



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 17/03/2005

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
17/03/2005	GOVI 2005/05/05			jGovi	216.6490	215.8550	(0.366)	0.0000	0.0000	0
17/03/2005	GOVI 2005/05/05	220.00	Call	jGovi	19,233.0000	16,619.0000	(13.591)	0	0	0
17/03/2005	GOVI 2005/05/05	220.00	Put	jGovi	19,233.0000	58,069.0000	201.924	0	0	0
17/03/2005	GOVI 2005/08/04			jGovi	220.6930	219.9010	(0.359)	0.0000	0.0000	0
17/03/2005	GOVI 2005/08/04	224.00	Call	jGovi	20,687.0000	18,149.0000	(12.269)	0	0	0
17/03/2005	GOVI 2005/08/04	224.00	Put	jGovi	20,687.0000	59,139.0000	185.875	0	0	0
17/03/2005	GOVI 2005/11/03			jGovi	224.5830	223.8090	(0.345)	0.0000	0.0000	0
17/03/2005	GOVI 2005/11/03	228.00	Call	jGovi	29,140.0000	26,566.0000	(8.833)	0	0	0
17/03/2005	GOVI 2005/11/03	228.00	Put	jGovi	29,140.0000	68,476.0000	134.990	0	0	0
17/03/2005	J152 2006/02/28			jSwap	7.5191	7.5581	0.519	0.0000	0.0000	0
17/03/2005	J153 2010/08/31			jSwap	8.2122	8.2852	0.889	0.0000	0.0000	0
17/03/2005	J157 2015/09/15			jSwap	8.3829	8.4498	0.798	0.0000	0.0000	0
17/03/2005	J186 2026/12/21			jSwap	7.9358	8.0059	0.883	0.0000	0.0000	0
17/03/2005	J194 2008/02/28			jSwap	7.9179	7.9858	0.857	0.0000	0.0000	0
17/03/2005	J201 2014/12/22			jSwap	8.3564	8.4165	0.718	0.0000	0.0000	0
17/03/2005	J203 2017/09/15			jSwap	8.3440	8.4162	0.865	0.0000	0.0000	0

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17/03/2005	JBAR	2005/03/16			jBar	7.5500	7.5500	-	0.0000	0.0000	0
17/03/2005	JFRA	2005/05/05			jFra	7.4730	7.5060	0.442	0.0000	0.0000	0
17/03/2005	JFRA	2005/05/05	7.25	Call	Option on jFra	639.0000	701.0000	9.703	0	0	0
17/03/2005	JFRA	2005/05/05	7.25	Put	Option on jFra	639.0000	75.0000	(88.263)	0	0	0
17/03/2005	JFRA	2005/08/04			jFra	7.2420	7.3020	0.829	0.0000	0.0000	0
17/03/2005	JFRA	2005/08/04	7.25	Put	Option on jFra	734.0000	682.0000	(7.084)	0	0	0
17/03/2005	JFRA	2005/08/04	7.25	Call	Option on jFra	734.0000	809.0000	10.218	0	0	0
17/03/2005	JFRA	2005/11/03			jFra	7.3610	7.4360	1.019	0.0000	0.0000	0
17/03/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	1,381.0000	1,033.0000	(25.199)	0	0	0
17/03/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	1,381.0000	1,488.0000	7.748	0	0	0
17/03/2005	JFRA	2006/02/02			jFra	7.5070	7.5710	0.853	0.0000	0.0000	0
17/03/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	1,888.0000	1,986.0000	5.191	0	0	0
17/03/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,888.0000	1,201.0000	(36.388)	0	0	0
17/03/2005	JFRA	2006/05/04			jFra	7.7040	7.7640	0.779	0.0000	0.0000	0
17/03/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	2,802.0000	2,908.0000	3.783	0	0	0
17/03/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	2,802.0000	1,039.0000	(62.919)	0	0	0
17/03/2005	JFRA	2006/08/03			jFra	7.8910	7.9380	0.596	0.0000	0.0000	0
17/03/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	3,268.0000	3,360.0000	2.815	0	0	0
17/03/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	3,268.0000	1,067.0000	(67.350)	0	0	0
17/03/2005	JFRA	2006/11/02			jFra	8.0200	8.1590	1.733	0.0000	0.0000	0
17/03/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	3,667.0000	1,097.0000	(70.085)	0	0	0
17/03/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	3,667.0000	3,929.0000	7.145	0	0	0
17/03/2005	JN02	2005/05/05			jNote	7.6600	7.7330	0.953	0.0000	0.0000	0
17/03/2005	JN02	2005/05/05	7.50	Call	Option on jNote	5,591.0000	6,446.0000	15.292	0	0	0
17/03/2005	JN02	2005/05/05	7.50	Put	Option on jNote	5,591.0000	2,171.0000	(61.170)	0	0	0

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17/03/2005	JN02	2005/08/04			jNote	7.7640	7.8440	1.030	0.0000	0.0000	0
17/03/2005	JN02	2005/08/04	7.50	Put	Option on jNote	9,909.0000	4,553.0000	(54.052)	0	0	0
17/03/2005	JN02	2005/08/04	7.50	Call	Option on jNote	9,909.0000	10,860.0000	9.597	0	0	0
17/03/2005	JN02	2005/11/03			jNote	7.9120	7.9940	1.036	0.0000	0.0000	0
17/03/2005	JN02	2005/11/03	7.50	Put	Option on jNote	13,939.0000	5,924.0000	(57.501)	0	0	0
17/03/2005	JN02	2005/11/03	7.50	Call	Option on jNote	13,939.0000	14,966.0000	7.368	0	0	0
17/03/2005	JN05	2005/05/05			jNote	8.1360	8.2070	0.873	0.0000	0.0000	0
17/03/2005	JN05	2005/05/05	8.00	Call	Option on jNote	11,439.0000	13,244.0000	15.779	0	0	0
17/03/2005	JN05	2005/05/05	8.00	Put	Option on jNote	11,439.0000	4,776.0000	(58.248)	0	0	0
17/03/2005	JN05	2005/08/04			jNote	8.1940	8.2710	0.940	0.0000	0.0000	0
17/03/2005	JN05	2005/08/04	8.00	Put	Option on jNote	18,724.0000	9,614.0000	(48.654)	0	0	0
17/03/2005	JN05	2005/08/04	8.00	Call	Option on jNote	18,724.0000	20,679.0000	10.441	0	0	0
17/03/2005	JN05	2005/11/03			jNote	8.2670	8.3470	0.968	0.0000	0.0000	0
17/03/2005	JN05	2005/11/03	8.00	Put	Option on jNote	24,683.0000	12,640.0000	(48.791)	0	0	0
17/03/2005	JN05	2005/11/03	8.00	Call	Option on jNote	24,683.0000	26,774.0000	8.471	0	0	0
17/03/2005	JN10	2005/05/05			jNote	8.3170	8.3810	0.770	0.0000	0.0000	0
17/03/2005	JN10	2005/05/05	8.00	Put	Option on jNote	26,159.0000	3,641.0000	(86.081)	0	0	0
17/03/2005	JN10	2005/05/05	8.00	Call	Option on jNote	26,159.0000	29,412.0000	12.435	0	0	0
17/03/2005	JN10	2005/08/04			jNote	8.3460	8.4140	0.815	0.0000	0.0000	0
17/03/2005	JN10	2005/08/04	8.00	Call	Option on jNote	35,426.0000	38,496.0000	8.666	0	0	0
17/03/2005	JN10	2005/08/04	8.00	Put	Option on jNote	35,426.0000	10,554.0000	(70.208)	0	0	0
17/03/2005	JN10	2005/11/03			jNote	8.3840	8.4540	0.835	0.0000	0.0000	0
17/03/2005	JN10	2005/11/03	8.00	Put	Option on jNote	43,277.0000	15,816.0000	(63.454)	0	0	0
17/03/2005	JN10	2005/11/03	8.00	Call	Option on jNote	43,277.0000	46,371.0000	7.149	0	0	0
17/03/2005	JROD	2005/03/31			jRod	7.2270	7.2250	(0.028)	0.0000	0.0000	0
17/03/2005	JROD	2005/04/29			jRod	7.3110	7.3210	0.137	0.0000	0.0000	0

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17/03/2005	JROD	2005/05/31			jRod	7.4400	7.4600	0.269	0.0000	0.0000	0
17/03/2005	JROD	2005/06/30			jRod	7.3770	7.3900	0.176	0.0000	0.0000	0
17/03/2005	JROD	2005/07/29			jRod	7.4060	7.4230	0.230	0.0000	0.0000	0
17/03/2005	JROD	2005/08/31			jRod	7.4110	7.4350	0.324	0.0000	0.0000	0
17/03/2005	JROD	2005/09/30			jRod	7.3450	7.3650	0.272	0.0000	0.0000	0
17/03/2005	JROD	2005/10/31			jRod	7.3530	7.3780	0.340	0.0000	0.0000	0
17/03/2005	JROD	2005/11/30			jRod	7.3670	7.3970	0.407	0.0000	0.0000	0
17/03/2005	JROD	2005/12/30			jRod	7.3420	7.3680	0.354	0.0000	0.0000	0
17/03/2005	JROD	2006/01/31			jRod	7.3570	7.3880	0.421	0.0000	0.0000	0
17/03/2005	JROD	2006/02/28			jRod	7.3650	7.4020	0.502	0.0000	0.0000	0
17/03/2005	JROD	2006/03/31			jRod	7.3380	7.3730	0.477	0.0000	0.0000	0
17/03/2005	R152	2005/05/05			Bond Future	7.1480	7.2170	0.965	0.0000	0.0000	0
17/03/2005	R152	2005/05/05	7.00	Call	Option on Bond Future	901.0000	707.0000	(21.532)	0	0	0
17/03/2005	R152	2005/05/05	7.00	Put	Option on Bond Future	901.0000	2,439.0000	170.699	0	0	0
17/03/2005	R152	2005/08/04			Bond Future	6.9360	7.0210	1.225	0.0000	0.0000	0
17/03/2005	R152	2005/08/04	7.75	Call	Option on Bond Future	4,938.0000	4,566.0000	(7.533)	0	0	0
17/03/2005	R152	2005/08/04	7.75	Put	Option on Bond Future	4,938.0000	555.0000	(88.761)	0	0	0
17/03/2005	R152	2005/11/03			Bond Future	6.8320	6.9350	1.508	0.0000	0.0000	0
17/03/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	1,411.0000	1,854.0000	31.396	0	0	0
17/03/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	1,411.0000	1,277.0000	(9.497)	0	0	0

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17/03/2005	R153	2005/05/05			Bond Future	7.9520	8.0330	1.019	0.0000	0.0000	1
17/03/2005	R153	2005/05/05	7.75	Call	Option on Bond Future	5,457.0000	4,236.0000	(22.375)	0	0	0
17/03/2005	R153	2005/05/05	7.75	Put	Option on Bond Future	5,457.0000	17,944.0000	228.825	0	0	0
17/03/2005	R153	2005/08/04			Bond Future	7.9750	8.0590	1.053	0.0000	0.0000	0
17/03/2005	R153	2005/08/04	7.75	Call	Option on Bond Future	11,282.0000	9,906.0000	(12.196)	0	0	0
17/03/2005	R153	2005/08/04	7.75	Put	Option on Bond Future	11,282.0000	24,214.0000	114.625	0	0	0
17/03/2005	R153	2005/11/03			Bond Future	8.0350	8.1210	1.070	0.0000	0.0000	0
17/03/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	14,371.0000	29,478.0000	105.121	0	0	0
17/03/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	14,371.0000	13,085.0000	(8.949)	0	0	0
17/03/2005	R157	2005/05/05			Bond Future	8.2640	8.3340	0.847	0.0000	0.0000	0
17/03/2005	R157	2005/05/05	8.00	Call	Option on Bond Future	7,105.0000	5,513.0000	(22.407)	0	0	0
17/03/2005	R157	2005/05/05	8.00	Put	Option on Bond Future	7,105.0000	34,128.0000	380.338	0	0	0
17/03/2005	R157	2005/08/04			Bond Future	8.2910	8.3630	0.868	0.0000	0.0000	0
17/03/2005	R157	2005/08/04	8.00	Call	Option on Bond Future	16,444.0000	14,438.0000	(12.199)	0	0	0
17/03/2005	R157	2005/08/04	8.00	Put	Option on Bond Future	16,444.0000	44,895.0000	173.018	0	0	0
17/03/2005	R157	2005/08/04	9.00	Put	Option on Bond Future	10,387.0000	11,691.0000	12.554	0	0	0
17/03/2005	R157	2005/08/04	8.75	Call	Option on Bond Future	52,605.0000	48,420.0000	(7.956)	0	0	0
17/03/2005	R157	2005/08/04	8.75	Put	Option on Bond Future	15,178.0000	16,960.0000	11.741	0	0	0
17/03/2005	R157	2005/08/04	9.00	Call	Option on Bond Future	67,599.0000	62,936.0000	(6.898)	0	0	0
17/03/2005	R157	2005/11/03			Bond Future	8.3390	8.4120	0.875	0.0000	0.0000	0
17/03/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	22,322.0000	20,296.0000	(9.076)	0	0	0
17/03/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	22,322.0000	54,116.0000	142.433	0	0	0
17/03/2005	R186	2005/05/05			Bond Future	7.5810	7.6460	0.857	0.0000	0.0000	0
17/03/2005	R186	2005/05/05			Bond Future	7.5810	7.6460	0.857	0.0000	0.0000	0
17/03/2005	R186	2005/05/05	7.25	Put	Option on Bond Future	15,333.0000	65,385.0000	326.433	0	0	0
17/03/2005	R186	2005/05/05	7.25	Put	Option on Bond Future	15,333.0000	65,385.0000	326.433	0	0	0
17/03/2005	R186	2005/05/05	7.25	Call	Option on Bond Future	15,333.0000	12,800.0000	(16.520)	0	0	0
17/03/2005	R186	2005/05/05	7.25	Call	Option on Bond Future	15,333.0000	12,800.0000	(16.520)	0	0	0
17/03/2005	R186	2005/08/04			Bond Future	7.5820	7.6480	0.870	0.0000	0.0000	0

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17/03/2005	R186	2005/08/04	7.25	Put	Option on Bond Future	36,457.0000	85,859.0000	135.508	0	0	0
17/03/2005	R186	2005/08/04	7.25	Call	Option on Bond Future	36,457.0000	33,351.0000	(8.520)	0	0	0
17/03/2005	R186	2005/11/03			Bond Future	7.5930	7.6600	0.882	0.0000	0.0000	0
17/03/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	51,730.0000	102,115.0000	97.400	0	0	0
17/03/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	51,730.0000	48,415.0000	(6.408)	0	0	0
17/03/2005	R194	2005/05/05			Bond Future	7.6960	7.7780	1.065	0.0000	0.0000	0
17/03/2005	R194	2005/05/05	7.50	Call	Option on Bond Future	3,368.0000	2,679.0000	(20.457)	0	0	0
17/03/2005	R194	2005/05/05	7.50	Put	Option on Bond Future	3,368.0000	9,845.0000	192.310	0	0	0
17/03/2005	R194	2005/08/04			Bond Future	7.7070	7.7940	1.129	0.0000	0.0000	0
17/03/2005	R194	2005/08/04	7.50	Call	Option on Bond Future	6,817.0000	6,071.0000	(10.943)	0	0	0
17/03/2005	R194	2005/08/04	7.50	Put	Option on Bond Future	6,817.0000	13,014.0000	90.905	0	0	0
17/03/2005	R194	2005/11/03			Bond Future	7.7820	7.8730	1.169	0.0000	0.0000	0
17/03/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	8,293.0000	15,630.0000	88.472	0	0	0
17/03/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	8,293.0000	7,625.0000	(8.055)	0	0	0
17/03/2005	R201	2005/05/05			Bond Future	8.2710	8.3360	0.786	0.0000	0.0000	0
17/03/2005	R201	2005/05/05	8.00	Put	Option on Bond Future	5,416.0000	26,907.0000	396.806	0	0	0
17/03/2005	R201	2005/05/05	8.00	Call	Option on Bond Future	5,416.0000	4,266.0000	(21.233)	0	0	0
17/03/2005	R201	2005/08/04			Bond Future	8.2990	8.3660	0.807	0.0000	0.0000	0
17/03/2005	R201	2005/08/04	8.00	Call	Option on Bond Future	12,701.0000	11,263.0000	(11.322)	0	0	0
17/03/2005	R201	2005/08/04	8.00	Put	Option on Bond Future	12,701.0000	35,451.0000	179.120	0	0	0
17/03/2005	R201	2005/11/03			Bond Future	8.3450	8.4120	0.803	0.0000	0.0000	0
17/03/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	17,348.0000	42,570.0000	145.389	0	0	0
17/03/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	17,348.0000	15,890.0000	(8.404)	0	0	0
17/03/2005	R203	2005/05/05			Bond Future	8.2510	8.3160	0.788	0.0000	0.0000	0
17/03/2005	R203	2005/05/05	8.00	Call	Option on Bond Future	7,090.0000	5,670.0000	(20.028)	0	0	0
17/03/2005	R203	2005/05/05	8.00	Put	Option on Bond Future	7,090.0000	30,098.0000	324.513	0	0	0

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17/03/2005	R203 2005/08/04			Bond Future	8.2730	8.3390	0.798	0.0000	0.0000	0
17/03/2005	R203 2005/08/04	8.00	Put	Option on Bond Future	16,032.0000	40,202.0000	150.761	0	0	0
17/03/2005	R203 2005/08/04	8.00	Call	Option on Bond Future	16,032.0000	14,344.0000	(10.529)	0	0	0
17/03/2005	R203 2005/11/03			Bond Future	8.3110	8.3780	0.806	0.0000	0.0000	0
17/03/2005	R203 2005/11/03	8.00	Call	Option on Bond Future	21,912.0000	20,210.0000	(7.767)	0	0	0
17/03/2005	R203 2005/11/03	8.00	Put	Option on Bond Future	21,912.0000	48,634.0000	121.951	0	0	0

Grand Total: **1**