



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for 28/02/2005

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
28/02/2005	GOVI 2005/05/05			jGovi	222.7630	223.1180	0.159	0.0000	0.0000	0
28/02/2005	GOVI 2005/05/05	220.00	Call	jGovi	51,904.0000	53,167.0000	2.433	0	0	0
28/02/2005	GOVI 2005/05/05	220.00	Put	jGovi	51,904.0000	21,987.0000	(57.639)	0	0	0
28/02/2005	GOVI 2005/08/04			jGovi	226.8450	227.2190	0.165	0.0000	0.0000	0
28/02/2005	GOVI 2005/08/04	224.00	Call	jGovi	50,718.0000	52,589.0000	3.689	0	0	0
28/02/2005	GOVI 2005/08/04	224.00	Put	jGovi	50,718.0000	20,399.0000	(59.780)	0	0	0
28/02/2005	GOVI 2005/11/03			jGovi	230.6580	231.0660	0.177	0.0000	0.0000	0
28/02/2005	GOVI 2005/11/03	228.00	Call	jGovi	57,478.0000	59,381.0000	3.311	0	0	0
28/02/2005	GOVI 2005/11/03	228.00	Put	jGovi	57,478.0000	28,721.0000	(50.031)	0	0	0
28/02/2005	J152 2006/02/28			jSwap	8.4457	7.4391	(11.918)	0.0000	0.0000	0
28/02/2005	J153 2010/08/31			jSwap	8.0687	7.6207	(5.553)	0.0000	0.0000	0
28/02/2005	J157 2015/09/15			jSwap	7.8170	7.7483	(0.878)	0.0000	0.0000	0
28/02/2005	J186 2026/12/21			jSwap	7.3734	7.3393	(0.462)	0.0000	0.0000	0
28/02/2005	J194 2008/02/28			jSwap	8.0563	7.4401	(7.648)	0.0000	0.0000	0
28/02/2005	J201 2014/12/22			jSwap	7.8346	7.7605	(0.946)	0.0000	0.0000	0
28/02/2005	J203 2017/09/15			jSwap	7.7765	7.7127	(0.820)	0.0000	0.0000	0

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28/02/2005	JBAR	2005/03/16			jBar	0.0000	0.0000	-	0.0000	0.0000	0
28/02/2005	JFRA	2005/05/05			jFra	7.2590	7.1000	(2.190)	7.1500	7.0500	0
28/02/2005	JFRA	2005/05/05	7.25	Call	Option on jFra	362.0000	185.0000	(48.895)	0	0	0
28/02/2005	JFRA	2005/05/05	7.25	Put	Option on jFra	362.0000	553.0000	52.762	0	0	0
28/02/2005	JFRA	2005/08/04			jFra	6.9020	6.9100	0.116	0.0000	0.0000	0
28/02/2005	JFRA	2005/08/04	7.25	Call	Option on jFra	460.0000	452.0000	(1.739)	0	0	0
28/02/2005	JFRA	2005/08/04	7.25	Put	Option on jFra	460.0000	1,286.0000	179.565	0	0	0
28/02/2005	JFRA	2005/11/03			jFra	6.9830	6.9680	(0.215)	0.0000	0.0000	0
28/02/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	990.0000	954.0000	(3.636)	0	0	0
28/02/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	990.0000	1,645.0000	66.162	0	0	0
28/02/2005	JFRA	2006/02/02			jFra	7.0700	7.0550	(0.212)	0.0000	0.0000	0
28/02/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,327.0000	1,770.0000	33.384	0	0	0
28/02/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	1,327.0000	1,292.0000	(2.638)	0	0	0
28/02/2005	JFRA	2006/05/04			jFra	7.2320	7.2060	(0.360)	0.0000	0.0000	0
28/02/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	2,049.0000	1,495.0000	(27.038)	0	0	0
28/02/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	2,049.0000	2,000.0000	(2.391)	0	0	0
28/02/2005	JFRA	2006/08/03			jFra	7.3870	7.3630	(0.325)	0.0000	0.0000	0
28/02/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	2,408.0000	1,466.0000	(39.120)	0	0	0
28/02/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	2,408.0000	2,355.0000	(2.201)	0	0	0
28/02/2005	JFRA	2006/11/02			jFra	7.5010	7.4420	(0.787)	0.0000	0.0000	0
28/02/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	2,731.0000	1,544.0000	(43.464)	0	0	0
28/02/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,731.0000	2,626.0000	(3.845)	0	0	0
28/02/2005	JN02	2005/05/05			jNote	7.2360	7.2110	(0.345)	0.0000	0.0000	0
28/02/2005	JN02	2005/05/05	7.50	Put	Option on jNote	2,461.0000	7,521.0000	205.607	0	0	0
28/02/2005	JN02	2005/05/05	7.50	Call	Option on jNote	2,461.0000	2,191.0000	(10.971)	0	0	0

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28/02/2005	JN02	2005/08/04			jNote	7.2870	7.2410	(0.631)	0.0000	0.0000	0
28/02/2005	JN02	2005/08/04	7.50	Call	Option on jNote	5,482.0000	5,001.0000	(8.774)	0	0	0
28/02/2005	JN02	2005/08/04	7.50	Put	Option on jNote	5,482.0000	9,777.0000	78.347	0	0	0
28/02/2005	JN02	2005/11/03			jNote	7.3970	7.3310	(0.892)	0.0000	0.0000	0
28/02/2005	JN02	2005/11/03	7.50	Put	Option on jNote	8,473.0000	10,872.0000	28.313	0	0	0
28/02/2005	JN02	2005/11/03	7.50	Call	Option on jNote	8,473.0000	7,759.0000	(8.427)	0	0	0
28/02/2005	JN05	2005/05/05			jNote	7.6020	7.5300	(0.947)	0.0000	0.0000	0
28/02/2005	JN05	2005/05/05	8.00	Put	Option on jNote	3,112.0000	21,798.0000	600.450	0	0	0
28/02/2005	JN05	2005/05/05	8.00	Call	Option on jNote	3,112.0000	2,271.0000	(27.024)	0	0	0
28/02/2005	JN05	2005/08/04			jNote	7.6390	7.5610	(1.021)	0.0000	0.0000	0
28/02/2005	JN05	2005/08/04	8.00	Call	Option on jNote	7,913.0000	6,642.0000	(16.062)	0	0	0
28/02/2005	JN05	2005/08/04	8.00	Put	Option on jNote	7,913.0000	24,861.0000	214.179	0	0	0
28/02/2005	JN05	2005/11/03			jNote	7.6990	7.6150	(1.091)	0.0000	0.0000	0
28/02/2005	JN05	2005/11/03	8.00	Put	Option on jNote	12,284.0000	26,663.0000	117.055	0	0	0
28/02/2005	JN05	2005/11/03	8.00	Call	Option on jNote	12,284.0000	10,712.0000	(12.797)	0	0	0
28/02/2005	JN10	2005/05/05			jNote	7.7710	7.6980	(0.939)	0.0000	0.0000	0
28/02/2005	JN10	2005/05/05	8.00	Put	Option on jNote	7,326.0000	26,540.0000	262.271	0	0	0
28/02/2005	JN10	2005/05/05	8.00	Call	Option on jNote	7,326.0000	5,495.0000	(24.993)	0	0	0
28/02/2005	JN10	2005/08/04			jNote	7.7860	7.7120	(0.950)	0.0000	0.0000	0
28/02/2005	JN10	2005/08/04	8.00	Call	Option on jNote	15,063.0000	12,844.0000	(14.731)	0	0	0
28/02/2005	JN10	2005/08/04	8.00	Put	Option on jNote	15,063.0000	32,883.0000	118.303	0	0	0
28/02/2005	JN10	2005/11/03			jNote	7.8130	7.7390	(0.947)	0.0000	0.0000	0
28/02/2005	JN10	2005/11/03	8.00	Put	Option on jNote	21,745.0000	37,452.0000	72.233	0	0	0
28/02/2005	JN10	2005/11/03	8.00	Call	Option on jNote	21,745.0000	19,327.0000	(11.120)	0	0	0
28/02/2005	JROD	2005/02/28			jRod	7.2030	7.2400	0.514	0.0000	0.0000	0
28/02/2005	JROD	2005/03/31			jRod	7.2540	7.2540	-	0.0000	0.0000	0

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28/02/2005	JROD	2005/04/29			jRod	7.3750	7.3700	(0.068)	0.0000	0.0000	0
28/02/2005	JROD	2005/05/31			jRod	7.2200	7.4220	2.798	0.0000	0.0000	0
28/02/2005	JROD	2005/06/30			jRod	7.3970	7.3900	(0.095)	0.0000	0.0000	0
28/02/2005	JROD	2005/07/29			jRod	7.3990	7.3930	(0.081)	0.0000	0.0000	0
28/02/2005	JROD	2005/08/31			jRod	7.2230	7.3300	1.481	0.0000	0.0000	0
28/02/2005	JROD	2005/09/30			jRod	7.3060	7.3030	(0.041)	0.0000	0.0000	0
28/02/2005	JROD	2005/10/31			jRod	7.3040	7.2980	(0.082)	0.0000	0.0000	0
28/02/2005	JROD	2005/11/30			jRod	7.2140	7.2700	0.776	0.0000	0.0000	0
28/02/2005	JROD	2005/12/30			jRod	7.2830	7.2740	(0.124)	0.0000	0.0000	0
28/02/2005	JROD	2006/01/31			jRod	7.2830	7.2710	(0.165)	0.0000	0.0000	0
28/02/2005	JROD	2006/02/28			jRod	7.2690	7.2500	(0.261)	0.0000	0.0000	0
28/02/2005	JROD	2006/03/31			jRod	7.2790	7.2570	(0.302)	0.0000	0.0000	0
28/02/2005	R152	2005/05/05			Bond Future	6.8350	6.8720	0.541	0.0000	0.0000	0
28/02/2005	R152	2005/05/05	7.00	Call	Option on Bond Future	2,440.0000	2,225.0000	(8.811)	0	0	0
28/02/2005	R152	2005/05/05	7.00	Put	Option on Bond Future	2,440.0000	1,201.0000	(50.779)	0	0	0
28/02/2005	R152	2005/08/04			Bond Future	6.5500	6.5930	0.656	0.0000	0.0000	0
28/02/2005	R152	2005/08/04	7.75	Put	Option on Bond Future	6,866.0000	263.0000	(96.170)	0	0	0
28/02/2005	R152	2005/08/04	7.75	Call	Option on Bond Future	6,866.0000	6,643.0000	(3.248)	0	0	0
28/02/2005	R152	2005/11/03			Bond Future	6.4130	6.4490	0.561	0.0000	0.0000	0
28/02/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	2,160.0000	1,146.0000	(46.944)	0	0	0

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28/02/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	2,160.0000	2,086.0000	(3.426)	0	0	0
28/02/2005	R153	2005/05/05			Bond Future	7.4210	7.3900	(0.418)	7.4300	7.4300	1
28/02/2005	R153	2005/05/05	7.75	Call	Option on Bond Future	20,330.0000	21,257.0000	4.560	0	0	0
28/02/2005	R153	2005/05/05	7.75	Put	Option on Bond Future	20,330.0000	3,532.0000	(82.627)	0	0	0
28/02/2005	R153	2005/08/04			Bond Future	7.4200	7.3850	(0.472)	0.0000	0.0000	0
28/02/2005	R153	2005/08/04	7.75	Call	Option on Bond Future	24,505.0000	25,385.0000	3.591	0	0	0
28/02/2005	R153	2005/08/04	7.75	Put	Option on Bond Future	24,505.0000	8,202.0000	(66.529)	0	0	0
28/02/2005	R153	2005/11/03			Bond Future	7.4650	7.4250	(0.536)	0.0000	0.0000	0
28/02/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	26,059.0000	12,344.0000	(52.631)	0	0	0
28/02/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	26,059.0000	26,940.0000	3.381	0	0	0
28/02/2005	R157	2005/05/05			Bond Future	7.7030	7.6720	(0.402)	0.0000	0.0000	0
28/02/2005	R157	2005/05/05	8.00	Put	Option on Bond Future	33,430.0000	6,204.0000	(81.442)	0	0	0
28/02/2005	R157	2005/05/05	8.00	Call	Option on Bond Future	33,430.0000	35,120.0000	5.055	0	0	0
28/02/2005	R157	2005/08/04			Bond Future	7.7030	7.6720	(0.402)	0.0000	0.0000	0
28/02/2005	R157	2005/08/04	8.00	Put	Option on Bond Future	41,461.0000	14,066.0000	(66.074)	0	0	0
28/02/2005	R157	2005/08/04	8.00	Call	Option on Bond Future	41,461.0000	42,982.0000	3.669	0	0	0
28/02/2005	R157	2005/11/03			Bond Future	7.7520	7.7160	(0.464)	0.0000	0.0000	0
28/02/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	44,600.0000	22,158.0000	(50.318)	0	0	0
28/02/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	44,600.0000	46,154.0000	3.484	0	0	0
28/02/2005	R186	2005/05/05			Bond Future	6.9950	6.9650	(0.429)	0.0000	0.0000	0
28/02/2005	R186	2005/05/05	7.25	Call	Option on Bond Future	60,369.0000	61,804.0000	2.377	0	0	0
28/02/2005	R186	2005/05/05	7.25	Put	Option on Bond Future	60,369.0000	21,922.0000	(63.687)	0	0	0
28/02/2005	R186	2005/08/04			Bond Future	6.9860	6.9540	(0.458)	0.0000	0.0000	0
28/02/2005	R186	2005/08/04	7.25	Call	Option on Bond Future	81,779.0000	83,071.0000	1.580	0	0	0
28/02/2005	R186	2005/08/04	7.25	Put	Option on Bond Future	81,779.0000	41,893.0000	(48.773)	0	0	0
28/02/2005	R186	2005/11/03			Bond Future	6.9910	6.9570	(0.486)	0.0000	0.0000	0

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28/02/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	97,085.0000	57,816.0000	(40.448)	0	0	0
28/02/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	97,085.0000	98,292.0000	1.243	0	0	0
28/02/2005	R194	2005/05/05			Bond Future	7.2270	7.1910	(0.498)	0.0000	0.0000	0
28/02/2005	R194	2005/05/05	7.50	Call	Option on Bond Future	10,269.0000	10,762.0000	4.801	0	0	0
28/02/2005	R194	2005/05/05	7.50	Put	Option on Bond Future	10,269.0000	2,725.0000	(73.464)	0	0	0
28/02/2005	R194	2005/08/04			Bond Future	7.2030	7.1600	(0.597)	0.0000	0.0000	0
28/02/2005	R194	2005/08/04	7.50	Put	Option on Bond Future	12,937.0000	5,345.0000	(58.684)	0	0	0
28/02/2005	R194	2005/08/04	7.50	Call	Option on Bond Future	12,937.0000	13,448.0000	3.950	0	0	0
28/02/2005	R194	2005/11/03			Bond Future	7.2590	7.2050	(0.744)	0.0000	0.0000	0
28/02/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	13,415.0000	13,951.0000	3.996	0	0	0
28/02/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	13,415.0000	7,564.0000	(43.615)	0	0	0
28/02/2005	R201	2005/05/05			Bond Future	7.7050	7.6740	(0.402)	0.0000	0.0000	0
28/02/2005	R201	2005/05/05	8.00	Call	Option on Bond Future	26,097.0000	27,441.0000	5.150	0	0	0
28/02/2005	R201	2005/05/05	8.00	Put	Option on Bond Future	26,097.0000	4,845.0000	(81.435)	0	0	0
28/02/2005	R201	2005/08/04			Bond Future	7.7170	7.6840	(0.428)	0.0000	0.0000	0
28/02/2005	R201	2005/08/04	8.00	Call	Option on Bond Future	31,713.0000	32,953.0000	3.910	0	0	0
28/02/2005	R201	2005/08/04	8.00	Put	Option on Bond Future	31,713.0000	11,469.0000	(63.835)	0	0	0
28/02/2005	R201	2005/11/03			Bond Future	7.7530	7.7170	(0.464)	0.0000	0.0000	0
28/02/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	34,889.0000	36,160.0000	3.643	0	0	0
28/02/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	34,889.0000	17,308.0000	(50.391)	0	0	0
28/02/2005	R203	2005/05/05			Bond Future	7.6920	7.6620	(0.390)	0.0000	0.0000	0
28/02/2005	R203	2005/05/05	8.00	Put	Option on Bond Future	31,555.0000	5,965.0000	(81.096)	0	0	0
28/02/2005	R203	2005/05/05	8.00	Call	Option on Bond Future	31,555.0000	33,000.0000	4.579	0	0	0
28/02/2005	R203	2005/08/04			Bond Future	7.7000	7.6680	(0.416)	0.0000	0.0000	0
28/02/2005	R203	2005/08/04	8.00	Put	Option on Bond Future	38,765.0000	13,910.0000	(64.117)	0	0	0
28/02/2005	R203	2005/08/04	8.00	Call	Option on Bond Future	38,765.0000	40,121.0000	3.498	0	0	0

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28/02/2005	R203 2005/11/03			Bond Future	7.7310	7.6960	(0.453)	0.0000	0.0000	0
28/02/2005	R203 2005/11/03	8.00	Put	Option on Bond Future	43,177.0000	20,881.0000	(51.639)	0	0	0
28/02/2005	R203 2005/11/03	8.00	Call	Option on Bond Future	43,177.0000	44,542.0000	3.161	0	0	0
<b>Grand Total:</b>										<b>1</b>