



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for 14/03/2005

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
14/03/2005	GOVI 2005/05/05			jGovi	217.4740	216.4080	(0.490)	0.0000	0.0000	0
14/03/2005	GOVI 2005/05/05	220.00	Call	jGovi	23,787.0000	19,402.0000	(18.434)	0	0	0
14/03/2005	GOVI 2005/05/05	220.00	Put	jGovi	23,787.0000	55,322.0000	132.572	0	0	0
14/03/2005	GOVI 2005/08/04			jGovi	221.5140	220.4450	(0.483)	0.0000	0.0000	0
14/03/2005	GOVI 2005/08/04	224.00	Call	jGovi	24,421.0000	20,459.0000	(16.224)	0	0	0
14/03/2005	GOVI 2005/08/04	224.00	Put	jGovi	24,421.0000	56,009.0000	129.348	0	0	0
14/03/2005	GOVI 2005/11/03			jGovi	225.3760	224.3440	(0.458)	0.0000	0.0000	0
14/03/2005	GOVI 2005/11/03	228.00	Put	jGovi	32,753.0000	65,434.0000	99.780	0	0	0
14/03/2005	GOVI 2005/11/03	228.00	Call	jGovi	32,753.0000	28,874.0000	(11.843)	0	0	0
14/03/2005	J152 2006/02/28			jSwap	7.3424	7.3681	0.349	0.0000	0.0000	0
14/03/2005	J153 2010/08/31			jSwap	8.0976	8.2160	1.461	0.0000	0.0000	0
14/03/2005	J157 2015/09/15			jSwap	8.5175	8.6245	1.256	0.0000	0.0000	0
14/03/2005	J186 2026/12/21			jSwap	7.8825	7.9478	0.827	0.0000	0.0000	0
14/03/2005	J194 2008/02/28			jSwap	7.8196	7.9394	1.533	0.0000	0.0000	0
14/03/2005	J201 2014/12/22			jSwap	8.2466	8.3539	1.301	0.0000	0.0000	0
14/03/2005	J203 2017/09/15			jSwap	8.4700	8.5628	1.095	0.0000	0.0000	0

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14/03/2005	JBAR	2005/03/16			jBar	0.0000	0.0000	-	0.0000	0.0000	0
14/03/2005	JFRA	2005/05/05			jFra	7.4210	7.4720	0.687	0.0000	0.0000	0
14/03/2005	JFRA	2005/05/05	7.25	Put	Option on jFra	562.0000	103.0000	(81.673)	0	0	0
14/03/2005	JFRA	2005/05/05	7.25	Call	Option on jFra	562.0000	646.0000	14.947	0	0	0
14/03/2005	JFRA	2005/08/04			jFra	7.1820	7.2890	1.490	0.0000	0.0000	0
14/03/2005	JFRA	2005/08/04	7.25	Put	Option on jFra	684.0000	717.0000	4.825	0	0	0
14/03/2005	JFRA	2005/08/04	7.25	Call	Option on jFra	684.0000	813.0000	18.860	0	0	0
14/03/2005	JFRA	2005/11/03			jFra	7.3100	7.4030	1.272	0.0000	0.0000	0
14/03/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	1,332.0000	1,461.0000	9.685	0	0	0
14/03/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	1,332.0000	1,086.0000	(18.468)	0	0	0
14/03/2005	JFRA	2006/02/02			jFra	7.4160	7.5210	1.416	0.0000	0.0000	0
14/03/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,773.0000	1,267.0000	(28.539)	0	0	0
14/03/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	1,773.0000	1,931.0000	8.911	0	0	0
14/03/2005	JFRA	2006/05/04			jFra	7.5980	7.6990	1.329	0.0000	0.0000	0
14/03/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	2,636.0000	2,814.0000	6.753	0	0	0
14/03/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	2,636.0000	1,105.0000	(58.080)	0	0	0
14/03/2005	JFRA	2006/08/03			jFra	7.7390	7.8740	1.744	0.0000	0.0000	0
14/03/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	3,026.0000	3,270.0000	8.063	0	0	0
14/03/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	3,026.0000	1,133.0000	(62.558)	0	0	0
14/03/2005	JFRA	2006/11/02			jFra	7.9630	8.0440	1.017	0.0000	0.0000	0
14/03/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	3,573.0000	3,728.0000	4.338	0	0	0
14/03/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	3,573.0000	1,177.0000	(67.058)	0	0	0
14/03/2005	JN02	2005/05/05			jNote	7.5770	7.6780	1.333	0.0000	0.0000	0
14/03/2005	JN02	2005/05/05	7.50	Put	Option on jNote	4,893.0000	2,658.0000	(45.677)	0	0	0
14/03/2005	JN02	2005/05/05	7.50	Call	Option on jNote	4,893.0000	5,926.0000	21.112	0	0	0

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14/03/2005	JN02	2005/08/04			jNote	7.6710	7.7880	1.525	0.0000	0.0000	0
14/03/2005	JN02	2005/08/04	7.50	Put	Option on jNote	9,023.0000	5,041.0000	(44.132)	0	0	0
14/03/2005	JN02	2005/08/04	7.50	Call	Option on jNote	9,023.0000	10,325.0000	14.430	0	0	0
14/03/2005	JN02	2005/11/03			jNote	7.8070	7.9350	1.640	0.0000	0.0000	0
14/03/2005	JN02	2005/11/03	7.50	Put	Option on jNote	12,858.0000	6,396.0000	(50.257)	0	0	0
14/03/2005	JN02	2005/11/03	7.50	Call	Option on jNote	12,858.0000	14,363.0000	11.705	0	0	0
14/03/2005	JN05	2005/05/05			jNote	8.0200	8.1410	1.509	0.0000	0.0000	0
14/03/2005	JN05	2005/05/05	8.00	Call	Option on jNote	9,170.0000	11,826.0000	28.964	0	0	0
14/03/2005	JN05	2005/05/05	8.00	Put	Option on jNote	9,170.0000	6,051.0000	(34.013)	0	0	0
14/03/2005	JN05	2005/08/04			jNote	8.0720	8.1980	1.561	0.0000	0.0000	0
14/03/2005	JN05	2005/08/04	8.00	Call	Option on jNote	16,163.0000	19,089.0000	18.103	0	0	0
14/03/2005	JN05	2005/08/04	8.00	Put	Option on jNote	16,163.0000	10,993.0000	(31.987)	0	0	0
14/03/2005	JN05	2005/11/03			jNote	8.1400	8.2680	1.572	0.0000	0.0000	0
14/03/2005	JN05	2005/11/03	8.00	Call	Option on jNote	21,877.0000	24,982.0000	14.193	0	0	0
14/03/2005	JN05	2005/11/03	8.00	Put	Option on jNote	21,877.0000	14,049.0000	(35.782)	0	0	0
14/03/2005	JN10	2005/05/05			jNote	8.2050	8.3140	1.328	0.0000	0.0000	0
14/03/2005	JN10	2005/05/05	8.00	Call	Option on jNote	21,341.0000	26,303.0000	23.251	0	0	0
14/03/2005	JN10	2005/05/05	8.00	Put	Option on jNote	21,341.0000	5,005.0000	(76.547)	0	0	0
14/03/2005	JN10	2005/08/04			jNote	8.2330	8.3420	1.324	0.0000	0.0000	0
14/03/2005	JN10	2005/08/04	8.00	Put	Option on jNote	30,918.0000	12,384.0000	(59.946)	0	0	0
14/03/2005	JN10	2005/08/04	8.00	Call	Option on jNote	30,918.0000	35,532.0000	14.923	0	0	0
14/03/2005	JN10	2005/11/03			jNote	8.2700	8.3770	1.294	0.0000	0.0000	0
14/03/2005	JN10	2005/11/03	8.00	Call	Option on jNote	38,847.0000	43,323.0000	11.522	0	0	0
14/03/2005	JN10	2005/11/03	8.00	Put	Option on jNote	38,847.0000	17,874.0000	(53.989)	0	0	0
14/03/2005	JROD	2005/03/31			jRod	7.2340	7.2310	(0.041)	0.0000	0.0000	0
14/03/2005	JROD	2005/04/29			jRod	7.3340	7.3240	(0.136)	0.0000	0.0000	0

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14/03/2005	JROD	2005/05/31				jRod	7.4620	7.4530	(0.121)	0.0000	0.0000	0
14/03/2005	JROD	2005/06/30				jRod	7.3780	7.3760	(0.027)	0.0000	0.0000	0
14/03/2005	JROD	2005/07/29				jRod	7.3950	7.3950	-	0.0000	0.0000	0
14/03/2005	JROD	2005/08/31				jRod	7.3860	7.3870	0.014	0.0000	0.0000	0
14/03/2005	JROD	2005/09/30				jRod	7.3230	7.3220	(0.014)	0.0000	0.0000	0
14/03/2005	JROD	2005/10/31				jRod	7.3260	7.3250	(0.014)	0.0000	0.0000	0
14/03/2005	JROD	2005/11/30				jRod	7.3360	7.3360	-	0.0000	0.0000	0
14/03/2005	JROD	2005/12/30				jRod	7.3160	7.3160	-	0.0000	0.0000	0
14/03/2005	JROD	2006/01/31				jRod	7.3280	7.3280	-	0.0000	0.0000	0
14/03/2005	JROD	2006/02/28				jRod	7.3330	7.3340	0.014	0.0000	0.0000	0
14/03/2005	JROD	2006/03/31				jRod	7.3100	7.3120	0.027	0.0000	0.0000	0
14/03/2005	R152	2005/05/05				Bond Future	7.0850	7.1750	1.270	0.0000	0.0000	0
14/03/2005	R152	2005/05/05	7.00	Call		Option on Bond Future	1,184.0000	877.0000	(25.929)	0	0	0
14/03/2005	R152	2005/05/05	7.00	Put		Option on Bond Future	1,184.0000	2,274.0000	92.061	0	0	0
14/03/2005	R152	2005/08/04				Bond Future	6.8640	6.9760	1.632	0.0000	0.0000	0
14/03/2005	R152	2005/08/04	7.75	Call		Option on Bond Future	5,294.0000	4,791.0000	(9.501)	0	0	0
14/03/2005	R152	2005/08/04	7.75	Put		Option on Bond Future	5,294.0000	531.0000	(89.970)	0	0	0
14/03/2005	R152	2005/11/03				Bond Future	6.7660	6.8840	1.744	0.0000	0.0000	0
14/03/2005	R152	2005/11/03	6.75	Call		Option on Bond Future	1,531.0000	1,365.0000	(10.843)	0	0	0
14/03/2005	R152	2005/11/03	6.75	Put		Option on Bond Future	1,531.0000	1,783.0000	16.460	0	0	0

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14/03/2005	R153	2005/05/05			Bond Future	7.8590	7.9680	1.387	0.0000	0.0000	1
14/03/2005	R153	2005/05/05	7.75	Put	Option on Bond Future	7,579.0000	16,058.0000	111.875	0	0	0
14/03/2005	R153	2005/05/05	7.75	Call	Option on Bond Future	7,579.0000	5,482.0000	(27.669)	0	0	0
14/03/2005	R153	2005/08/04			Bond Future	7.8790	7.9930	1.447	0.0000	0.0000	0
14/03/2005	R153	2005/08/04	7.75	Call	Option on Bond Future	13,389.0000	11,263.0000	(15.879)	0	0	0
14/03/2005	R153	2005/08/04	7.75	Put	Option on Bond Future	13,389.0000	22,533.0000	68.295	0	0	0
14/03/2005	R153	2005/11/03			Bond Future	7.9380	8.0520	1.436	0.0000	0.0000	0
14/03/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	16,317.0000	27,766.0000	70.166	0	0	0
14/03/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	16,317.0000	14,400.0000	(11.748)	0	0	0
14/03/2005	R157	2005/05/05			Bond Future	8.1830	8.2810	1.198	0.0000	0.0000	0
14/03/2005	R157	2005/05/05	8.00	Put	Option on Bond Future	9,990.0000	31,242.0000	212.733	0	0	0
14/03/2005	R157	2005/05/05	8.00	Call	Option on Bond Future	9,990.0000	7,112.0000	(28.809)	0	0	0
14/03/2005	R157	2005/08/04			Bond Future	8.2090	8.3080	1.206	0.0000	0.0000	0
14/03/2005	R157	2005/08/04	8.75	Put	Option on Bond Future	13,672.0000	15,799.0000	15.557	0	0	0
14/03/2005	R157	2005/08/04	8.75	Call	Option on Bond Future	57,939.0000	51,814.0000	(10.571)	0	0	0
14/03/2005	R157	2005/08/04	8.00	Call	Option on Bond Future	19,444.0000	16,384.0000	(15.738)	0	0	0
14/03/2005	R157	2005/08/04	9.00	Put	Option on Bond Future	9,345.0000	10,873.0000	16.351	0	0	0
14/03/2005	R157	2005/08/04	9.00	Call	Option on Bond Future	73,397.0000	66,673.0000	(9.161)	0	0	0
14/03/2005	R157	2005/08/04	8.00	Put	Option on Bond Future	19,444.0000	42,286.0000	117.476	0	0	0
14/03/2005	R157	2005/11/03			Bond Future	8.2570	8.3570	1.211	0.0000	0.0000	0
14/03/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	25,279.0000	22,298.0000	(11.792)	0	0	0
14/03/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	25,279.0000	51,670.0000	104.399	0	0	0
14/03/2005	R186	2005/05/05			Bond Future	7.5500	7.6220	0.954	0.0000	0.0000	0
14/03/2005	R186	2005/05/05			Bond Future	7.5500	7.6220	0.954	0.0000	0.0000	0
14/03/2005	R186	2005/05/05	7.25	Put	Option on Bond Future	18,512.0000	64,287.0000	247.272	0	0	0
14/03/2005	R186	2005/05/05	7.25	Put	Option on Bond Future	18,512.0000	64,287.0000	247.272	0	0	0
14/03/2005	R186	2005/05/05	7.25	Call	Option on Bond Future	18,512.0000	14,799.0000	(20.057)	0	0	0
14/03/2005	R186	2005/05/05	7.25	Call	Option on Bond Future	18,512.0000	14,799.0000	(20.057)	0	0	0
14/03/2005	R186	2005/08/04			Bond Future	7.5520	7.6240	0.953	0.0000	0.0000	0

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14/03/2005	R186	2005/08/04	7.25	Call	Option on Bond Future	39,884.0000	35,706.0000	(10.475)	0	0	0
14/03/2005	R186	2005/08/04	7.25	Put	Option on Bond Future	39,884.0000	85,136.0000	113.459	0	0	0
14/03/2005	R186	2005/11/03			Bond Future	7.5640	7.6360	0.952	0.0000	0.0000	0
14/03/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	55,284.0000	101,626.0000	83.825	0	0	0
14/03/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	55,284.0000	50,979.0000	(7.787)	0	0	0
14/03/2005	R194	2005/05/05			Bond Future	7.5890	7.7170	1.687	0.0000	0.0000	0
14/03/2005	R194	2005/05/05	7.50	Call	Option on Bond Future	4,708.0000	3,357.0000	(28.696)	0	0	0
14/03/2005	R194	2005/05/05	7.50	Put	Option on Bond Future	4,708.0000	8,956.0000	90.229	0	0	0
14/03/2005	R194	2005/08/04			Bond Future	7.5930	7.7310	1.817	0.0000	0.0000	0
14/03/2005	R194	2005/08/04	7.50	Call	Option on Bond Future	8,105.0000	6,771.0000	(16.459)	0	0	0
14/03/2005	R194	2005/08/04	7.50	Put	Option on Bond Future	8,105.0000	12,231.0000	50.907	0	0	0
14/03/2005	R194	2005/11/03			Bond Future	7.6640	7.8060	1.853	0.0000	0.0000	0
14/03/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	9,447.0000	8,282.0000	(12.332)	0	0	0
14/03/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	9,447.0000	14,855.0000	57.246	0	0	0
14/03/2005	R201	2005/05/05			Bond Future	8.1850	8.2870	1.246	0.0000	0.0000	0
14/03/2005	R201	2005/05/05	8.00	Put	Option on Bond Future	7,774.0000	24,815.0000	219.205	0	0	0
14/03/2005	R201	2005/05/05	8.00	Call	Option on Bond Future	7,774.0000	5,436.0000	(30.075)	0	0	0
14/03/2005	R201	2005/08/04			Bond Future	8.2120	8.3170	1.279	0.0000	0.0000	0
14/03/2005	R201	2005/08/04	8.00	Call	Option on Bond Future	15,175.0000	12,608.0000	(16.916)	0	0	0
14/03/2005	R201	2005/08/04	8.00	Put	Option on Bond Future	15,175.0000	33,600.0000	121.417	0	0	0
14/03/2005	R201	2005/11/03			Bond Future	8.2570	8.3620	1.272	0.0000	0.0000	0
14/03/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	19,766.0000	17,338.0000	(12.284)	0	0	0
14/03/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	19,766.0000	40,827.0000	106.552	0	0	0
14/03/2005	R203	2005/05/05			Bond Future	8.1810	8.2730	1.125	0.0000	0.0000	0
14/03/2005	R203	2005/05/05	8.00	Put	Option on Bond Future	9,543.0000	28,132.0000	194.792	0	0	0
14/03/2005	R203	2005/05/05	8.00	Call	Option on Bond Future	9,543.0000	6,981.0000	(26.847)	0	0	0

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14/03/2005	R203 2005/08/04			Bond Future	8.2010	8.2950	1.146	0.0000	0.0000	0
14/03/2005	R203 2005/08/04	8.00	Put	Option on Bond Future	18,634.0000	38,410.0000	106.129	0	0	0
14/03/2005	R203 2005/08/04	8.00	Call	Option on Bond Future	18,634.0000	15,857.0000	(14.903)	0	0	0
14/03/2005	R203 2005/11/03			Bond Future	8.2400	8.3330	1.129	0.0000	0.0000	0
14/03/2005	R203 2005/11/03	8.00	Call	Option on Bond Future	24,445.0000	21,733.0000	(11.094)	0	0	0
14/03/2005	R203 2005/11/03	8.00	Put	Option on Bond Future	24,445.0000	46,831.0000	91.577	0	0	0

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