



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 12/04/2005

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
12/04/2005	GOVI 2005/05/05			jGovi	213.3690	213.2070	(0.076)	0.0000	0.0000	5
12/04/2005	GOVI 2005/05/05	220.00	Put	jGovi	4,472.0000	73,905.0000	1552.616	0	0	0
12/04/2005	GOVI 2005/05/05	220.00	Call	jGovi	4,472.0000	3,955.0000	(11.561)	0	0	0
12/04/2005	GOVI 2005/08/04			jGovi	217.2930	217.1290	(0.075)	0.0000	0.0000	0
12/04/2005	GOVI 2005/08/04	224.00	Call	jGovi	9,019.0000	8,311.0000	(7.850)	0	0	0
12/04/2005	GOVI 2005/08/04	224.00	Put	jGovi	9,019.0000	77,771.0000	762.302	0	0	0
12/04/2005	GOVI 2005/11/03			jGovi	221.2690	221.1030	(0.075)	0.0000	0.0000	0
12/04/2005	GOVI 2005/11/03	228.00	Call	jGovi	16,952.0000	15,985.0000	(5.704)	0	0	0
12/04/2005	GOVI 2005/11/03	228.00	Put	jGovi	16,952.0000	86,445.0000	409.940	0	0	0
12/04/2005	J152 2006/02/28			jSwap	7.5649	7.5847	0.261	0.0000	0.0000	0
12/04/2005	J153 2010/08/31			jSwap	8.5402	8.5576	0.204	0.0000	0.0000	0
12/04/2005	J157 2015/09/15			jSwap	8.8285	8.8336	0.057	0.0000	0.0000	0
12/04/2005	J186 2026/12/21			jSwap	8.3488	8.4086	0.716	0.0000	0.0000	0
12/04/2005	J194 2008/02/28			jSwap	8.1471	8.1593	0.150	0.0000	0.0000	0
12/04/2005	J201 2014/12/22			jSwap	8.7721	8.7742	0.024	0.0000	0.0000	0
12/04/2005	J203 2017/09/15			jSwap	8.7102	8.7938	0.959	0.0000	0.0000	0

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12/04/2005	JBAR	2005/03/16			jBar	7.5930	7.5930	-	0.0000	0.0000	0
12/04/2005	JFRA	2005/05/05			jFra	7.6350	7.6350	-	0.0000	0.0000	0
12/04/2005	JFRA	2005/05/05	7.25	Put	Option on jFra	945.0000	3.0000	(99.683)	0	0	0
12/04/2005	JFRA	2005/05/05	7.25	Call	Option on jFra	945.0000	945.0000	-	0	0	0
12/04/2005	JFRA	2005/08/04			jFra	7.3810	7.4160	0.474	0.0000	0.0000	0
12/04/2005	JFRA	2005/08/04	7.25	Put	Option on jFra	778.0000	420.0000	(46.015)	0	0	0
12/04/2005	JFRA	2005/08/04	7.25	Call	Option on jFra	778.0000	827.0000	6.298	0	0	0
12/04/2005	JFRA	2005/11/03			jFra	7.4790	7.5080	0.388	0.0000	0.0000	0
12/04/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	1,403.0000	810.0000	(42.267)	0	0	0
12/04/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	1,403.0000	1,441.0000	2.708	0	0	0
12/04/2005	JFRA	2006/02/02			jFra	7.6210	7.6690	0.630	0.0000	0.0000	0
12/04/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,997.0000	1,047.0000	(47.571)	0	0	0
12/04/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	1,997.0000	2,072.0000	3.756	0	0	0
12/04/2005	JFRA	2006/05/04			jFra	7.8720	7.9070	0.445	0.0000	0.0000	0
12/04/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	3,048.0000	891.0000	(70.768)	0	0	0
12/04/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	3,048.0000	3,109.0000	2.001	0	0	0
12/04/2005	JFRA	2006/08/03			jFra	8.0910	8.1300	0.482	0.0000	0.0000	0
12/04/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	3,613.0000	913.0000	(74.730)	0	0	0
12/04/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	3,613.0000	3,674.0000	1.688	0	0	0
12/04/2005	JFRA	2006/11/02			jFra	8.4060	8.3770	(0.345)	0.0000	0.0000	0
12/04/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	4,363.0000	4,297.0000	(1.513)	0	0	0
12/04/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	4,363.0000	934.0000	(78.593)	0	0	0
12/04/2005	JN02	2005/05/05			jNote	7.8770	7.8850	0.102	0.0000	0.0000	0
12/04/2005	JN02	2005/05/05	7.50	Call	Option on jNote	7,460.0000	7,542.0000	1.099	0	0	0
12/04/2005	JN02	2005/05/05	7.50	Put	Option on jNote	7,460.0000	487.0000	(93.472)	0	0	0

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12/04/2005	JN02	2005/08/04			jNote	7.9960	8.0080	0.150	0.0000	0.0000	0
12/04/2005	JN02	2005/08/04	7.50	Put	Option on jNote	12,109.0000	2,922.0000	(75.869)	0	0	0
12/04/2005	JN02	2005/08/04	7.50	Call	Option on jNote	12,109.0000	12,223.0000	0.941	0	0	0
12/04/2005	JN02	2005/11/03			jNote	8.1730	8.1790	0.073	0.0000	0.0000	0
12/04/2005	JN02	2005/11/03	7.50	Call	Option on jNote	16,821.0000	16,832.0000	0.065	0	0	0
12/04/2005	JN02	2005/11/03	7.50	Put	Option on jNote	16,821.0000	4,424.0000	(73.700)	0	0	0
12/04/2005	JN05	2005/05/05			jNote	8.4630	8.4760	0.154	0.0000	0.0000	0
12/04/2005	JN05	2005/05/05	8.00	Put	Option on jNote	19,585.0000	612.0000	(96.875)	0	0	0
12/04/2005	JN05	2005/05/05	8.00	Call	Option on jNote	19,585.0000	19,988.0000	2.058	0	0	0
12/04/2005	JN05	2005/08/04			jNote	8.5370	8.5560	0.223	0.0000	0.0000	0
12/04/2005	JN05	2005/08/04	8.00	Call	Option on jNote	27,051.0000	27,543.0000	1.819	0	0	0
12/04/2005	JN05	2005/08/04	8.00	Put	Option on jNote	27,051.0000	4,961.0000	(81.661)	0	0	0
12/04/2005	JN05	2005/11/03			jNote	8.6330	8.6530	0.232	0.0000	0.0000	0
12/04/2005	JN05	2005/11/03	8.00	Put	Option on jNote	33,857.0000	7,904.0000	(76.655)	0	0	0
12/04/2005	JN05	2005/11/03	8.00	Call	Option on jNote	33,857.0000	34,345.0000	1.441	0	0	0
12/04/2005	JN10	2005/05/05			jNote	8.7640	8.7620	(0.023)	0.0000	0.0000	0
12/04/2005	JN10	2005/05/05	8.00	Call	Option on jNote	51,061.0000	50,911.0000	(0.294)	0	0	0
12/04/2005	JN10	2005/05/05	8.00	Put	Option on jNote	51,061.0000	72.0000	(99.859)	0	0	0
12/04/2005	JN10	2005/08/04			jNote	8.8040	8.8070	0.034	0.0000	0.0000	0
12/04/2005	JN10	2005/08/04	8.00	Call	Option on jNote	57,230.0000	57,280.0000	0.087	0	0	0
12/04/2005	JN10	2005/08/04	8.00	Put	Option on jNote	57,230.0000	3,592.0000	(93.724)	0	0	0
12/04/2005	JN10	2005/11/03			jNote	8.8500	8.8600	0.113	0.0000	0.0000	0
12/04/2005	JN10	2005/11/03	8.00	Call	Option on jNote	64,369.0000	64,753.0000	0.597	0	0	0
12/04/2005	JN10	2005/11/03	8.00	Put	Option on jNote	64,369.0000	7,741.0000	(87.974)	0	0	0
12/04/2005	JROD	2005/04/29			jRod	7.2490	7.2450	(0.055)	0.0000	0.0000	0
12/04/2005	JROD	2005/05/31			jRod	7.3890	7.3870	(0.027)	0.0000	0.0000	0

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12/04/2005	JROD	2005/06/30			jRod	7.5420	7.5390	(0.040)	0.0000	0.0000	0
12/04/2005	JROD	2005/07/29			jRod	7.4450	7.4420	(0.040)	0.0000	0.0000	0
12/04/2005	JROD	2005/08/31			jRod	7.4900	7.4870	(0.040)	0.0000	0.0000	0
12/04/2005	JROD	2005/09/30			jRod	7.5210	7.5200	(0.013)	0.0000	0.0000	0
12/04/2005	JROD	2005/10/31			jRod	7.4460	7.4450	(0.013)	0.0000	0.0000	0
12/04/2005	JROD	2005/11/30			jRod	7.4800	7.4800	-	0.0000	0.0000	0
12/04/2005	JROD	2005/12/30			jRod	7.5240	7.5230	(0.013)	0.0000	0.0000	0
12/04/2005	JROD	2006/01/31			jRod	7.4880	7.4870	(0.013)	0.0000	0.0000	0
12/04/2005	JROD	2006/02/28			jRod	7.5260	7.5250	(0.013)	0.0000	0.0000	0
12/04/2005	JROD	2006/03/31			jRod	7.5650	7.5630	(0.026)	0.0000	0.0000	0
12/04/2005	R152	2005/05/05			Bond Future	7.2580	7.2780	0.276	0.0000	0.0000	0
12/04/2005	R152	2005/05/05	7.00	Put	Option on Bond Future	212.0000	2,391.0000	1027.830	0	0	0
12/04/2005	R152	2005/05/05	7.00	Call	Option on Bond Future	212.0000	172.0000	(18.868)	0	0	0
12/04/2005	R152	2005/08/04			Bond Future	7.0260	7.0550	0.413	0.0000	0.0000	0
12/04/2005	R152	2005/08/04	7.75	Call	Option on Bond Future	4,328.0000	4,191.0000	(3.165)	0	0	0
12/04/2005	R152	2005/08/04	7.75	Put	Option on Bond Future	4,328.0000	368.0000	(91.497)	0	0	0
12/04/2005	R152	2005/11/03			Bond Future	6.9020	6.9400	0.551	0.0000	0.0000	0
12/04/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	1,154.0000	1,695.0000	46.880	0	0	0
12/04/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	1,154.0000	1,102.0000	(4.506)	0	0	0
12/04/2005	R153	2005/05/05			Bond Future	8.2110	8.2310	0.244	0.0000	0.0000	1
12/04/2005	R153	2005/05/05	7.75	Put	Option on Bond Future	759.0000	23,784.0000	3033.597	0	0	0

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12/04/2005	R153	2005/05/05	7.75	Call	Option on Bond Future	759.0000	603.0000	(20.553)	0	0	0
12/04/2005	R153	2005/08/04			Bond Future	8.2410	8.2620	0.255	0.0000	0.0000	0
12/04/2005	R153	2005/08/04	7.75	Call	Option on Bond Future	6,155.0000	5,811.0000	(5.589)	0	0	0
12/04/2005	R153	2005/08/04	7.75	Put	Option on Bond Future	6,155.0000	29,403.0000	377.709	0	0	0
12/04/2005	R153	2005/11/03			Bond Future	8.3110	8.3330	0.265	0.0000	0.0000	0
12/04/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	9,594.0000	9,215.0000	(3.950)	0	0	0
12/04/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	9,594.0000	34,848.0000	263.227	0	0	0
12/04/2005	R157	2005/05/05			Bond Future	8.6110	8.6410	0.348	0.0000	0.0000	0
12/04/2005	R157	2005/05/05	8.00	Call	Option on Bond Future	385.0000	265.0000	(31.169)	0	0	0
12/04/2005	R157	2005/05/05	8.00	Put	Option on Bond Future	385.0000	54,468.0000	14047.532	0	0	0
12/04/2005	R157	2005/08/04			Bond Future	8.6470	8.6780	0.359	0.0000	0.0000	0
12/04/2005	R157	2005/08/04	8.75	Put	Option on Bond Future	24,632.0000	25,633.0000	4.064	0	0	100
12/04/2005	R157	2005/08/04	8.75	Call	Option on Bond Future	32,906.0000	31,409.0000	(4.549)	0	0	0
12/04/2005	R157	2005/08/04	9.25	Put	Option on Bond Future	12,048.0000	12,589.0000	4.490	0	0	0
12/04/2005	R157	2005/08/04	8.00	Call	Option on Bond Future	0.0000	6,227.0000	100.000	0	0	0
12/04/2005	R157	2005/08/04	9.25	Call	Option on Bond Future	59,483.0000	57,726.0000	(2.954)	0	0	0
12/04/2005	R157	2005/08/04	9.00	Put	Option on Bond Future	17,371.0000	18,119.0000	4.306	0	0	0
12/04/2005	R157	2005/08/04	8.00	Put	Option on Bond Future	0.0000	62,368.0000	100.000	0	0	0
12/04/2005	R157	2005/08/04	9.00	Call	Option on Bond Future	45,430.0000	43,680.0000	(3.852)	0	0	0
12/04/2005	R157	2005/11/03			Bond Future	8.7050	8.7370	0.368	0.0000	0.0000	0
12/04/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	12,398.0000	11,601.0000	(6.428)	0	0	0
12/04/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	12,398.0000	71,298.0000	475.077	0	0	0
12/04/2005	R186	2005/05/05			Bond Future	7.9480	7.9880	0.503	0.0000	0.0000	0
12/04/2005	R186	2005/05/05			Bond Future	7.9480	7.9880	0.503	0.0000	0.0000	0
12/04/2005	R186	2005/05/05	7.25	Put	Option on Bond Future	1,223.0000	96,434.0000	7785.037	0	0	0
12/04/2005	R186	2005/05/05	7.25	Put	Option on Bond Future	1,223.0000	96,434.0000	7785.037	0	0	0
12/04/2005	R186	2005/05/05	7.25	Call	Option on Bond Future	1,223.0000	925.0000	(24.366)	0	0	0
12/04/2005	R186	2005/05/05	7.25	Call	Option on Bond Future	1,223.0000	925.0000	(24.366)	0	0	0
12/04/2005	R186	2005/08/04			Bond Future	7.9550	7.9960	0.515	0.0000	0.0000	0

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12/04/2005	R186	2005/08/04	7.25	Call	Option on Bond Future	16,712.0000	15,753.0000	(5.738)	0	0	0
12/04/2005	R186	2005/08/04	7.25	Put	Option on Bond Future	16,712.0000	111,648.0000	568.071	0	0	0
12/04/2005	R186	2005/11/03			Bond Future	7.9730	8.0150	0.527	0.0000	0.0000	0
12/04/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	30,453.0000	126,942.0000	316.846	0	0	0
12/04/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	30,453.0000	29,346.0000	(3.635)	0	0	0
12/04/2005	R194	2005/05/05			Bond Future	7.8990	7.9090	0.127	0.0000	0.0000	0
12/04/2005	R194	2005/05/05	7.50	Call	Option on Bond Future	723.0000	630.0000	(12.863)	0	0	0
12/04/2005	R194	2005/05/05	7.50	Put	Option on Bond Future	723.0000	11,153.0000	1442.600	0	0	0
12/04/2005	R194	2005/08/04			Bond Future	7.9150	7.9260	0.139	0.0000	0.0000	0
12/04/2005	R194	2005/08/04	7.50	Put	Option on Bond Future	4,350.0000	14,244.0000	227.448	0	0	0
12/04/2005	R194	2005/08/04	7.50	Call	Option on Bond Future	4,350.0000	4,202.0000	(3.402)	0	0	0
12/04/2005	R194	2005/11/03			Bond Future	8.0020	8.0120	0.125	0.0000	0.0000	0
12/04/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	6,152.0000	6,005.0000	(2.389)	0	0	0
12/04/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	6,152.0000	16,973.0000	175.894	0	0	0
12/04/2005	R201	2005/05/05			Bond Future	8.6070	8.6370	0.349	0.0000	0.0000	0
12/04/2005	R201	2005/05/05	8.00	Put	Option on Bond Future	305.0000	42,593.0000	13864.918	0	0	0
12/04/2005	R201	2005/05/05	8.00	Call	Option on Bond Future	305.0000	209.0000	(31.475)	0	0	0
12/04/2005	R201	2005/08/04			Bond Future	8.6430	8.6740	0.359	0.0000	0.0000	0
12/04/2005	R201	2005/08/04	8.00	Put	Option on Bond Future	5,375.0000	48,856.0000	808.949	0	0	0
12/04/2005	R201	2005/08/04	8.00	Call	Option on Bond Future	5,375.0000	4,875.0000	(9.302)	0	0	0
12/04/2005	R201	2005/11/03			Bond Future	8.6990	8.7300	0.356	0.0000	0.0000	0
12/04/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	9,760.0000	9,163.0000	(6.117)	0	0	0
12/04/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	9,760.0000	55,834.0000	472.070	0	0	0
12/04/2005	R203	2005/05/05			Bond Future	8.5940	8.6190	0.291	0.0000	0.0000	0
12/04/2005	R203	2005/05/05	8.00	Call	Option on Bond Future	481.0000	361.0000	(24.948)	0	0	0
12/04/2005	R203	2005/05/05	8.00	Put	Option on Bond Future	481.0000	47,470.0000	9769.023	0	0	0

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12/04/2005	R203 2005/08/04			Bond Future	8.6220	8.6480	0.302	0.0000	0.0000	0
12/04/2005	R203 2005/08/04	8.00	Put	Option on Bond Future	7,097.0000	55,296.0000	679.146	0	0	0
12/04/2005	R203 2005/08/04	8.00	Call	Option on Bond Future	7,097.0000	6,637.0000	(6.482)	0	0	0
12/04/2005	R203 2005/11/03			Bond Future	8.6690	8.6950	0.300	0.0000	0.0000	0
12/04/2005	R203 2005/11/03	8.00	Put	Option on Bond Future	12,744.0000	63,646.0000	399.419	0	0	0
12/04/2005	R203 2005/11/03	8.00	Call	Option on Bond Future	12,744.0000	12,203.0000	(4.245)	0	0	0

Grand Total: **106**