



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 22/03/2005

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
22/03/2005	GOVI 2005/05/05			jGovi	216.0360	215.1510	(0.410)	0.0000	0.0000	0
22/03/2005	GOVI 2005/05/05	220.00	Call	jGovi	16,728.0000	13,332.0000	(20.301)	0	0	0
22/03/2005	GOVI 2005/05/05	220.00	Put	jGovi	16,728.0000	61,822.0000	269.572	0	0	0
22/03/2005	GOVI 2005/08/04			jGovi	220.0900	219.1930	(0.408)	0.0000	0.0000	0
22/03/2005	GOVI 2005/08/04	224.00	Put	jGovi	18,315.0000	63,407.0000	246.203	0	0	0
22/03/2005	GOVI 2005/08/04	224.00	Call	jGovi	18,315.0000	15,337.0000	(16.260)	0	0	0
22/03/2005	GOVI 2005/11/03			jGovi	224.0070	223.0990	(0.405)	0.0000	0.0000	0
22/03/2005	GOVI 2005/11/03	228.00	Call	jGovi	26,764.0000	23,640.0000	(11.672)	0	0	0
22/03/2005	GOVI 2005/11/03	228.00	Put	jGovi	26,764.0000	72,650.0000	171.447	0	0	0
22/03/2005	J152 2006/02/28			jSwap	7.5713	7.5948	0.311	0.0000	0.0000	0
22/03/2005	J153 2010/08/31			jSwap	8.2544	8.3446	1.093	0.0000	0.0000	0
22/03/2005	J157 2015/09/15			jSwap	8.4225	8.5339	1.323	0.0000	0.0000	0
22/03/2005	J186 2026/12/21			jSwap	7.9879	8.1385	1.885	0.0000	0.0000	0
22/03/2005	J194 2008/02/28			jSwap	7.9530	8.0278	0.941	0.0000	0.0000	0
22/03/2005	J201 2014/12/22			jSwap	8.3864	8.4917	1.255	0.0000	0.0000	0
22/03/2005	J203 2017/09/15			jSwap	8.3932	8.5039	1.319	0.0000	0.0000	0

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22/03/2005	JBAR	2005/03/16			jBar	7.5860	7.5860	-	0.0000	0.0000	0
22/03/2005	JFRA	2005/05/05			jFra	7.5100	7.5260	0.213	0.0000	0.0000	0
22/03/2005	JFRA	2005/05/05	7.25	Put	Option on jFra	703.0000	52.0000	(92.603)	0	0	0
22/03/2005	JFRA	2005/05/05	7.25	Call	Option on jFra	703.0000	727.0000	3.414	0	0	0
22/03/2005	JFRA	2005/08/04			jFra	7.2970	7.3100	0.178	0.0000	0.0000	0
22/03/2005	JFRA	2005/08/04	7.25	Put	Option on jFra	785.0000	645.0000	(17.834)	0	0	0
22/03/2005	JFRA	2005/08/04	7.25	Call	Option on jFra	785.0000	792.0000	0.892	0	0	0
22/03/2005	JFRA	2005/11/03			jFra	7.4250	7.4400	0.202	0.0000	0.0000	0
22/03/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	1,455.0000	1,464.0000	0.619	0	0	0
22/03/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	1,455.0000	999.0000	(31.340)	0	0	0
22/03/2005	JFRA	2006/02/02			jFra	7.5750	7.5830	0.106	0.0000	0.0000	0
22/03/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	1,982.0000	1,984.0000	0.101	0	0	0
22/03/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,982.0000	1,169.0000	(41.019)	0	0	0
22/03/2005	JFRA	2006/05/04			jFra	7.7730	7.7940	0.270	0.0000	0.0000	0
22/03/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	2,912.0000	2,942.0000	1.030	0	0	0
22/03/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	2,912.0000	1,000.0000	(65.659)	0	0	0
22/03/2005	JFRA	2006/08/03			jFra	7.9640	7.9650	0.013	0.0000	0.0000	0
22/03/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	3,393.0000	3,396.0000	0.088	0	0	0
22/03/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	3,393.0000	1,037.0000	(69.437)	0	0	0
22/03/2005	JFRA	2006/11/02			jFra	8.1180	8.2130	1.170	0.0000	0.0000	0
22/03/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	3,840.0000	1,049.0000	(72.682)	0	0	0
22/03/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	3,840.0000	4,012.0000	4.479	0	0	0
22/03/2005	JN02	2005/05/05			jNote	7.7230	7.7610	0.492	0.0000	0.0000	0
22/03/2005	JN02	2005/05/05	7.50	Put	Option on jNote	6,248.0000	1,802.0000	(71.159)	0	0	0
22/03/2005	JN02	2005/05/05	7.50	Call	Option on jNote	6,248.0000	6,590.0000	5.474	0	0	0

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22/03/2005	JN02	2005/08/04			jNote	7.8220	7.8790	0.729	0.0000	0.0000	0
22/03/2005	JN02	2005/08/04	7.50	Put	Option on jNote	10,513.0000	4,177.0000	(60.268)	0	0	0
22/03/2005	JN02	2005/08/04	7.50	Call	Option on jNote	10,513.0000	11,124.0000	5.812	0	0	0
22/03/2005	JN02	2005/11/03			jNote	7.9600	8.0390	0.992	0.0000	0.0000	0
22/03/2005	JN02	2005/11/03	7.50	Put	Option on jNote	14,466.0000	5,552.0000	(61.620)	0	0	0
22/03/2005	JN02	2005/11/03	7.50	Call	Option on jNote	14,466.0000	15,415.0000	6.560	0	0	0
22/03/2005	JN05	2005/05/05			jNote	8.1730	8.2640	1.113	0.0000	0.0000	0
22/03/2005	JN05	2005/05/05	8.00	Call	Option on jNote	12,190.0000	14,421.0000	18.302	0	0	0
22/03/2005	JN05	2005/05/05	8.00	Put	Option on jNote	12,190.0000	3,633.0000	(70.197)	0	0	0
22/03/2005	JN05	2005/08/04			jNote	8.2370	8.3330	1.165	0.0000	0.0000	0
22/03/2005	JN05	2005/08/04	8.00	Put	Option on jNote	19,661.0000	8,450.0000	(57.022)	0	0	0
22/03/2005	JN05	2005/08/04	8.00	Call	Option on jNote	19,661.0000	22,032.0000	12.059	0	0	0
22/03/2005	JN05	2005/11/03			jNote	8.3140	8.4160	1.227	0.0000	0.0000	0
22/03/2005	JN05	2005/11/03	8.00	Call	Option on jNote	25,764.0000	28,353.0000	10.049	0	0	0
22/03/2005	JN05	2005/11/03	8.00	Put	Option on jNote	25,764.0000	11,431.0000	(55.632)	0	0	0
22/03/2005	JN10	2005/05/05			jNote	8.3520	8.4630	1.329	0.0000	0.0000	0
22/03/2005	JN10	2005/05/05	8.00	Put	Option on jNote	27,723.0000	2,250.0000	(91.884)	0	0	0
22/03/2005	JN10	2005/05/05	8.00	Call	Option on jNote	27,723.0000	33,476.0000	20.752	0	0	0
22/03/2005	JN10	2005/08/04			jNote	8.3840	8.4990	1.372	0.0000	0.0000	0
22/03/2005	JN10	2005/08/04	8.00	Put	Option on jNote	36,923.0000	8,607.0000	(76.689)	0	0	0
22/03/2005	JN10	2005/08/04	8.00	Call	Option on jNote	36,923.0000	42,181.0000	14.240	0	0	0
22/03/2005	JN10	2005/11/03			jNote	8.4240	8.5440	1.425	0.0000	0.0000	0
22/03/2005	JN10	2005/11/03	8.00	Put	Option on jNote	44,821.0000	13,587.0000	(69.686)	0	0	0
22/03/2005	JN10	2005/11/03	8.00	Call	Option on jNote	44,821.0000	50,079.0000	11.731	0	0	0
22/03/2005	JROD	2005/03/31			jRod	7.2240	7.2190	(0.069)	0.0000	0.0000	0
22/03/2005	JROD	2005/04/29			jRod	7.3230	7.3080	(0.205)	0.0000	0.0000	0

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22/03/2005	JROD	2005/05/31			jRod	7.4640	7.4490	(0.201)	0.0000	0.0000	0
22/03/2005	JROD	2005/06/30			jRod	7.3940	7.3890	(0.068)	0.0000	0.0000	0
22/03/2005	JROD	2005/07/29			jRod	7.4330	7.4300	(0.040)	0.0000	0.0000	0
22/03/2005	JROD	2005/08/31			jRod	7.4530	7.4510	(0.027)	0.0000	0.0000	0
22/03/2005	JROD	2005/09/30			jRod	7.3840	7.3820	(0.027)	0.0000	0.0000	0
22/03/2005	JROD	2005/10/31			jRod	7.4020	7.4000	(0.027)	0.0000	0.0000	0
22/03/2005	JROD	2005/11/30			jRod	7.4250	7.4230	(0.027)	0.0000	0.0000	0
22/03/2005	JROD	2005/12/30			jRod	7.3910	7.3910	-	0.0000	0.0000	0
22/03/2005	JROD	2006/01/31			jRod	7.4150	7.4150	-	0.0000	0.0000	0
22/03/2005	JROD	2006/02/28			jRod	7.4340	7.4340	-	0.0000	0.0000	0
22/03/2005	JROD	2006/03/31			jRod	7.4040	7.4040	-	0.0000	0.0000	0
22/03/2005	R152	2005/05/05			Bond Future	7.2230	7.2330	0.138	0.0000	0.0000	0
22/03/2005	R152	2005/05/05	7.00	Call	Option on Bond Future	657.0000	581.0000	(11.568)	0	0	0
22/03/2005	R152	2005/05/05	7.00	Put	Option on Bond Future	657.0000	2,441.0000	271.537	0	0	0
22/03/2005	R152	2005/08/04			Bond Future	7.0260	7.0370	0.157	0.0000	0.0000	0
22/03/2005	R152	2005/08/04	7.75	Call	Option on Bond Future	4,522.0000	4,450.0000	(1.592)	0	0	0
22/03/2005	R152	2005/08/04	7.75	Put	Option on Bond Future	4,522.0000	528.0000	(88.324)	0	0	0
22/03/2005	R152	2005/11/03			Bond Future	6.9380	6.9490	0.159	0.0000	0.0000	0
22/03/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	1,257.0000	1,849.0000	47.096	0	0	0
22/03/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	1,257.0000	1,228.0000	(2.307)	0	0	0

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22/03/2005	R153	2005/05/05			Bond Future	8.0120	8.0830	0.886	0.0000	0.0000	1
22/03/2005	R153	2005/05/05	7.75	Put	Option on Bond Future	4,366.0000	19,279.0000	341.571	0	0	0
22/03/2005	R153	2005/05/05	7.75	Call	Option on Bond Future	4,366.0000	3,170.0000	(27.393)	0	0	0
22/03/2005	R153	2005/08/04			Bond Future	8.0360	8.1110	0.933	0.0000	0.0000	0
22/03/2005	R153	2005/08/04	7.75	Call	Option on Bond Future	10,106.0000	8,803.0000	(12.893)	0	0	0
22/03/2005	R153	2005/08/04	7.75	Put	Option on Bond Future	10,106.0000	25,498.0000	152.306	0	0	0
22/03/2005	R153	2005/11/03			Bond Future	8.0960	8.1750	0.976	0.0000	0.0000	0
22/03/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	13,310.0000	12,025.0000	(9.654)	0	0	0
22/03/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	13,310.0000	30,780.0000	131.255	0	0	0
22/03/2005	R157	2005/05/05			Bond Future	8.3190	8.4040	1.022	0.0000	0.0000	0
22/03/2005	R157	2005/05/05	8.00	Call	Option on Bond Future	5,595.0000	3,699.0000	(33.887)	0	0	0
22/03/2005	R157	2005/05/05	8.00	Put	Option on Bond Future	5,595.0000	38,208.0000	582.895	0	0	0
22/03/2005	R157	2005/08/04			Bond Future	8.3460	8.4340	1.054	0.0000	0.0000	0
22/03/2005	R157	2005/08/04	8.75	Put	Option on Bond Future	16,404.0000	18,453.0000	12.491	0	0	0
22/03/2005	R157	2005/08/04	8.75	Call	Option on Bond Future	49,270.0000	44,064.0000	(10.566)	0	0	0
22/03/2005	R157	2005/08/04	9.00	Put	Option on Bond Future	11,264.0000	12,726.0000	12.979	0	0	0
22/03/2005	R157	2005/08/04	9.00	Call	Option on Bond Future	63,915.0000	58,122.0000	(9.064)	0	0	0
22/03/2005	R157	2005/08/04	8.00	Call	Option on Bond Future	14,649.0000	12,224.0000	(16.554)	0	0	0
22/03/2005	R157	2005/08/04	8.00	Put	Option on Bond Future	14,649.0000	48,530.0000	231.285	0	0	0
22/03/2005	R157	2005/11/03			Bond Future	8.3940	8.4860	1.096	0.0000	0.0000	0
22/03/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	20,478.0000	17,980.0000	(12.198)	0	0	0
22/03/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	20,478.0000	57,753.0000	182.025	0	0	0
22/03/2005	R186	2005/05/05			Bond Future	7.6360	7.7270	1.192	0.0000	0.0000	0
22/03/2005	R186	2005/05/05			Bond Future	7.6360	7.7270	1.192	0.0000	0.0000	0
22/03/2005	R186	2005/05/05	7.25	Put	Option on Bond Future	12,587.0000	71,744.0000	469.985	0	0	0
22/03/2005	R186	2005/05/05	7.25	Put	Option on Bond Future	12,587.0000	71,744.0000	469.985	0	0	0
22/03/2005	R186	2005/05/05	7.25	Call	Option on Bond Future	12,587.0000	8,790.0000	(30.166)	0	0	0
22/03/2005	R186	2005/05/05	7.25	Call	Option on Bond Future	12,587.0000	8,790.0000	(30.166)	0	0	0
22/03/2005	R186	2005/08/04			Bond Future	7.6380	7.7310	1.218	0.0000	0.0000	0

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22/03/2005	R186	2005/08/04	7.25	Put	Option on Bond Future	33,067.0000	91,329.0000	176.194	0	0	0
22/03/2005	R186	2005/08/04	7.25	Call	Option on Bond Future	33,067.0000	28,266.0000	(14.519)	0	0	0
22/03/2005	R186	2005/11/03			Bond Future	7.6490	7.7440	1.242	0.0000	0.0000	0
22/03/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	48,137.0000	107,262.0000	122.827	0	0	0
22/03/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	48,137.0000	42,963.0000	(10.748)	0	0	0
22/03/2005	R194	2005/05/05			Bond Future	7.7510	7.8240	0.942	0.0000	0.0000	0
22/03/2005	R194	2005/05/05	7.50	Put	Option on Bond Future	2,784.0000	10,435.0000	274.820	0	0	0
22/03/2005	R194	2005/05/05	7.50	Call	Option on Bond Future	2,784.0000	2,089.0000	(24.964)	0	0	0
22/03/2005	R194	2005/08/04			Bond Future	7.7630	7.8430	1.031	0.0000	0.0000	0
22/03/2005	R194	2005/08/04	7.50	Put	Option on Bond Future	6,228.0000	13,585.0000	118.128	0	0	0
22/03/2005	R194	2005/08/04	7.50	Call	Option on Bond Future	6,228.0000	5,490.0000	(11.850)	0	0	0
22/03/2005	R194	2005/11/03			Bond Future	7.8370	7.9260	1.136	0.0000	0.0000	0
22/03/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	7,803.0000	7,090.0000	(9.138)	0	0	0
22/03/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	7,803.0000	16,227.0000	107.958	0	0	0
22/03/2005	R201	2005/05/05			Bond Future	8.3250	8.4050	0.961	0.0000	0.0000	0
22/03/2005	R201	2005/05/05	8.00	Put	Option on Bond Future	4,266.0000	30,075.0000	604.993	0	0	0
22/03/2005	R201	2005/05/05	8.00	Call	Option on Bond Future	4,266.0000	2,863.0000	(32.888)	0	0	0
22/03/2005	R201	2005/08/04			Bond Future	8.3540	8.4370	0.994	0.0000	0.0000	0
22/03/2005	R201	2005/08/04	8.00	Call	Option on Bond Future	11,300.0000	9,492.0000	(16.000)	0	0	0
22/03/2005	R201	2005/08/04	8.00	Put	Option on Bond Future	11,300.0000	38,287.0000	238.823	0	0	0
22/03/2005	R201	2005/11/03			Bond Future	8.4000	8.4850	1.012	0.0000	0.0000	0
22/03/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	15,926.0000	14,057.0000	(11.736)	0	0	0
22/03/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	15,926.0000	45,372.0000	184.893	0	0	0
22/03/2005	R203	2005/05/05			Bond Future	8.3010	8.3910	1.084	0.0000	0.0000	0
22/03/2005	R203	2005/05/05	8.00	Put	Option on Bond Future	5,741.0000	33,919.0000	490.820	0	0	0
22/03/2005	R203	2005/05/05	8.00	Call	Option on Bond Future	5,741.0000	3,811.0000	(33.618)	0	0	0

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22/03/2005	R203 2005/08/04			Bond Future	8.3220	8.4150	1.118	0.0000	0.0000	0
22/03/2005	R203 2005/08/04	8.00	Put	Option on Bond Future	14,509.0000	43,640.0000	200.779	0	0	0
22/03/2005	R203 2005/08/04	8.00	Call	Option on Bond Future	14,509.0000	12,108.0000	(16.548)	0	0	0
22/03/2005	R203 2005/11/03			Bond Future	8.3600	8.4560	1.148	0.0000	0.0000	0
22/03/2005	R203 2005/11/03	8.00	Call	Option on Bond Future	20,392.0000	17,897.0000	(12.235)	0	0	0
22/03/2005	R203 2005/11/03	8.00	Put	Option on Bond Future	20,392.0000	52,053.0000	155.262	0	0	0

Grand Total: **1**