/03/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	16,892.0000	24,659.0000	45.980	0	0	0
11/03/2005	R157	2005/05/05			Bond Future	8.1630	8.1830	0.245	0.0000	0.0000	0
11/03/2005	R157	2005/05/05	8.00	Call	Option on Bond Future	10,846.0000	9,990.0000	(7.892)	0	0	0
11/03/2005	R157	2005/05/05	8.00	Put	Option on Bond Future	10,846.0000	25,771.0000	137.608	0	0	0
11/03/2005	R157	2005/08/04			Bond Future	8.1880	8.2090	0.256	0.0000	0.0000	0
11/03/2005	R157	2005/08/04	8.75	Put	Option on Bond Future	13,284.0000	13,672.0000	2.921	0	0	0
11/03/2005	R157	2005/08/04	8.75	Call	Option on Bond Future	0.0000	57,939.0000	100.000	0	0	0
11/03/2005	R157	2005/08/04	9.00	Put	Option on Bond Future	9,074.0000	9,345.0000	2.987	0	0	0
11/03/2005	R157	2005/08/04	8.00	Call	Option on Bond Future	20,388.0000	19,444.0000	(4.630)	0	0	0
11/03/2005	R157	2005/08/04	9.00	Call	Option on Bond Future	0.0000	73,397.0000	100.000	0	0	0
11/03/2005	R157	2005/08/04	8.00	Put	Option on Bond Future	20,388.0000	37,094.0000	81.940	0	0	0
11/03/2005	R157	2005/11/03			Bond Future	8.2350	8.2570	0.267	0.0000	0.0000	0
11/03/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	26,272.0000	46,511.0000	77.036	0	0	0
11/03/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	26,272.0000	25,279.0000	(3.780)	0	0	0
11/03/2005	R186	2005/05/05			Bond Future	7.5300	7.5500	0.266	0.0000	0.0000	0
11/03/2005	R186	2005/05/05			Bond Future	7.5300	7.5500	0.266	0.0000	0.0000	0
11/03/2005	R186	2005/05/05	7.25	Put	Option on Bond Future	19,966.0000	58,641.0000	193.704	0	0	0
11/03/2005	R186	2005/05/05	7.25	Put	Option on Bond Future	19,966.0000	58,641.0000	193.704	0	0	0
11/03/2005	R186	2005/05/05	7.25	Call	Option on Bond Future	19,966.0000	18,512.0000	(7.282)	0	0	0
11/03/2005	R186	2005/05/05	7.25	Call	Option on Bond Future	19,966.0000	18,512.0000	(7.282)	0	0	0
11/03/2005	R186	2005/08/04			Bond Future	7.5310	7.5520	0.279	0.0000	0.0000	0

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11/03/2005	R186	2005/08/04	7.25	Put	Option on Bond Future	41,681.0000	80,016.0000	91.972	0	0	0
11/03/2005	R186	2005/08/04	7.25	Call	Option on Bond Future	41,681.0000	39,884.0000	(4.311)	0	0	0
11/03/2005	R186	2005/11/03			Bond Future	7.5430	7.5640	0.278	0.0000	0.0000	0
11/03/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	57,240.0000	55,284.0000	(3.417)	0	0	0
11/03/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	57,240.0000	96,707.0000	68.950	0	0	0
11/03/2005	R194	2005/05/05			Bond Future	7.5680	7.5890	0.277	0.0000	0.0000	0
11/03/2005	R194	2005/05/05	7.50	Call	Option on Bond Future	5,041.0000	4,708.0000	(6.606)	0	0	0
11/03/2005	R194	2005/05/05	7.50	Put	Option on Bond Future	5,041.0000	7,009.0000	39.040	0	0	0
11/03/2005	R194	2005/08/04			Bond Future	7.5690	7.5930	0.317	0.0000	0.0000	0
11/03/2005	R194	2005/08/04	7.50	Put	Option on Bond Future	8,459.0000	10,307.0000	21.847	0	0	0
11/03/2005	R194	2005/08/04	7.50	Call	Option on Bond Future	8,459.0000	8,105.0000	(4.185)	0	0	0
11/03/2005	R194	2005/11/03			Bond Future	7.6380	7.6640	0.340	0.0000	0.0000	0
11/03/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	9,774.0000	9,447.0000	(3.346)	0	0	0
11/03/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	9,774.0000	12,976.0000	32.760	0	0	0
11/03/2005	R201	2005/05/05			Bond Future	8.1650	8.1850	0.245	0.0000	0.0000	0
11/03/2005	R201	2005/05/05	8.00	Put	Option on Bond Future	8,442.0000	20,320.0000	140.701	0	0	0
11/03/2005	R201	2005/05/05	8.00	Call	Option on Bond Future	8,442.0000	7,774.0000	(7.913)	0	0	0
11/03/2005	R201	2005/08/04			Bond Future	8.1910	8.2120	0.256	0.0000	0.0000	0
11/03/2005	R201	2005/08/04	8.00	Put	Option on Bond Future	15,901.0000	29,276.0000	84.114	0	0	0
11/03/2005	R201	2005/08/04	8.00	Call	Option on Bond Future	15,901.0000	15,175.0000	(4.566)	0	0	0
11/03/2005	R201	2005/11/03			Bond Future	8.2360	8.2570	0.255	0.0000	0.0000	0
11/03/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	20,509.0000	36,513.0000	78.034	0	0	0
11/03/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	20,509.0000	19,766.0000	(3.623)	0	0	0
11/03/2005	R203	2005/05/05			Bond Future	8.1610	8.1810	0.245	0.0000	0.0000	0
11/03/2005	R203	2005/05/05	8.00	Call	Option on Bond Future	10,334.0000	9,543.0000	(7.654)	0	0	0
11/03/2005	R203	2005/05/05	8.00	Put	Option on Bond Future	10,334.0000	23,633.0000	128.692	0	0	0

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11/03/2005	R203 2005/08/04			Bond Future	8.1800	8.2010	0.257	0.0000	0.0000	0
11/03/2005	R203 2005/08/04	8.00	Call	Option on Bond Future	19,515.0000	18,634.0000	(4.514)	0	0	0
11/03/2005	R203 2005/08/04	8.00	Put	Option on Bond Future	19,515.0000	34,073.0000	74.599	0	0	0
11/03/2005	R203 2005/11/03			Bond Future	8.2190	8.2400	0.256	0.0000	0.0000	0
11/03/2005	R203 2005/11/03	8.00	Call	Option on Bond Future	25,343.0000	24,445.0000	(3.543)	0	0	0
11/03/2005	R203 2005/11/03	8.00	Put	Option on Bond Future	25,343.0000	42,618.0000	68.165	0	0	0

**Grand Total:** **1**