



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 16/03/2005

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
16/03/2005	GOVI 2005/05/05			jGovi	216.8080	216.6490	(0.073)	0.0000	0.0000	0
16/03/2005	GOVI 2005/05/05	220.00	Put	jGovi	20,103.0000	52,743.0000	162.364	0	0	0
16/03/2005	GOVI 2005/05/05	220.00	Call	jGovi	20,103.0000	19,233.0000	(4.328)	0	0	0
16/03/2005	GOVI 2005/08/04			jGovi	220.8510	220.6930	(0.072)	0.0000	0.0000	0
16/03/2005	GOVI 2005/08/04	224.00	Put	jGovi	21,484.0000	53,757.0000	150.219	0	0	0
16/03/2005	GOVI 2005/08/04	224.00	Call	jGovi	21,484.0000	20,687.0000	(3.710)	0	0	0
16/03/2005	GOVI 2005/11/03			jGovi	224.7430	224.5830	(0.071)	0.0000	0.0000	0
16/03/2005	GOVI 2005/11/03	228.00	Put	jGovi	29,925.0000	63,310.0000	111.562	0	0	0
16/03/2005	GOVI 2005/11/03	228.00	Call	jGovi	29,925.0000	29,140.0000	(2.623)	0	0	0
16/03/2005	J152 2006/02/28			jSwap	7.4882	7.5191	0.412	0.0000	0.0000	0
16/03/2005	J153 2010/08/31			jSwap	8.1745	8.2122	0.461	0.0000	0.0000	0
16/03/2005	J157 2015/09/15			jSwap	8.2914	8.3829	1.104	0.0000	0.0000	0
16/03/2005	J186 2026/12/21			jSwap	7.9198	7.9358	0.203	0.0000	0.0000	0
16/03/2005	J194 2008/02/28			jSwap	7.8954	7.9179	0.286	0.0000	0.0000	0
16/03/2005	J201 2014/12/22			jSwap	8.3144	8.3564	0.506	0.0000	0.0000	0
16/03/2005	J203 2017/09/15			jSwap	8.2662	8.3440	0.941	0.0000	0.0000	0

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16/03/2005	JBAR	2005/03/16			jBar	0.0000	7.5500	100.000	0.0000	0.0000	0
16/03/2005	JFRA	2005/05/05			jFra	7.4610	7.4730	0.161	0.0000	0.0000	0
16/03/2005	JFRA	2005/05/05	7.25	Call	Option on jFra	621.0000	639.0000	2.899	0	0	0
16/03/2005	JFRA	2005/05/05	7.25	Put	Option on jFra	621.0000	94.0000	(84.863)	0	0	0
16/03/2005	JFRA	2005/08/04			jFra	7.2450	7.2420	(0.041)	0.0000	0.0000	0
16/03/2005	JFRA	2005/08/04	7.25	Call	Option on jFra	748.0000	734.0000	(1.872)	0	0	0
16/03/2005	JFRA	2005/08/04	7.25	Put	Option on jFra	748.0000	754.0000	0.802	0	0	0
16/03/2005	JFRA	2005/11/03			jFra	7.3620	7.3610	(0.014)	0.0000	0.0000	0
16/03/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	1,391.0000	1,381.0000	(0.719)	0	0	0
16/03/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	1,391.0000	1,109.0000	(20.273)	0	0	0
16/03/2005	JFRA	2006/02/02			jFra	7.4980	7.5070	0.120	0.0000	0.0000	0
16/03/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,885.0000	1,259.0000	(33.210)	0	0	0
16/03/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	1,885.0000	1,888.0000	0.159	0	0	0
16/03/2005	JFRA	2006/05/04			jFra	7.6730	7.7040	0.404	0.0000	0.0000	0
16/03/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	2,760.0000	2,802.0000	1.522	0	0	0
16/03/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	2,760.0000	1,080.0000	(60.870)	0	0	0
16/03/2005	JFRA	2006/08/03			jFra	7.8750	7.8910	0.203	0.0000	0.0000	0
16/03/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	3,252.0000	3,268.0000	0.492	0	0	0
16/03/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	3,252.0000	1,090.0000	(66.482)	0	0	0
16/03/2005	JFRA	2006/11/02			jFra	7.9510	8.0200	0.868	0.0000	0.0000	0
16/03/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	3,552.0000	3,667.0000	3.238	0	0	0
16/03/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	3,552.0000	1,174.0000	(66.948)	0	0	0
16/03/2005	JN02	2005/05/05			jNote	7.6380	7.6600	0.288	0.0000	0.0000	0
16/03/2005	JN02	2005/05/05	7.50	Call	Option on jNote	5,399.0000	5,591.0000	3.556	0	0	0
16/03/2005	JN02	2005/05/05	7.50	Put	Option on jNote	5,399.0000	2,654.0000	(50.843)	0	0	0

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16/03/2005	JN02	2005/08/04			jNote	7.7410	7.7640	0.297	0.0000	0.0000	0
16/03/2005	JN02	2005/08/04	7.50	Put	Option on jNote	9,709.0000	5,065.0000	(47.832)	0	0	0
16/03/2005	JN02	2005/08/04	7.50	Call	Option on jNote	9,709.0000	9,909.0000	2.060	0	0	0
16/03/2005	JN02	2005/11/03			jNote	7.8840	7.9120	0.355	0.0000	0.0000	0
16/03/2005	JN02	2005/11/03	7.50	Call	Option on jNote	13,676.0000	13,939.0000	1.923	0	0	0
16/03/2005	JN02	2005/11/03	7.50	Put	Option on jNote	13,676.0000	6,392.0000	(53.261)	0	0	0
16/03/2005	JN05	2005/05/05			jNote	8.0980	8.1360	0.469	0.0000	0.0000	0
16/03/2005	JN05	2005/05/05	8.00	Call	Option on jNote	10,622.0000	11,439.0000	7.692	0	0	0
16/03/2005	JN05	2005/05/05	8.00	Put	Option on jNote	10,622.0000	5,867.0000	(44.766)	0	0	0
16/03/2005	JN05	2005/08/04			jNote	8.1540	8.1940	0.491	0.0000	0.0000	0
16/03/2005	JN05	2005/08/04	8.00	Put	Option on jNote	17,882.0000	10,789.0000	(39.666)	0	0	0
16/03/2005	JN05	2005/08/04	8.00	Call	Option on jNote	17,882.0000	18,724.0000	4.709	0	0	0
16/03/2005	JN05	2005/11/03			jNote	8.2250	8.2670	0.511	0.0000	0.0000	0
16/03/2005	JN05	2005/11/03	8.00	Put	Option on jNote	23,763.0000	13,789.0000	(41.973)	0	0	0
16/03/2005	JN05	2005/11/03	8.00	Call	Option on jNote	23,763.0000	24,683.0000	3.872	0	0	0
16/03/2005	JN10	2005/05/05			jNote	8.2730	8.3170	0.532	0.0000	0.0000	0
16/03/2005	JN10	2005/05/05	8.00	Call	Option on jNote	24,103.0000	26,159.0000	8.530	0	0	0
16/03/2005	JN10	2005/05/05	8.00	Put	Option on jNote	24,103.0000	4,654.0000	(80.691)	0	0	0
16/03/2005	JN10	2005/08/04			jNote	8.3000	8.3460	0.554	0.0000	0.0000	0
16/03/2005	JN10	2005/08/04	8.00	Put	Option on jNote	33,478.0000	12,004.0000	(64.144)	0	0	0
16/03/2005	JN10	2005/08/04	8.00	Call	Option on jNote	33,478.0000	35,426.0000	5.819	0	0	0
16/03/2005	JN10	2005/11/03			jNote	8.3360	8.3840	0.576	0.0000	0.0000	0
16/03/2005	JN10	2005/11/03	8.00	Call	Option on jNote	41,339.0000	43,277.0000	4.688	0	0	0
16/03/2005	JN10	2005/11/03	8.00	Put	Option on jNote	41,339.0000	17,354.0000	(58.020)	0	0	0
16/03/2005	JROD	2005/03/31			jRod	7.2290	7.2270	(0.028)	0.0000	0.0000	0
16/03/2005	JROD	2005/04/29			jRod	7.3200	7.3110	(0.123)	0.0000	0.0000	0

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16/03/2005	JROD	2005/05/31			jRod	7.4490	7.4400	(0.121)	0.0000	0.0000	0
16/03/2005	JROD	2005/06/30			jRod	7.3760	7.3770	0.014	0.0000	0.0000	0
16/03/2005	JROD	2005/07/29			jRod	7.3950	7.4060	0.149	0.0000	0.0000	0
16/03/2005	JROD	2005/08/31			jRod	7.3880	7.4110	0.311	0.0000	0.0000	0
16/03/2005	JROD	2005/09/30			jRod	7.3230	7.3450	0.300	0.0000	0.0000	0
16/03/2005	JROD	2005/10/31			jRod	7.3250	7.3530	0.382	0.0000	0.0000	0
16/03/2005	JROD	2005/11/30			jRod	7.3360	7.3670	0.423	0.0000	0.0000	0
16/03/2005	JROD	2005/12/30			jRod	7.3160	7.3420	0.355	0.0000	0.0000	0
16/03/2005	JROD	2006/01/31			jRod	7.3280	7.3570	0.396	0.0000	0.0000	0
16/03/2005	JROD	2006/02/28			jRod	7.3340	7.3650	0.423	0.0000	0.0000	0
16/03/2005	JROD	2006/03/31			jRod	7.3120	7.3380	0.356	0.0000	0.0000	0
16/03/2005	R152	2005/05/05			Bond Future	7.1490	7.1480	(0.014)	0.0000	0.0000	0
16/03/2005	R152	2005/05/05	7.00	Put	Option on Bond Future	924.0000	2,083.0000	125.433	0	0	0
16/03/2005	R152	2005/05/05	7.00	Call	Option on Bond Future	924.0000	901.0000	(2.489)	0	0	0
16/03/2005	R152	2005/08/04			Bond Future	6.9410	6.9360	(0.072)	0.0000	0.0000	0
16/03/2005	R152	2005/08/04	7.75	Call	Option on Bond Future	4,931.0000	4,938.0000	0.142	0	0	0
16/03/2005	R152	2005/08/04	7.75	Put	Option on Bond Future	4,931.0000	458.0000	(90.712)	0	0	0
16/03/2005	R152	2005/11/03			Bond Future	6.8420	6.8320	(0.146)	0.0000	0.0000	0
16/03/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	1,410.0000	1,667.0000	18.227	0	0	0
16/03/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	1,410.0000	1,411.0000	0.071	0	0	0

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16/03/2005	R153	2005/05/05			Bond Future	7.9370	7.9520	0.189	0.0000	0.0000	1
16/03/2005	R153	2005/05/05	7.75	Call	Option on Bond Future	5,834.0000	5,457.0000	(6.462)	0	0	0
16/03/2005	R153	2005/05/05	7.75	Put	Option on Bond Future	5,834.0000	15,261.0000	161.587	0	0	0
16/03/2005	R153	2005/08/04			Bond Future	7.9600	7.9750	0.188	0.0000	0.0000	0
16/03/2005	R153	2005/08/04	7.75	Put	Option on Bond Future	11,673.0000	21,722.0000	86.088	0	0	0
16/03/2005	R153	2005/08/04	7.75	Call	Option on Bond Future	11,673.0000	11,282.0000	(3.350)	0	0	0
16/03/2005	R153	2005/11/03			Bond Future	8.0190	8.0350	0.200	0.0000	0.0000	0
16/03/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	14,771.0000	14,371.0000	(2.708)	0	0	0
16/03/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	14,771.0000	26,989.0000	82.716	0	0	0
16/03/2005	R157	2005/05/05			Bond Future	8.2450	8.2640	0.230	0.0000	0.0000	0
16/03/2005	R157	2005/05/05	8.00	Put	Option on Bond Future	7,749.0000	29,791.0000	284.450	0	0	0
16/03/2005	R157	2005/05/05	8.00	Call	Option on Bond Future	7,749.0000	7,105.0000	(8.311)	0	0	0
16/03/2005	R157	2005/08/04			Bond Future	8.2710	8.2910	0.242	0.0000	0.0000	0
16/03/2005	R157	2005/08/04	8.75	Call	Option on Bond Future	53,867.0000	52,605.0000	(2.343)	0	0	0
16/03/2005	R157	2005/08/04	8.75	Put	Option on Bond Future	14,776.0000	15,178.0000	2.721	0	0	0
16/03/2005	R157	2005/08/04	9.00	Put	Option on Bond Future	10,105.0000	10,387.0000	2.791	0	0	0
16/03/2005	R157	2005/08/04	9.00	Call	Option on Bond Future	68,981.0000	67,599.0000	(2.003)	0	0	0
16/03/2005	R157	2005/08/04	8.00	Call	Option on Bond Future	17,206.0000	16,444.0000	(4.429)	0	0	0
16/03/2005	R157	2005/08/04	8.00	Put	Option on Bond Future	17,206.0000	40,933.0000	137.900	0	0	0
16/03/2005	R157	2005/11/03			Bond Future	8.3190	8.3390	0.240	0.0000	0.0000	0
16/03/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	23,109.0000	22,322.0000	(3.406)	0	0	0
16/03/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	23,109.0000	50,234.0000	117.379	0	0	0
16/03/2005	R186	2005/05/05			Bond Future	7.5810	7.5810	-	0.0000	0.0000	0
16/03/2005	R186	2005/05/05			Bond Future	7.5810	7.5810	-	0.0000	0.0000	0
16/03/2005	R186	2005/05/05	7.25	Put	Option on Bond Future	15,820.0000	59,504.0000	276.131	0	0	0
16/03/2005	R186	2005/05/05	7.25	Put	Option on Bond Future	15,820.0000	59,504.0000	276.131	0	0	0
16/03/2005	R186	2005/05/05	7.25	Call	Option on Bond Future	15,820.0000	15,333.0000	(3.078)	0	0	0
16/03/2005	R186	2005/05/05	7.25	Call	Option on Bond Future	15,820.0000	15,333.0000	(3.078)	0	0	0
16/03/2005	R186	2005/08/04			Bond Future	7.5820	7.5820	-	0.0000	0.0000	0

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16/03/2005	R186	2005/08/04	7.25	Call	Option on Bond Future	37,013.0000	36,457.0000	(1.502)	0	0	0
16/03/2005	R186	2005/08/04	7.25	Put	Option on Bond Future	37,013.0000	80,475.0000	117.424	0	0	0
16/03/2005	R186	2005/11/03			Bond Future	7.5940	7.5930	(0.013)	0.0000	0.0000	0
16/03/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	52,285.0000	51,730.0000	(1.061)	0	0	0
16/03/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	52,285.0000	96,880.0000	85.292	0	0	0
16/03/2005	R194	2005/05/05			Bond Future	7.6750	7.6960	0.274	0.0000	0.0000	0
16/03/2005	R194	2005/05/05	7.50	Put	Option on Bond Future	3,644.0000	8,427.0000	131.257	0	0	0
16/03/2005	R194	2005/05/05	7.50	Call	Option on Bond Future	3,644.0000	3,368.0000	(7.574)	0	0	0
16/03/2005	R194	2005/08/04			Bond Future	7.6840	7.7070	0.299	0.0000	0.0000	0
16/03/2005	R194	2005/08/04	7.50	Put	Option on Bond Future	7,110.0000	11,712.0000	64.726	0	0	0
16/03/2005	R194	2005/08/04	7.50	Call	Option on Bond Future	7,110.0000	6,817.0000	(4.121)	0	0	0
16/03/2005	R194	2005/11/03			Bond Future	7.7570	7.7820	0.322	0.0000	0.0000	0
16/03/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	8,582.0000	8,293.0000	(3.368)	0	0	0
16/03/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	8,582.0000	14,352.0000	67.234	0	0	0
16/03/2005	R201	2005/05/05			Bond Future	8.2510	8.2710	0.242	0.0000	0.0000	0
16/03/2005	R201	2005/05/05	8.00	Put	Option on Bond Future	5,924.0000	23,728.0000	300.540	0	0	0
16/03/2005	R201	2005/05/05	8.00	Call	Option on Bond Future	5,924.0000	5,416.0000	(8.575)	0	0	0
16/03/2005	R201	2005/08/04			Bond Future	8.2800	8.2990	0.229	0.0000	0.0000	0
16/03/2005	R201	2005/08/04	8.00	Put	Option on Bond Future	13,247.0000	32,516.0000	145.459	0	0	0
16/03/2005	R201	2005/08/04	8.00	Call	Option on Bond Future	13,247.0000	12,701.0000	(4.122)	0	0	0
16/03/2005	R201	2005/11/03			Bond Future	8.3250	8.3450	0.240	0.0000	0.0000	0
16/03/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	17,954.0000	17,348.0000	(3.375)	0	0	0
16/03/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	17,954.0000	39,750.0000	121.399	0	0	0
16/03/2005	R203	2005/05/05			Bond Future	8.2320	8.2510	0.231	0.0000	0.0000	0
16/03/2005	R203	2005/05/05	8.00	Put	Option on Bond Future	7,697.0000	26,558.0000	245.044	0	0	0
16/03/2005	R203	2005/05/05	8.00	Call	Option on Bond Future	7,697.0000	7,090.0000	(7.886)	0	0	0

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16/03/2005	R203 2005/08/04			Bond Future	8.2530	8.2730	0.242	0.0000	0.0000	0
16/03/2005	R203 2005/08/04	8.00	Put	Option on Bond Future	16,723.0000	36,926.0000	120.810	0	0	0
16/03/2005	R203 2005/08/04	8.00	Call	Option on Bond Future	16,723.0000	16,032.0000	(4.132)	0	0	0
16/03/2005	R203 2005/11/03			Bond Future	8.2910	8.3110	0.241	0.0000	0.0000	0
16/03/2005	R203 2005/11/03	8.00	Put	Option on Bond Future	22,612.0000	45,377.0000	100.677	0	0	0
16/03/2005	R203 2005/11/03	8.00	Call	Option on Bond Future	22,612.0000	21,912.0000	(3.096)	0	0	0

Grand Total: **1**