



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 23/03/2005

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
23/03/2005	GOVI 2005/05/05			jGovi	215.1510	213.5210	(0.758)	0.0000	0.0000	0
23/03/2005	GOVI 2005/05/05	220.00	Put	jGovi	13,332.0000	74,650.0000	459.931	0	0	0
23/03/2005	GOVI 2005/05/05	220.00	Call	jGovi	13,332.0000	9,860.0000	(26.043)	0	0	0
23/03/2005	GOVI 2005/08/04			jGovi	219.1930	217.5530	(0.748)	0.0000	0.0000	0
23/03/2005	GOVI 2005/08/04	224.00	Put	jGovi	15,337.0000	76,264.0000	397.255	0	0	0
23/03/2005	GOVI 2005/08/04	224.00	Call	jGovi	15,337.0000	11,794.0000	(23.101)	0	0	0
23/03/2005	GOVI 2005/11/03			jGovi	223.0990	221.4870	(0.723)	0.0000	0.0000	0
23/03/2005	GOVI 2005/11/03	228.00	Put	jGovi	23,640.0000	84,837.0000	258.871	0	0	0
23/03/2005	GOVI 2005/11/03	228.00	Call	jGovi	23,640.0000	19,707.0000	(16.637)	0	0	0
23/03/2005	J152 2006/02/28			jSwap	7.5948	7.6361	0.544	0.0000	0.0000	0
23/03/2005	J153 2010/08/31			jSwap	8.3446	8.5162	2.057	0.0000	0.0000	0
23/03/2005	J157 2015/09/15			jSwap	8.5339	8.7039	1.991	0.0000	0.0000	0
23/03/2005	J186 2026/12/21			jSwap	8.1385	8.2919	1.886	0.0000	0.0000	0
23/03/2005	J194 2008/02/28			jSwap	8.0278	8.1640	1.696	0.0000	0.0000	0
23/03/2005	J201 2014/12/22			jSwap	8.4917	8.6587	1.966	0.0000	0.0000	0
23/03/2005	J203 2017/09/15			jSwap	8.5039	8.6682	1.932	0.0000	0.0000	0

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23/03/2005	JBAR	2005/03/16			jBar	7.5860	0.0000	(100.000)	0.0000	0.0000	0
23/03/2005	JFRA	2005/05/05			jFra	7.5260	7.5780	0.691	0.0000	0.0000	0
23/03/2005	JFRA	2005/05/05	7.25	Call	Option on jFra	727.0000	837.0000	15.131	0	0	0
23/03/2005	JFRA	2005/05/05	7.25	Put	Option on jFra	727.0000	34.0000	(95.323)	0	0	0
23/03/2005	JFRA	2005/08/04			jFra	7.3100	7.4150	1.436	0.0000	0.0000	0
23/03/2005	JFRA	2005/08/04	7.25	Put	Option on jFra	792.0000	541.0000	(31.692)	0	0	0
23/03/2005	JFRA	2005/08/04	7.25	Call	Option on jFra	792.0000	945.0000	19.318	0	0	0
23/03/2005	JFRA	2005/11/03			jFra	7.4400	7.5490	1.465	0.0000	0.0000	0
23/03/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	1,464.0000	905.0000	(38.183)	0	0	0
23/03/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	1,464.0000	1,637.0000	11.817	0	0	0
23/03/2005	JFRA	2006/02/02			jFra	7.5830	7.7130	1.714	0.0000	0.0000	0
23/03/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	1,984.0000	2,211.0000	11.442	0	0	0
23/03/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,984.0000	1,078.0000	(45.665)	0	0	0
23/03/2005	JFRA	2006/05/04			jFra	7.7940	7.9280	1.719	0.0000	0.0000	0
23/03/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	2,942.0000	934.0000	(68.253)	0	0	0
23/03/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	2,942.0000	3,203.0000	8.872	0	0	0
23/03/2005	JFRA	2006/08/03			jFra	7.9650	8.1170	1.908	0.0000	0.0000	0
23/03/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	3,396.0000	3,699.0000	8.922	0	0	0
23/03/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	3,396.0000	970.0000	(71.437)	0	0	0
23/03/2005	JFRA	2006/11/02			jFra	8.2130	8.3590	1.778	0.0000	0.0000	0
23/03/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	4,012.0000	996.0000	(75.174)	0	0	0
23/03/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	4,012.0000	4,315.0000	7.552	0	0	0
23/03/2005	JN02	2005/05/05			jNote	7.7610	7.8840	1.585	0.0000	0.0000	0
23/03/2005	JN02	2005/05/05	7.50	Put	Option on jNote	6,590.0000	1,241.0000	(81.168)	0	0	0
23/03/2005	JN02	2005/05/05	7.50	Call	Option on jNote	6,590.0000	8,278.0000	25.615	0	0	0

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23/03/2005	JN02	2005/08/04			jNote	7.8790	8.0180	1.764	0.0000	0.0000	0
23/03/2005	JN02	2005/08/04	7.50	Call	Option on jNote	11,124.0000	12,970.0000	16.595	0	0	0
23/03/2005	JN02	2005/08/04	7.50	Put	Option on jNote	11,124.0000	3,487.0000	(68.653)	0	0	0
23/03/2005	JN02	2005/11/03			jNote	8.0390	8.1900	1.878	0.0000	0.0000	0
23/03/2005	JN02	2005/11/03	7.50	Call	Option on jNote	15,415.0000	17,482.0000	13.409	0	0	0
23/03/2005	JN02	2005/11/03	7.50	Put	Option on jNote	15,415.0000	4,875.0000	(68.375)	0	0	0
23/03/2005	JN05	2005/05/05			jNote	8.2640	8.4400	2.130	0.0000	0.0000	0
23/03/2005	JN05	2005/05/05	8.00	Call	Option on jNote	14,421.0000	20,006.0000	38.728	0	0	0
23/03/2005	JN05	2005/05/05	8.00	Put	Option on jNote	14,421.0000	2,090.0000	(85.507)	0	0	0
23/03/2005	JN05	2005/08/04			jNote	8.3330	8.5160	2.196	0.0000	0.0000	0
23/03/2005	JN05	2005/08/04	8.00	Put	Option on jNote	22,032.0000	6,520.0000	(70.407)	0	0	0
23/03/2005	JN05	2005/08/04	8.00	Call	Option on jNote	22,032.0000	27,483.0000	24.741	0	0	0
23/03/2005	JN05	2005/11/03			jNote	8.4160	8.6040	2.234	0.0000	0.0000	0
23/03/2005	JN05	2005/11/03	8.00	Put	Option on jNote	28,353.0000	9,514.0000	(66.444)	0	0	0
23/03/2005	JN05	2005/11/03	8.00	Call	Option on jNote	28,353.0000	33,980.0000	19.846	0	0	0
23/03/2005	JN10	2005/05/05			jNote	8.4630	8.6340	2.021	0.0000	0.0000	0
23/03/2005	JN10	2005/05/05	8.00	Put	Option on jNote	33,476.0000	1,111.0000	(96.681)	0	0	0
23/03/2005	JN10	2005/05/05	8.00	Call	Option on jNote	33,476.0000	43,556.0000	30.111	0	0	0
23/03/2005	JN10	2005/08/04			jNote	8.4990	8.6740	2.059	0.0000	0.0000	0
23/03/2005	JN10	2005/08/04	8.00	Call	Option on jNote	42,181.0000	51,382.0000	21.813	0	0	0
23/03/2005	JN10	2005/08/04	8.00	Put	Option on jNote	42,181.0000	6,380.0000	(84.875)	0	0	0
23/03/2005	JN10	2005/11/03			jNote	8.5440	8.7210	2.072	0.0000	0.0000	0
23/03/2005	JN10	2005/11/03	8.00	Put	Option on jNote	50,079.0000	11,056.0000	(77.923)	0	0	0
23/03/2005	JN10	2005/11/03	8.00	Call	Option on jNote	50,079.0000	59,043.0000	17.900	0	0	0
23/03/2005	JROD	2005/03/31			jRod	7.2190	7.2180	(0.014)	0.0000	0.0000	0
23/03/2005	JROD	2005/04/29			jRod	7.3080	7.2990	(0.123)	0.0000	0.0000	0

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23/03/2005	JROD	2005/05/31			jRod	7.4490	7.4440	(0.067)	0.0000	0.0000	0
23/03/2005	JROD	2005/06/30			jRod	7.3890	7.3920	0.041	0.0000	0.0000	0
23/03/2005	JROD	2005/07/29			jRod	7.4300	7.4400	0.135	0.0000	0.0000	0
23/03/2005	JROD	2005/08/31			jRod	7.4510	7.4690	0.242	0.0000	0.0000	0
23/03/2005	JROD	2005/09/30			jRod	7.3820	7.4000	0.244	0.0000	0.0000	0
23/03/2005	JROD	2005/10/31			jRod	7.4000	7.4260	0.351	0.0000	0.0000	0
23/03/2005	JROD	2005/11/30			jRod	7.4230	7.4610	0.512	0.0000	0.0000	0
23/03/2005	JROD	2005/12/30			jRod	7.3910	7.4300	0.528	0.0000	0.0000	0
23/03/2005	JROD	2006/01/31			jRod	7.4150	7.4670	0.701	0.0000	0.0000	0
23/03/2005	JROD	2006/02/28			jRod	7.4340	7.4990	0.874	0.0000	0.0000	0
23/03/2005	JROD	2006/03/31			jRod	7.4040	7.4670	0.851	0.0000	0.0000	0
23/03/2005	R152	2005/05/05			Bond Future	7.2330	7.3320	1.369	0.0000	0.0000	0
23/03/2005	R152	2005/05/05	7.00	Put	Option on Bond Future	581.0000	3,039.0000	423.064	0	0	0
23/03/2005	R152	2005/05/05	7.00	Call	Option on Bond Future	581.0000	391.0000	(32.702)	0	0	0
23/03/2005	R152	2005/08/04			Bond Future	7.0370	7.1600	1.748	0.0000	0.0000	0
23/03/2005	R152	2005/08/04	7.75	Call	Option on Bond Future	4,450.0000	3,945.0000	(11.348)	0	0	0
23/03/2005	R152	2005/08/04	7.75	Put	Option on Bond Future	4,450.0000	701.0000	(84.247)	0	0	0
23/03/2005	R152	2005/11/03			Bond Future	6.9490	7.0840	1.943	0.0000	0.0000	0
23/03/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	1,228.0000	1,082.0000	(11.889)	0	0	0
23/03/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	1,228.0000	2,124.0000	72.964	0	0	0

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23/03/2005	R153	2005/05/05			Bond Future	8.0830	8.2370	1.905	0.0000	0.0000	1
23/03/2005	R153	2005/05/05	7.75	Put	Option on Bond Future	3,170.0000	25,357.0000	699.905	0	0	0
23/03/2005	R153	2005/05/05	7.75	Call	Option on Bond Future	3,170.0000	1,890.0000	(40.379)	0	0	0
23/03/2005	R153	2005/08/04			Bond Future	8.1110	8.2720	1.985	0.0000	0.0000	0
23/03/2005	R153	2005/08/04	7.75	Call	Option on Bond Future	8,803.0000	7,008.0000	(20.391)	0	0	0
23/03/2005	R153	2005/08/04	7.75	Put	Option on Bond Future	8,803.0000	31,055.0000	252.777	0	0	0
23/03/2005	R153	2005/11/03			Bond Future	8.1750	8.3400	2.018	0.0000	0.0000	0
23/03/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	12,025.0000	10,279.0000	(14.520)	0	0	0
23/03/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	12,025.0000	36,215.0000	201.164	0	0	0
23/03/2005	R157	2005/05/05			Bond Future	8.4040	8.5560	1.809	0.0000	0.0000	0
23/03/2005	R157	2005/05/05	8.00	Put	Option on Bond Future	3,699.0000	49,254.0000	1231.549	0	0	0
23/03/2005	R157	2005/05/05	8.00	Call	Option on Bond Future	3,699.0000	2,069.0000	(44.066)	0	0	0
23/03/2005	R157	2005/08/04			Bond Future	8.4340	8.5910	1.862	0.0000	0.0000	0
23/03/2005	R157	2005/08/04	8.00	Put	Option on Bond Future	0.0000	58,617.0000	100.000	0	0	0
23/03/2005	R157	2005/08/04	8.00	Call	Option on Bond Future	0.0000	9,502.0000	100.000	0	0	0
23/03/2005	R157	2005/08/04	9.00	Put	Option on Bond Future	12,726.0000	16,381.0000	28.721	0	0	0
23/03/2005	R157	2005/08/04	8.75	Call	Option on Bond Future	44,064.0000	36,107.0000	(18.058)	0	0	0
23/03/2005	R157	2005/08/04	9.00	Call	Option on Bond Future	58,122.0000	48,968.0000	(15.750)	0	0	0
23/03/2005	R157	2005/08/04	8.75	Put	Option on Bond Future	18,453.0000	23,305.0000	26.294	0	0	100
23/03/2005	R157	2005/11/03			Bond Future	8.4860	8.6450	1.874	0.0000	0.0000	0
23/03/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	17,980.0000	67,593.0000	275.934	0	0	0
23/03/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	17,980.0000	15,151.0000	(15.734)	0	0	0
23/03/2005	R186	2005/05/05			Bond Future	7.7270	7.8740	1.902	0.0000	0.0000	0
23/03/2005	R186	2005/05/05			Bond Future	7.7270	7.8740	1.902	0.0000	0.0000	0
23/03/2005	R186	2005/05/05	7.25	Call	Option on Bond Future	8,790.0000	5,550.0000	(36.860)	0	0	0
23/03/2005	R186	2005/05/05	7.25	Call	Option on Bond Future	8,790.0000	5,550.0000	(36.860)	0	0	0
23/03/2005	R186	2005/05/05	7.25	Put	Option on Bond Future	8,790.0000	86,998.0000	889.738	0	0	0
23/03/2005	R186	2005/05/05	7.25	Put	Option on Bond Future	8,790.0000	86,998.0000	889.738	0	0	0
23/03/2005	R186	2005/08/04			Bond Future	7.7310	7.8800	1.927	0.0000	0.0000	0

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23/03/2005	R186	2005/08/04	7.25	Call	Option on Bond Future	28,266.0000	23,034.0000	(18.510)	0	0	0
23/03/2005	R186	2005/08/04	7.25	Put	Option on Bond Future	28,266.0000	104,719.0000	270.477	0	0	0
23/03/2005	R186	2005/11/03			Bond Future	7.7440	7.8940	1.937	0.0000	0.0000	0
23/03/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	42,963.0000	37,109.0000	(13.626)	0	0	0
23/03/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	42,963.0000	120,004.0000	179.319	0	0	0
23/03/2005	R194	2005/05/05			Bond Future	7.8240	7.9760	1.943	0.0000	0.0000	0
23/03/2005	R194	2005/05/05	7.50	Put	Option on Bond Future	2,089.0000	13,534.0000	547.870	0	0	0
23/03/2005	R194	2005/05/05	7.50	Call	Option on Bond Future	2,089.0000	1,301.0000	(37.721)	0	0	0
23/03/2005	R194	2005/08/04			Bond Future	7.8430	8.0070	2.091	0.0000	0.0000	0
23/03/2005	R194	2005/08/04	7.50	Put	Option on Bond Future	5,490.0000	16,382.0000	198.397	0	0	0
23/03/2005	R194	2005/08/04	7.50	Call	Option on Bond Future	5,490.0000	4,445.0000	(19.035)	0	0	0
23/03/2005	R194	2005/11/03			Bond Future	7.9260	8.0960	2.145	0.0000	0.0000	0
23/03/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	7,090.0000	6,122.0000	(13.653)	0	0	0
23/03/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	7,090.0000	18,876.0000	166.234	0	0	0
23/03/2005	R201	2005/05/05			Bond Future	8.4050	8.5580	1.820	0.0000	0.0000	0
23/03/2005	R201	2005/05/05	8.00	Call	Option on Bond Future	2,863.0000	1,592.0000	(44.394)	0	0	0
23/03/2005	R201	2005/05/05	8.00	Put	Option on Bond Future	2,863.0000	38,843.0000	1256.724	0	0	0
23/03/2005	R201	2005/08/04			Bond Future	8.4370	8.5940	1.861	0.0000	0.0000	0
23/03/2005	R201	2005/08/04	8.00	Call	Option on Bond Future	9,492.0000	7,381.0000	(22.240)	0	0	0
23/03/2005	R201	2005/08/04	8.00	Put	Option on Bond Future	9,492.0000	46,270.0000	387.463	0	0	0
23/03/2005	R201	2005/11/03			Bond Future	8.4850	8.6440	1.874	0.0000	0.0000	0
23/03/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	14,057.0000	11,848.0000	(15.715)	0	0	0
23/03/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	14,057.0000	53,163.0000	278.196	0	0	0
23/03/2005	R203	2005/05/05			Bond Future	8.3910	8.5430	1.811	0.0000	0.0000	0
23/03/2005	R203	2005/05/05	8.00	Put	Option on Bond Future	3,811.0000	43,647.0000	1045.290	0	0	0
23/03/2005	R203	2005/05/05	8.00	Call	Option on Bond Future	3,811.0000	2,160.0000	(43.322)	0	0	0

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23/03/2005	R203 2005/08/04			Bond Future	8.4150	8.5710	1.854	0.0000	0.0000	0
23/03/2005	R203 2005/08/04	8.00	Put	Option on Bond Future	12,108.0000	52,473.0000	333.375	0	0	0
23/03/2005	R203 2005/08/04	8.00	Call	Option on Bond Future	12,108.0000	9,429.0000	(22.126)	0	0	0
23/03/2005	R203 2005/11/03			Bond Future	8.4560	8.6130	1.857	0.0000	0.0000	0
23/03/2005	R203 2005/11/03	8.00	Put	Option on Bond Future	17,897.0000	60,622.0000	238.727	0	0	0
23/03/2005	R203 2005/11/03	8.00	Call	Option on Bond Future	17,897.0000	15,063.0000	(15.835)	0	0	0

Grand Total: **101**