



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 09/05/2005

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
09/05/2005	GOVI 2005/08/04			jGovi	221.3300	220.0080	(0.597)	0.0000	0.0000	17
09/05/2005	GOVI 2005/08/04	224.00	Call	jGovi	41,549.0000	35,252.0000	(15.156)	0	0	0
09/05/2005	GOVI 2005/08/04	224.00	Put	jGovi	68,249.0000	75,172.0000	10.144	0	0	0
09/05/2005	GOVI 2005/11/03			jGovi	225.0190	223.6930	(0.589)	0.0000	0.0000	0
09/05/2005	GOVI 2005/11/03	228.00	Put	jGovi	59,655.0000	67,448.0000	13.063	0	0	0
09/05/2005	GOVI 2005/11/03	228.00	Call	jGovi	29,845.0000	24,378.0000	(18.318)	0	0	0
09/05/2005	J152 2006/02/28			jSwap	7.0461	7.0684	0.316	0.0000	0.0000	0
09/05/2005	J153 2010/08/31			jSwap	8.0576	8.1672	1.359	0.0000	0.0000	0
09/05/2005	J157 2015/09/15			jSwap	8.3799	8.4978	1.406	0.0000	0.0000	0
09/05/2005	J186 2026/12/21			jSwap	8.0366	8.1185	1.019	0.0000	0.0000	0
09/05/2005	J194 2008/02/28			jSwap	7.5388	7.6391	1.330	0.0000	0.0000	0
09/05/2005	J201 2014/12/22			jSwap	8.3318	8.4499	1.417	0.0000	0.0000	0
09/05/2005	J203 2017/09/15			jSwap	8.3759	8.4656	1.071	0.0000	0.0000	0
09/05/2005	J204 2018/12/21			jSwap	0.0000	8.3933	100.000	0.0000	0.0000	0

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09/05/2005	JBAR	2005/03/16			jBar	6.9500	6.9430	(0.101)	0.0000	0.0000	0
09/05/2005	JFRA	2005/08/04			jFra	6.7730	6.8170	0.650	0.0000	0.0000	1,000
09/05/2005	JFRA	2005/08/04	7.25	Call	Option on jFra	122.0000	134.0000	9.836	0	0	0
09/05/2005	JFRA	2005/08/04	7.25	Put	Option on jFra	1,291.0000	1,195.0000	(7.436)	0	0	0
09/05/2005	JFRA	2005/11/03			jFra	6.7180	6.7550	0.551	0.0000	0.0000	1,000
09/05/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	437.0000	452.0000	3.432	0	0	0
09/05/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	1,741.0000	1,666.0000	(4.308)	0	0	0
09/05/2005	JFRA	2006/02/02			jFra	6.8690	6.9500	1.179	0.0000	0.0000	0
09/05/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	978.0000	1,051.0000	7.464	0	0	0
09/05/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,912.0000	1,786.0000	(6.590)	0	0	0
09/05/2005	JFRA	2006/05/04			jFra	7.1080	7.2150	1.505	0.0000	0.0000	0
09/05/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	1,542.0000	1,421.0000	(7.847)	0	0	0
09/05/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,806.0000	1,948.0000	7.863	0	0	0
09/05/2005	JFRA	2006/08/03			jFra	7.3600	7.4760	1.576	0.0000	0.0000	0
09/05/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	1,486.0000	1,371.0000	(7.739)	0	0	0
09/05/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	2,368.0000	2,536.0000	7.095	0	0	0
09/05/2005	JFRA	2006/11/02			jFra	7.6080	7.7300	1.604	7.7700	7.7300	750
09/05/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,899.0000	3,088.0000	6.519	0	0	0
09/05/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	1,411.0000	1,302.0000	(7.725)	0	0	0
09/05/2005	JFRA	2007/02/01			jFra	7.9220	8.0960	2.196	0.0000	0.0000	250
09/05/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,743.0000	1,598.0000	(8.319)	0	0	0
09/05/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	2,775.0000	3,055.0000	10.090	0	0	0
09/05/2005	JFRA	2007/05/03			jFra	8.0680	8.2340	2.058	0.0000	0.0000	0
09/05/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	3,462.0000	3,707.0000	7.077	0	0	0
09/05/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	2,074.0000	1,914.0000	(7.715)	0	0	0
09/05/2005	JFRA	2007/08/02			jFra	8.2840	8.4670	2.209	0.0000	0.0000	0

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09/05/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	2,309.0000	2,143.0000	(7.189)	0	0	0
09/05/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	4,223.0000	4,505.0000	6.678	0	0	0
09/05/2005	JFRA	2007/11/01			jFra	8.3530	8.5170	1.963	0.0000	0.0000	0
09/05/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	4,681.0000	4,967.0000	6.110	0	0	0
09/05/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	2,442.0000	2,299.0000	(5.856)	0	0	0
09/05/2005	JN02	2005/08/04			jNote	7.2830	7.3870	1.428	0.0000	0.0000	0
09/05/2005	JN02	2005/08/04	7.50	Put	Option on jNote	7,898.0000	6,687.0000	(15.333)	0	0	0
09/05/2005	JN02	2005/08/04	7.50	Call	Option on jNote	3,898.0000	4,601.0000	18.035	0	0	0
09/05/2005	JN02	2005/11/03			jNote	7.4690	7.5900	1.620	0.0000	0.0000	0
09/05/2005	JN02	2005/11/03	7.50	Put	Option on jNote	8,955.0000	7,823.0000	(12.641)	0	0	0
09/05/2005	JN02	2005/11/03	7.50	Call	Option on jNote	8,384.0000	9,480.0000	13.073	0	0	0
09/05/2005	JN05	2005/08/04			jNote	8.0400	8.1600	1.493	0.0000	0.0000	0
09/05/2005	JN05	2005/08/04	8.00	Call	Option on jNote	13,115.0000	15,615.0000	19.062	0	0	0
09/05/2005	JN05	2005/08/04	8.00	Put	Option on jNote	11,468.0000	9,041.0000	(21.163)	0	0	0
09/05/2005	JN05	2005/11/03			jNote	8.1520	8.2760	1.521	0.0000	0.0000	0
09/05/2005	JN05	2005/11/03	8.00	Put	Option on jNote	14,855.0000	12,550.0000	(15.517)	0	0	0
09/05/2005	JN05	2005/11/03	8.00	Call	Option on jNote	21,096.0000	23,852.0000	13.064	0	0	0
09/05/2005	JN10	2005/08/04			jNote	8.3470	8.4710	1.486	0.0000	0.0000	0
09/05/2005	JN10	2005/08/04	8.00	Put	Option on jNote	9,381.0000	6,738.0000	(28.174)	0	0	0
09/05/2005	JN10	2005/08/04	8.00	Call	Option on jNote	32,985.0000	38,598.0000	17.017	0	0	0
09/05/2005	JN10	2005/11/03			jNote	8.4120	8.5340	1.450	0.0000	0.0000	0
09/05/2005	JN10	2005/11/03	8.00	Put	Option on jNote	15,770.0000	12,852.0000	(18.503)	0	0	0
09/05/2005	JN10	2005/11/03	8.00	Call	Option on jNote	43,684.0000	48,823.0000	11.764	0	0	0
09/05/2005	JROD	2005/05/31			jRod	7.0190	7.0130	(0.085)	0.0000	0.0000	0
09/05/2005	JROD	2005/06/30			jRod	6.9420	6.9310	(0.158)	0.0000	0.0000	0

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09/05/2005	JROD	2005/07/29			jRod	6.9350	6.9230	(0.173)	0.0000	0.0000	0
09/05/2005	JROD	2005/08/31			jRod	6.9870	6.9810	(0.086)	0.0000	0.0000	0
09/05/2005	JROD	2005/09/30			jRod	6.9180	6.9140	(0.058)	0.0000	0.0000	0
09/05/2005	JROD	2005/10/31			jRod	6.8880	6.8860	(0.029)	0.0000	0.0000	0
09/05/2005	JROD	2005/11/30			jRod	6.9300	6.9300	-	0.0000	0.0000	0
09/05/2005	JROD	2005/12/30			jRod	6.8860	6.8860	-	0.0000	0.0000	0
09/05/2005	JROD	2006/01/31			jRod	6.8730	6.8730	-	0.0000	0.0000	0
09/05/2005	JROD	2006/02/28			jRod	6.9140	6.9150	0.014	0.0000	0.0000	0
09/05/2005	JROD	2006/03/31			jRod	6.8840	6.8840	-	0.0000	0.0000	0
09/05/2005	JROD	2006/04/28			jRod	6.8740	6.8740	-	0.0000	0.0000	0
09/05/2005	JROD	2006/05/31			jRod	6.9070	6.9070	-	0.0000	0.0000	0
09/05/2005	R152	2005/08/04			Bond Future	6.5310	6.5800	0.750	0.0000	0.0000	0
09/05/2005	R152	2005/08/04	7.75	Call	Option on Bond Future	6,754.0000	6,484.0000	(3.998)	0	0	0
09/05/2005	R152	2005/08/04	7.75	Put	Option on Bond Future	31.0000	33.0000	6.452	0	0	0
09/05/2005	R152	2005/11/03			Bond Future	6.4200	6.4800	0.935	0.0000	0.0000	0
09/05/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	768.0000	826.0000	7.552	0	0	0
09/05/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	1,799.0000	1,670.0000	(7.171)	0	0	0
09/05/2005	R153	2005/08/04			Bond Future	7.7940	7.9110	1.501	0.0000	0.0000	0
09/05/2005	R153	2005/08/04	9.00	Put	Option on Bond Future	682.0000	926.0000	35.777	0	0	0
09/05/2005	R153	2005/08/04	9.00	Call	Option on Bond Future	55,210.0000	50,022.0000	(9.397)	0	0	0
09/05/2005	R153	2005/08/04	9.25	Call	Option on Bond Future	65,725.0000	60,406.0000	(8.093)	0	0	0
09/05/2005	R153	2005/08/04	9.25	Put	Option on Bond Future	288.0000	400.0000	38.889	0	0	0

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09/05/2005	R153	2005/08/04	8.75	Put	Option on Bond Future	1,479.0000	1,958.0000	32.387	0	0	0
09/05/2005	R153	2005/08/04	8.25	Put	Option on Bond Future	5,408.0000	6,789.0000	25.536	0	0	0
09/05/2005	R153	2005/08/04	8.25	Call	Option on Bond Future	26,403.0000	22,353.0000	(15.339)	0	0	0
09/05/2005	R153	2005/08/04	7.75	Put	Option on Bond Future	14,536.0000	17,326.0000	19.194	0	0	0
09/05/2005	R153	2005/08/04	8.75	Call	Option on Bond Future	44,965.0000	40,013.0000	(11.013)	0	0	0
09/05/2005	R153	2005/08/04	7.75	Call	Option on Bond Future	12,485.0000	9,844.0000	(21.153)	0	0	0
09/05/2005	R153	2005/11/03			Bond Future	7.8680	7.9910	1.563	0.0000	0.0000	0
09/05/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	16,387.0000	13,898.0000	(15.189)	0	0	0
09/05/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	21,632.0000	24,579.0000	13.623	0	0	0
09/05/2005	R157	2005/08/04			Bond Future	8.2820	8.4060	1.497	8.2700	8.2700	1
09/05/2005	R157	2005/08/04	8.00	Call	Option on Bond Future	14,332.0000	9,986.0000	(30.324)	0	0	0
09/05/2005	R157	2005/08/04	7.75	Call	Option on Bond Future	7,711.0000	4,866.0000	(36.895)	0	0	200
09/05/2005	R157	2005/08/04	9.25	Put	Option on Bond Future	4,583.0000	5,262.0000	14.816	0	0	100
09/05/2005	R157	2005/08/04	8.00	Put	Option on Bond Future	38,074.0000	43,989.0000	15.536	0	0	0
09/05/2005	R157	2005/08/04	8.75	Put	Option on Bond Future	11,687.0000	13,563.0000	16.052	0	0	400
09/05/2005	R157	2005/08/04	9.00	Put	Option on Bond Future	7,401.0000	8,597.0000	16.160	0	0	500
09/05/2005	R157	2005/08/04	8.75	Call	Option on Bond Future	49,862.0000	41,477.0000	(16.816)	0	0	0
09/05/2005	R157	2005/08/04	9.00	Call	Option on Bond Future	65,361.0000	56,296.0000	(13.869)	0	0	0
09/05/2005	R157	2005/08/04	7.75	Put	Option on Bond Future	52,980.0000	60,396.0000	13.998	0	0	0
09/05/2005	R157	2005/08/04	9.25	Call	Option on Bond Future	81,919.0000	72,337.0000	(11.697)	0	0	0
09/05/2005	R157	2005/08/04	8.25	Call	Option on Bond Future	23,787.0000	17,807.0000	(25.140)	0	0	0
09/05/2005	R157	2005/08/04	8.25	Put	Option on Bond Future	26,453.0000	30,734.0000	16.183	0	0	200
09/05/2005	R157	2005/11/03			Bond Future	8.3460	8.4740	1.534	0.0000	0.0000	0
09/05/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	49,346.0000	55,826.0000	13.132	0	0	0
09/05/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	20,866.0000	17,015.0000	(18.456)	0	0	0
09/05/2005	R186	2005/08/04			Bond Future	7.6760	7.8040	1.668	0.0000	0.0000	0
09/05/2005	R186	2005/08/04	7.25	Put	Option on Bond Future	81,507.0000	91,522.0000	12.287	0	0	0
09/05/2005	R186	2005/08/04	7.25	Call	Option on Bond Future	25,424.0000	19,283.0000	(24.154)	0	0	0
09/05/2005	R186	2005/11/03			Bond Future	7.7000	7.8300	1.688	0.0000	0.0000	0
09/05/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	43,777.0000	36,574.0000	(16.454)	0	0	0
09/05/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	102,541.0000	111,586.0000	8.821	0	0	0

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09/05/2005	R194	2005/08/04			Bond Future	7.3860	7.5090	1.665	0.0000	0.0000	0
09/05/2005	R194	2005/08/04	7.50	Call	Option on Bond Future	8,842.0000	7,206.0000	(18.503)	0	0	0
09/05/2005	R194	2005/08/04	7.50	Put	Option on Bond Future	6,135.0000	7,420.0000	20.945	0	0	0
09/05/2005	R194	2005/11/03			Bond Future	7.4700	7.6030	1.780	0.0000	0.0000	0
09/05/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	9,747.0000	11,154.0000	14.435	0	0	0
09/05/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	10,394.0000	8,935.0000	(14.037)	0	0	0
09/05/2005	R201	2005/08/04			Bond Future	8.3030	8.4280	1.505	0.0000	0.0000	0
09/05/2005	R201	2005/08/04	8.00	Call	Option on Bond Future	9,892.0000	7,197.0000	(27.244)	0	0	0
09/05/2005	R201	2005/08/04	8.00	Put	Option on Bond Future	29,968.0000	35,410.0000	18.159	0	0	0
09/05/2005	R201	2005/11/03			Bond Future	8.3650	8.4930	1.530	0.0000	0.0000	0
09/05/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	39,409.0000	44,620.0000	13.223	0	0	0
09/05/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	15,727.0000	12,799.0000	(18.618)	0	0	0
09/05/2005	R203	2005/08/04			Bond Future	8.2880	8.4120	1.496	0.0000	0.0000	0
09/05/2005	R203	2005/08/04	8.00	Call	Option on Bond Future	13,260.0000	9,854.0000	(25.686)	0	0	0
09/05/2005	R203	2005/08/04	8.00	Put	Option on Bond Future	35,284.0000	41,163.0000	16.662	0	0	0
09/05/2005	R203	2005/11/03			Bond Future	8.3400	8.4670	1.523	0.0000	0.0000	0
09/05/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	21,076.0000	17,336.0000	(17.745)	0	0	0
09/05/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	46,692.0000	52,298.0000	12.006	0	0	0
09/05/2005	R204	2005/08/04			Bond Future	8.1970	8.3210	1.513	0.0000	0.0000	0
09/05/2005	R204	2005/08/04	8.25	Call	Option on Bond Future	26,545.0000	21,067.0000	(20.637)	0	0	0
09/05/2005	R204	2005/08/04	8.25	Put	Option on Bond Future	22,347.0000	26,652.0000	19.264	0	0	0
09/05/2005	R204	2005/11/03			Bond Future	8.2420	8.3680	1.529	0.0000	0.0000	0
09/05/2005	R204	2005/11/03	8.25	Call	Option on Bond Future	35,117.0000	29,825.0000	(15.070)	0	0	0
09/05/2005	R204	2005/11/03	8.25	Put	Option on Bond Future	34,492.0000	38,990.0000	13.041	0	0	0

Grand Total: **4,418**