



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 18/03/2005

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
18/03/2005	GOVI 2005/05/05			jGovi	215.8550	216.0360	0.084	0.0000	0.0000	0
18/03/2005	GOVI 2005/05/05	220.00	Call	jGovi	16,619.0000	16,728.0000	0.656	0	0	0
18/03/2005	GOVI 2005/05/05	220.00	Put	jGovi	16,619.0000	56,368.0000	239.178	0	0	0
18/03/2005	GOVI 2005/08/04			jGovi	219.9010	220.0900	0.086	0.0000	0.0000	0
18/03/2005	GOVI 2005/08/04	224.00	Put	jGovi	18,149.0000	57,415.0000	216.354	0	0	0
18/03/2005	GOVI 2005/08/04	224.00	Call	jGovi	18,149.0000	18,315.0000	0.915	0	0	0
18/03/2005	GOVI 2005/11/03			jGovi	223.8090	224.0070	0.088	0.0000	0.0000	0
18/03/2005	GOVI 2005/11/03	228.00	Call	jGovi	26,566.0000	26,764.0000	0.745	0	0	0
18/03/2005	GOVI 2005/11/03	228.00	Put	jGovi	26,566.0000	66,694.0000	151.050	0	0	0
18/03/2005	J152 2006/02/28			jSwap	7.5581	7.5713	0.174	0.0000	0.0000	0
18/03/2005	J153 2010/08/31			jSwap	8.2852	8.2544	(0.373)	0.0000	0.0000	0
18/03/2005	J157 2015/09/15			jSwap	8.4498	8.4225	(0.323)	0.0000	0.0000	0
18/03/2005	J186 2026/12/21			jSwap	8.0059	7.9879	(0.225)	0.0000	0.0000	0
18/03/2005	J194 2008/02/28			jSwap	7.9858	7.9530	(0.411)	0.0000	0.0000	0
18/03/2005	J201 2014/12/22			jSwap	8.4165	8.3864	(0.357)	0.0000	0.0000	0
18/03/2005	J203 2017/09/15			jSwap	8.4162	8.3932	(0.273)	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
18/03/2005	JBAR	2005/03/16			jBar	7.5500	7.5860	0.477	0.0000	0.0000	0
18/03/2005	JFRA	2005/05/05			jFra	7.5060	7.5100	0.053	0.0000	0.0000	0
18/03/2005	JFRA	2005/05/05	7.25	Call	Option on jFra	701.0000	703.0000	0.285	0	0	0
18/03/2005	JFRA	2005/05/05	7.25	Put	Option on jFra	701.0000	66.0000	(90.585)	0	0	0
18/03/2005	JFRA	2005/08/04			jFra	7.3020	7.2970	(0.068)	0.0000	0.0000	0
18/03/2005	JFRA	2005/08/04	7.25	Put	Option on jFra	809.0000	670.0000	(17.182)	0	0	0
18/03/2005	JFRA	2005/08/04	7.25	Call	Option on jFra	809.0000	785.0000	(2.967)	0	0	0
18/03/2005	JFRA	2005/11/03			jFra	7.4360	7.4250	(0.148)	0.0000	0.0000	0
18/03/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	1,488.0000	1,026.0000	(31.048)	0	0	0
18/03/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	1,488.0000	1,455.0000	(2.218)	0	0	0
18/03/2005	JFRA	2006/02/02			jFra	7.5710	7.5750	0.053	0.0000	0.0000	0
18/03/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	1,986.0000	1,982.0000	(0.201)	0	0	0
18/03/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,986.0000	1,187.0000	(40.232)	0	0	0
18/03/2005	JFRA	2006/05/04			jFra	7.7640	7.7730	0.116	0.0000	0.0000	0
18/03/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	2,908.0000	1,022.0000	(64.856)	0	0	0
18/03/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	2,908.0000	2,912.0000	0.138	0	0	0
18/03/2005	JFRA	2006/08/03			jFra	7.9380	7.9640	0.328	0.0000	0.0000	0
18/03/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	3,360.0000	3,393.0000	0.982	0	0	0
18/03/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	3,360.0000	1,036.0000	(69.167)	0	0	0
18/03/2005	JFRA	2006/11/02			jFra	8.1590	8.1180	(0.503)	0.0000	0.0000	0
18/03/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	3,929.0000	1,108.0000	(71.799)	0	0	0
18/03/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	3,929.0000	3,840.0000	(2.265)	0	0	0
18/03/2005	JN02	2005/05/05			jNote	7.7330	7.7230	(0.129)	0.0000	0.0000	0
18/03/2005	JN02	2005/05/05	7.50	Call	Option on jNote	6,446.0000	6,248.0000	(3.072)	0	0	0
18/03/2005	JN02	2005/05/05	7.50	Put	Option on jNote	6,446.0000	2,156.0000	(66.553)	0	0	0

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18/03/2005	JN02	2005/08/04			jNote	7.8440	7.8220	(0.280)	0.0000	0.0000	0
18/03/2005	JN02	2005/08/04	7.50	Call	Option on jNote	10,860.0000	10,513.0000	(3.195)	0	0	0
18/03/2005	JN02	2005/08/04	7.50	Put	Option on jNote	10,860.0000	4,608.0000	(57.569)	0	0	0
18/03/2005	JN02	2005/11/03			jNote	7.9940	7.9600	(0.425)	0.0000	0.0000	0
18/03/2005	JN02	2005/11/03	7.50	Call	Option on jNote	14,966.0000	14,466.0000	(3.341)	0	0	0
18/03/2005	JN02	2005/11/03	7.50	Put	Option on jNote	14,966.0000	6,045.0000	(59.608)	0	0	0
18/03/2005	JN05	2005/05/05			jNote	8.2070	8.1730	(0.414)	0.0000	0.0000	0
18/03/2005	JN05	2005/05/05	8.00	Put	Option on jNote	13,244.0000	5,108.0000	(61.432)	0	0	0
18/03/2005	JN05	2005/05/05	8.00	Call	Option on jNote	13,244.0000	12,190.0000	(7.958)	0	0	0
18/03/2005	JN05	2005/08/04			jNote	8.2710	8.2370	(0.411)	0.0000	0.0000	0
18/03/2005	JN05	2005/08/04	8.00	Put	Option on jNote	20,679.0000	9,976.0000	(51.758)	0	0	0
18/03/2005	JN05	2005/08/04	8.00	Call	Option on jNote	20,679.0000	19,661.0000	(4.923)	0	0	0
18/03/2005	JN05	2005/11/03			jNote	8.3470	8.3140	(0.395)	0.0000	0.0000	0
18/03/2005	JN05	2005/11/03	8.00	Call	Option on jNote	26,774.0000	25,764.0000	(3.772)	0	0	0
18/03/2005	JN05	2005/11/03	8.00	Put	Option on jNote	26,774.0000	12,964.0000	(51.580)	0	0	0
18/03/2005	JN10	2005/05/05			jNote	8.3810	8.3520	(0.346)	0.0000	0.0000	0
18/03/2005	JN10	2005/05/05	8.00	Put	Option on jNote	29,412.0000	3,883.0000	(86.798)	0	0	0
18/03/2005	JN10	2005/05/05	8.00	Call	Option on jNote	29,412.0000	27,723.0000	(5.743)	0	0	0
18/03/2005	JN10	2005/08/04			jNote	8.4140	8.3840	(0.357)	0.0000	0.0000	0
18/03/2005	JN10	2005/08/04	8.00	Put	Option on jNote	38,496.0000	10,971.0000	(71.501)	0	0	0
18/03/2005	JN10	2005/08/04	8.00	Call	Option on jNote	38,496.0000	36,923.0000	(4.086)	0	0	0
18/03/2005	JN10	2005/11/03			jNote	8.4540	8.4240	(0.355)	0.0000	0.0000	0
18/03/2005	JN10	2005/11/03	8.00	Call	Option on jNote	46,371.0000	44,821.0000	(3.343)	0	0	0
18/03/2005	JN10	2005/11/03	8.00	Put	Option on jNote	46,371.0000	16,245.0000	(64.967)	0	0	0
18/03/2005	JROD	2005/03/31			jRod	7.2250	7.2240	(0.014)	0.0000	0.0000	0
18/03/2005	JROD	2005/04/29			jRod	7.3210	7.3230	0.027	0.0000	0.0000	0

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18/03/2005	JROD	2005/05/31			jRod	7.4600	7.4640	0.054	0.0000	0.0000	0
18/03/2005	JROD	2005/06/30			jRod	7.3900	7.3940	0.054	0.0000	0.0000	0
18/03/2005	JROD	2005/07/29			jRod	7.4230	7.4330	0.135	0.0000	0.0000	0
18/03/2005	JROD	2005/08/31			jRod	7.4350	7.4530	0.242	0.0000	0.0000	0
18/03/2005	JROD	2005/09/30			jRod	7.3650	7.3840	0.258	0.0000	0.0000	0
18/03/2005	JROD	2005/10/31			jRod	7.3780	7.4020	0.325	0.0000	0.0000	0
18/03/2005	JROD	2005/11/30			jRod	7.3970	7.4250	0.379	0.0000	0.0000	0
18/03/2005	JROD	2005/12/30			jRod	7.3680	7.3910	0.312	0.0000	0.0000	0
18/03/2005	JROD	2006/01/31			jRod	7.3880	7.4150	0.365	0.0000	0.0000	0
18/03/2005	JROD	2006/02/28			jRod	7.4020	7.4340	0.432	0.0000	0.0000	0
18/03/2005	JROD	2006/03/31			jRod	7.3730	7.4040	0.420	0.0000	0.0000	0
18/03/2005	R152	2005/05/05			Bond Future	7.2170	7.2230	0.083	0.0000	0.0000	0
18/03/2005	R152	2005/05/05	7.00	Call	Option on Bond Future	707.0000	657.0000	(7.072)	0	0	0
18/03/2005	R152	2005/05/05	7.00	Put	Option on Bond Future	707.0000	2,438.0000	244.837	0	0	0
18/03/2005	R152	2005/08/04			Bond Future	7.0210	7.0260	0.071	0.0000	0.0000	0
18/03/2005	R152	2005/08/04	7.75	Put	Option on Bond Future	4,566.0000	538.0000	(88.217)	0	0	0
18/03/2005	R152	2005/08/04	7.75	Call	Option on Bond Future	4,566.0000	4,522.0000	(0.964)	0	0	0
18/03/2005	R152	2005/11/03			Bond Future	6.9350	6.9380	0.043	0.0000	0.0000	0
18/03/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	1,277.0000	1,843.0000	44.323	0	0	0
18/03/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	1,277.0000	1,257.0000	(1.566)	0	0	0

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18/03/2005	R153	2005/05/05			Bond Future	8.0330	8.0120	(0.261)	0.0000	0.0000	1
18/03/2005	R153	2005/05/05	7.75	Call	Option on Bond Future	4,236.0000	4,366.0000	3.069	0	0	0
18/03/2005	R153	2005/05/05	7.75	Put	Option on Bond Future	4,236.0000	17,063.0000	302.809	0	0	0
18/03/2005	R153	2005/08/04			Bond Future	8.0590	8.0360	(0.285)	0.0000	0.0000	0
18/03/2005	R153	2005/08/04	7.75	Put	Option on Bond Future	9,906.0000	23,357.0000	135.786	0	0	0
18/03/2005	R153	2005/08/04	7.75	Call	Option on Bond Future	9,906.0000	10,106.0000	2.019	0	0	0
18/03/2005	R153	2005/11/03			Bond Future	8.1210	8.0960	(0.308)	0.0000	0.0000	0
18/03/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	13,085.0000	28,607.0000	118.624	0	0	0
18/03/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	13,085.0000	13,310.0000	1.720	0	0	0
18/03/2005	R157	2005/05/05			Bond Future	8.3340	8.3190	(0.180)	0.0000	0.0000	0
18/03/2005	R157	2005/05/05	8.00	Call	Option on Bond Future	5,513.0000	5,595.0000	1.487	0	0	0
18/03/2005	R157	2005/05/05	8.00	Put	Option on Bond Future	5,513.0000	32,943.0000	497.551	0	0	0
18/03/2005	R157	2005/08/04			Bond Future	8.3630	8.3460	(0.203)	0.0000	0.0000	0
18/03/2005	R157	2005/08/04	8.00	Call	Option on Bond Future	14,438.0000	14,649.0000	1.461	0	0	0
18/03/2005	R157	2005/08/04	8.00	Put	Option on Bond Future	14,438.0000	43,700.0000	202.674	0	0	0
18/03/2005	R157	2005/08/04	8.75	Call	Option on Bond Future	48,420.0000	49,270.0000	1.755	0	0	0
18/03/2005	R157	2005/08/04	8.75	Put	Option on Bond Future	16,960.0000	16,404.0000	(3.278)	0	0	0
18/03/2005	R157	2005/08/04	9.00	Call	Option on Bond Future	62,936.0000	63,915.0000	1.556	0	0	0
18/03/2005	R157	2005/08/04	9.00	Put	Option on Bond Future	11,691.0000	11,264.0000	(3.652)	0	0	0
18/03/2005	R157	2005/11/03			Bond Future	8.4120	8.3940	(0.214)	0.0000	0.0000	0
18/03/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	20,296.0000	52,845.0000	160.372	0	0	0
18/03/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	20,296.0000	20,478.0000	0.897	0	0	0
18/03/2005	R186	2005/05/05			Bond Future	7.6460	7.6360	(0.131)	0.0000	0.0000	0
18/03/2005	R186	2005/05/05			Bond Future	7.6460	7.6360	(0.131)	0.0000	0.0000	0
18/03/2005	R186	2005/05/05	7.25	Put	Option on Bond Future	12,800.0000	63,883.0000	399.086	0	0	0
18/03/2005	R186	2005/05/05	7.25	Put	Option on Bond Future	12,800.0000	63,883.0000	399.086	0	0	0
18/03/2005	R186	2005/05/05	7.25	Call	Option on Bond Future	12,800.0000	12,587.0000	(1.664)	0	0	0
18/03/2005	R186	2005/05/05	7.25	Call	Option on Bond Future	12,800.0000	12,587.0000	(1.664)	0	0	0
18/03/2005	R186	2005/08/04			Bond Future	7.6480	7.6380	(0.131)	0.0000	0.0000	0

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18/03/2005	R186	2005/08/04	7.25	Call	Option on Bond Future	33,351.0000	33,067.0000	(0.852)	0	0	0
18/03/2005	R186	2005/08/04	7.25	Put	Option on Bond Future	33,351.0000	84,294.0000	152.748	0	0	0
18/03/2005	R186	2005/11/03			Bond Future	7.6600	7.6490	(0.144)	0.0000	0.0000	0
18/03/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	48,415.0000	48,137.0000	(0.574)	0	0	0
18/03/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	48,415.0000	100,440.0000	107.456	0	0	0
18/03/2005	R194	2005/05/05			Bond Future	7.7780	7.7510	(0.347)	0.0000	0.0000	0
18/03/2005	R194	2005/05/05	7.50	Call	Option on Bond Future	2,679.0000	2,784.0000	3.919	0	0	0
18/03/2005	R194	2005/05/05	7.50	Put	Option on Bond Future	2,679.0000	9,257.0000	245.539	0	0	0
18/03/2005	R194	2005/08/04			Bond Future	7.7940	7.7630	(0.398)	0.0000	0.0000	0
18/03/2005	R194	2005/08/04	7.50	Put	Option on Bond Future	6,071.0000	12,442.0000	104.942	0	0	0
18/03/2005	R194	2005/08/04	7.50	Call	Option on Bond Future	6,071.0000	6,228.0000	2.586	0	0	0
18/03/2005	R194	2005/11/03			Bond Future	7.8730	7.8370	(0.457)	0.0000	0.0000	0
18/03/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	7,625.0000	7,803.0000	2.334	0	0	0
18/03/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	7,625.0000	15,039.0000	97.233	0	0	0
18/03/2005	R201	2005/05/05			Bond Future	8.3360	8.3250	(0.132)	0.0000	0.0000	0
18/03/2005	R201	2005/05/05	8.00	Put	Option on Bond Future	4,266.0000	26,177.0000	513.619	0	0	0
18/03/2005	R201	2005/05/05	8.00	Call	Option on Bond Future	4,266.0000	4,266.0000	-	0	0	0
18/03/2005	R201	2005/08/04			Bond Future	8.3660	8.3540	(0.143)	0.0000	0.0000	0
18/03/2005	R201	2005/08/04	8.00	Call	Option on Bond Future	11,263.0000	11,300.0000	0.329	0	0	0
18/03/2005	R201	2005/08/04	8.00	Put	Option on Bond Future	11,263.0000	34,706.0000	208.142	0	0	0
18/03/2005	R201	2005/11/03			Bond Future	8.4120	8.4000	(0.143)	0.0000	0.0000	0
18/03/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	15,890.0000	15,926.0000	0.227	0	0	0
18/03/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	15,890.0000	41,842.0000	163.323	0	0	0
18/03/2005	R203	2005/05/05			Bond Future	8.3160	8.3010	(0.180)	0.0000	0.0000	0
18/03/2005	R203	2005/05/05	8.00	Call	Option on Bond Future	5,670.0000	5,741.0000	1.252	0	0	0
18/03/2005	R203	2005/05/05	8.00	Put	Option on Bond Future	5,670.0000	29,028.0000	411.958	0	0	0

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18/03/2005	R203 2005/08/04			Bond Future	8.3390	8.3220	(0.204)	0.0000	0.0000	0
18/03/2005	R203 2005/08/04	8.00	Call	Option on Bond Future	14,344.0000	14,509.0000	1.150	0	0	0
18/03/2005	R203 2005/08/04	8.00	Put	Option on Bond Future	14,344.0000	39,091.0000	172.525	0	0	0
18/03/2005	R203 2005/11/03			Bond Future	8.3780	8.3600	(0.215)	0.0000	0.0000	0
18/03/2005	R203 2005/11/03	8.00	Put	Option on Bond Future	20,210.0000	47,487.0000	134.968	0	0	0
18/03/2005	R203 2005/11/03	8.00	Call	Option on Bond Future	20,210.0000	20,392.0000	0.901	0	0	0

Grand Total: **1**