



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for 24/03/2005

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
24/03/2005	GOVI 2005/05/05			jGovi	213.5210	214.0000	0.224	0.0000	0.0000	0
24/03/2005	GOVI 2005/05/05	220.00	Put	jGovi	9,860.0000	70,406.0000	614.057	0	0	0
24/03/2005	GOVI 2005/05/05	220.00	Call	jGovi	9,860.0000	10,406.0000	5.538	0	0	0
24/03/2005	GOVI 2005/08/04			jGovi	217.5530	218.0340	0.221	0.0000	0.0000	0
24/03/2005	GOVI 2005/08/04	224.00	Call	jGovi	11,794.0000	12,579.0000	6.656	0	0	0
24/03/2005	GOVI 2005/08/04	224.00	Put	jGovi	11,794.0000	72,239.0000	512.506	0	0	0
24/03/2005	GOVI 2005/11/03			jGovi	221.4870	221.9470	0.208	0.0000	0.0000	0
24/03/2005	GOVI 2005/11/03	228.00	Put	jGovi	19,707.0000	81,118.0000	311.620	0	0	0
24/03/2005	GOVI 2005/11/03	228.00	Call	jGovi	19,707.0000	20,588.0000	4.470	0	0	0
24/03/2005	J152 2006/02/28			jSwap	7.6361	7.6367	0.008	0.0000	0.0000	0
24/03/2005	J153 2010/08/31			jSwap	8.5162	8.4824	(0.398)	0.0000	0.0000	0
24/03/2005	J157 2015/09/15			jSwap	8.7039	8.6686	(0.406)	0.0000	0.0000	0
24/03/2005	J186 2026/12/21			jSwap	8.2919	8.2591	(0.395)	0.0000	0.0000	0
24/03/2005	J194 2008/02/28			jSwap	8.1640	8.1382	(0.316)	0.0000	0.0000	0
24/03/2005	J201 2014/12/22			jSwap	8.6587	8.6239	(0.401)	0.0000	0.0000	0
24/03/2005	J203 2017/09/15			jSwap	8.6682	8.6432	(0.289)	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
24/03/2005	JBAR	2005/03/16			jBar	0.0000	7.5930	100.000	0.0000	0.0000	0
24/03/2005	JFRA	2005/05/05			jFra	7.5780	7.5660	(0.158)	0.0000	0.0000	0
24/03/2005	JFRA	2005/05/05	7.25	Call	Option on jFra	837.0000	806.0000	(3.704)	0	0	0
24/03/2005	JFRA	2005/05/05	7.25	Put	Option on jFra	837.0000	33.0000	(96.057)	0	0	0
24/03/2005	JFRA	2005/08/04			jFra	7.4150	7.3710	(0.593)	0.0000	0.0000	0
24/03/2005	JFRA	2005/08/04	7.25	Call	Option on jFra	945.0000	861.0000	(8.889)	0	0	0
24/03/2005	JFRA	2005/08/04	7.25	Put	Option on jFra	945.0000	565.0000	(40.212)	0	0	0
24/03/2005	JFRA	2005/11/03			jFra	7.5490	7.5120	(0.490)	0.0000	0.0000	0
24/03/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	1,637.0000	915.0000	(44.105)	0	0	0
24/03/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	1,637.0000	1,557.0000	(4.887)	0	0	0
24/03/2005	JFRA	2006/02/02			jFra	7.7130	7.6930	(0.259)	0.0000	0.0000	0
24/03/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	2,211.0000	2,168.0000	(1.945)	0	0	0
24/03/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	2,211.0000	1,084.0000	(50.972)	0	0	0
24/03/2005	JFRA	2006/05/04			jFra	7.9280	7.9100	(0.227)	0.0000	0.0000	0
24/03/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	3,203.0000	938.0000	(70.715)	0	0	0
24/03/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	3,203.0000	3,163.0000	(1.249)	0	0	0
24/03/2005	JFRA	2006/08/03			jFra	8.1170	8.1380	0.259	0.0000	0.0000	0
24/03/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	3,699.0000	3,730.0000	0.838	0	0	0
24/03/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	3,699.0000	949.0000	(74.344)	0	0	0
24/03/2005	JFRA	2006/11/02			jFra	8.3590	8.3200	(0.467)	0.0000	0.0000	0
24/03/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	4,315.0000	1,004.0000	(76.732)	0	0	0
24/03/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	4,315.0000	4,228.0000	(2.016)	0	0	0
24/03/2005	JN02	2005/05/05			jNote	7.8840	7.8580	(0.330)	0.0000	0.0000	0
24/03/2005	JN02	2005/05/05	7.50	Put	Option on jNote	8,278.0000	1,282.0000	(84.513)	0	0	0
24/03/2005	JN02	2005/05/05	7.50	Call	Option on jNote	8,278.0000	7,844.0000	(5.243)	0	0	0

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24/03/2005	JN02	2005/08/04			jNote	8.0180	7.9910	(0.337)	0.0000	0.0000	0
24/03/2005	JN02	2005/08/04	7.50	Put	Option on jNote	12,970.0000	3,554.0000	(72.598)	0	0	0
24/03/2005	JN02	2005/08/04	7.50	Call	Option on jNote	12,970.0000	12,545.0000	(3.277)	0	0	0
24/03/2005	JN02	2005/11/03			jNote	8.1900	8.1630	(0.330)	0.0000	0.0000	0
24/03/2005	JN02	2005/11/03	7.50	Call	Option on jNote	17,482.0000	17,043.0000	(2.511)	0	0	0
24/03/2005	JN02	2005/11/03	7.50	Put	Option on jNote	17,482.0000	4,927.0000	(71.817)	0	0	0
24/03/2005	JN05	2005/05/05			jNote	8.4400	8.4050	(0.415)	0.0000	0.0000	0
24/03/2005	JN05	2005/05/05	8.00	Put	Option on jNote	20,006.0000	2,255.0000	(88.728)	0	0	0
24/03/2005	JN05	2005/05/05	8.00	Call	Option on jNote	20,006.0000	18,758.0000	(6.238)	0	0	0
24/03/2005	JN05	2005/08/04			jNote	8.5160	8.4800	(0.423)	0.0000	0.0000	0
24/03/2005	JN05	2005/08/04	8.00	Call	Option on jNote	27,483.0000	26,303.0000	(4.294)	0	0	0
24/03/2005	JN05	2005/08/04	8.00	Put	Option on jNote	27,483.0000	6,788.0000	(75.301)	0	0	0
24/03/2005	JN05	2005/11/03			jNote	8.6040	8.5680	(0.418)	0.0000	0.0000	0
24/03/2005	JN05	2005/11/03	8.00	Put	Option on jNote	33,980.0000	9,794.0000	(71.177)	0	0	0
24/03/2005	JN05	2005/11/03	8.00	Call	Option on jNote	33,980.0000	32,820.0000	(3.414)	0	0	0
24/03/2005	JN10	2005/05/05			jNote	8.6340	8.5980	(0.417)	0.0000	0.0000	0
24/03/2005	JN10	2005/05/05	8.00	Call	Option on jNote	43,556.0000	41,315.0000	(5.145)	0	0	0
24/03/2005	JN10	2005/05/05	8.00	Put	Option on jNote	43,556.0000	1,219.0000	(97.201)	0	0	0
24/03/2005	JN10	2005/08/04			jNote	8.6740	8.6380	(0.415)	0.0000	0.0000	0
24/03/2005	JN10	2005/08/04	8.00	Put	Option on jNote	51,382.0000	6,693.0000	(86.974)	0	0	0
24/03/2005	JN10	2005/08/04	8.00	Call	Option on jNote	51,382.0000	49,359.0000	(3.937)	0	0	0
24/03/2005	JN10	2005/11/03			jNote	8.7210	8.6850	(0.413)	0.0000	0.0000	0
24/03/2005	JN10	2005/11/03	8.00	Put	Option on jNote	59,043.0000	11,432.0000	(80.638)	0	0	0
24/03/2005	JN10	2005/11/03	8.00	Call	Option on jNote	59,043.0000	57,095.0000	(3.299)	0	0	0
24/03/2005	JROD	2005/03/31			jRod	7.2180	7.2160	(0.028)	0.0000	0.0000	0
24/03/2005	JROD	2005/04/29			jRod	7.2990	7.2970	(0.027)	0.0000	0.0000	0

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24/03/2005	JROD	2005/05/31			jRod	7.4440	7.4400	(0.054)	0.0000	0.0000	0
24/03/2005	JROD	2005/06/30			jRod	7.3920	7.3900	(0.027)	0.0000	0.0000	0
24/03/2005	JROD	2005/07/29			jRod	7.4400	7.4380	(0.027)	0.0000	0.0000	0
24/03/2005	JROD	2005/08/31			jRod	7.4690	7.4680	(0.013)	0.0000	0.0000	0
24/03/2005	JROD	2005/09/30			jRod	7.4000	7.3990	(0.014)	0.0000	0.0000	0
24/03/2005	JROD	2005/10/31			jRod	7.4260	7.4250	(0.013)	0.0000	0.0000	0
24/03/2005	JROD	2005/11/30			jRod	7.4610	7.4580	(0.040)	0.0000	0.0000	0
24/03/2005	JROD	2005/12/30			jRod	7.4300	7.4270	(0.040)	0.0000	0.0000	0
24/03/2005	JROD	2006/01/31			jRod	7.4670	7.4650	(0.027)	0.0000	0.0000	0
24/03/2005	JROD	2006/02/28			jRod	7.4990	7.4970	(0.027)	0.0000	0.0000	0
24/03/2005	JROD	2006/03/31			jRod	7.4670	7.4660	(0.013)	0.0000	0.0000	0
24/03/2005	R152	2005/05/05			Bond Future	7.3320	7.2850	(0.641)	0.0000	0.0000	0
24/03/2005	R152	2005/05/05	7.00	Put	Option on Bond Future	391.0000	2,711.0000	593.350	0	0	0
24/03/2005	R152	2005/05/05	7.00	Call	Option on Bond Future	391.0000	437.0000	11.765	0	0	0
24/03/2005	R152	2005/08/04			Bond Future	7.1600	7.1000	(0.838)	0.0000	0.0000	0
24/03/2005	R152	2005/08/04	7.75	Put	Option on Bond Future	3,945.0000	587.0000	(85.120)	0	0	0
24/03/2005	R152	2005/08/04	7.75	Call	Option on Bond Future	3,945.0000	4,162.0000	5.501	0	0	0
24/03/2005	R152	2005/11/03			Bond Future	7.0840	7.0200	(0.903)	0.0000	0.0000	0
24/03/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	1,082.0000	1,128.0000	4.251	0	0	0
24/03/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	1,082.0000	1,970.0000	82.070	0	0	0

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24/03/2005	R153	2005/05/05			Bond Future	8.2370	8.1950	(0.510)	0.0000	0.0000	1
24/03/2005	R153	2005/05/05	7.75	Put	Option on Bond Future	1,890.0000	23,562.0000	1146.667	0	0	0
24/03/2005	R153	2005/05/05	7.75	Call	Option on Bond Future	1,890.0000	2,096.0000	10.899	0	0	0
24/03/2005	R153	2005/08/04			Bond Future	8.2720	8.2290	(0.520)	0.0000	0.0000	0
24/03/2005	R153	2005/08/04	7.75	Put	Option on Bond Future	7,008.0000	29,474.0000	320.576	0	0	0
24/03/2005	R153	2005/08/04	7.75	Call	Option on Bond Future	7,008.0000	7,385.0000	5.380	0	0	0
24/03/2005	R153	2005/11/03			Bond Future	8.3400	8.2970	(0.516)	0.0000	0.0000	0
24/03/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	10,279.0000	10,665.0000	3.755	0	0	0
24/03/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	10,279.0000	34,735.0000	237.922	0	0	0
24/03/2005	R157	2005/05/05			Bond Future	8.5560	8.5150	(0.479)	0.0000	0.0000	0
24/03/2005	R157	2005/05/05	8.00	Call	Option on Bond Future	2,069.0000	2,304.0000	11.358	0	0	0
24/03/2005	R157	2005/05/05	8.00	Put	Option on Bond Future	2,069.0000	46,087.0000	2127.501	0	0	0
24/03/2005	R157	2005/08/04			Bond Future	8.5910	8.5490	(0.489)	0.0000	0.0000	0
24/03/2005	R157	2005/08/04	8.00	Put	Option on Bond Future	0.0000	55,788.0000	100.000	0	0	0
24/03/2005	R157	2005/08/04	8.00	Call	Option on Bond Future	0.0000	10,083.0000	100.000	0	0	0
24/03/2005	R157	2005/08/04	9.00	Put	Option on Bond Future	16,381.0000	15,210.0000	(7.149)	0	0	0
24/03/2005	R157	2005/08/04	9.00	Call	Option on Bond Future	48,968.0000	51,207.0000	4.572	0	0	0
24/03/2005	R157	2005/08/04	8.75	Put	Option on Bond Future	23,305.0000	21,796.0000	(6.475)	0	0	100
24/03/2005	R157	2005/08/04	8.75	Call	Option on Bond Future	36,107.0000	38,008.0000	5.265	0	0	0
24/03/2005	R157	2005/11/03			Bond Future	8.6450	8.6030	(0.486)	0.0000	0.0000	0
24/03/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	15,151.0000	64,903.0000	328.374	0	0	0
24/03/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	15,151.0000	15,790.0000	4.218	0	0	0
24/03/2005	R186	2005/05/05			Bond Future	7.8740	7.8180	(0.711)	0.0000	0.0000	0
24/03/2005	R186	2005/05/05			Bond Future	7.8740	7.8180	(0.711)	0.0000	0.0000	0
24/03/2005	R186	2005/05/05	7.25	Call	Option on Bond Future	5,550.0000	6,272.0000	13.009	0	0	0
24/03/2005	R186	2005/05/05	7.25	Call	Option on Bond Future	5,550.0000	6,272.0000	13.009	0	0	0
24/03/2005	R186	2005/05/05	7.25	Put	Option on Bond Future	5,550.0000	80,723.0000	1354.468	0	0	0
24/03/2005	R186	2005/05/05	7.25	Put	Option on Bond Future	5,550.0000	80,723.0000	1354.468	0	0	0
24/03/2005	R186	2005/08/04			Bond Future	7.8800	7.8230	(0.723)	0.0000	0.0000	0

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24/03/2005	R186	2005/08/04	7.25	Put	Option on Bond Future	23,034.0000	99,160.0000	330.494	0	0	0
24/03/2005	R186	2005/08/04	7.25	Call	Option on Bond Future	23,034.0000	24,549.0000	6.577	0	0	0
24/03/2005	R186	2005/11/03			Bond Future	7.8940	7.8370	(0.722)	0.0000	0.0000	0
24/03/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	37,109.0000	114,715.0000	209.130	0	0	0
24/03/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	37,109.0000	38,838.0000	4.659	0	0	0
24/03/2005	R194	2005/05/05			Bond Future	7.9760	7.9330	(0.539)	0.0000	0.0000	0
24/03/2005	R194	2005/05/05	7.50	Call	Option on Bond Future	1,301.0000	1,421.0000	9.224	0	0	0
24/03/2005	R194	2005/05/05	7.50	Put	Option on Bond Future	1,301.0000	12,557.0000	865.181	0	0	0
24/03/2005	R194	2005/08/04			Bond Future	8.0070	7.9620	(0.562)	0.0000	0.0000	0
24/03/2005	R194	2005/08/04	7.50	Call	Option on Bond Future	4,445.0000	4,649.0000	4.589	0	0	0
24/03/2005	R194	2005/08/04	7.50	Put	Option on Bond Future	4,445.0000	15,533.0000	249.449	0	0	0
24/03/2005	R194	2005/11/03			Bond Future	8.0960	8.0520	(0.543)	0.0000	0.0000	0
24/03/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	6,122.0000	6,296.0000	2.842	0	0	0
24/03/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	6,122.0000	18,115.0000	195.900	0	0	0
24/03/2005	R201	2005/05/05			Bond Future	8.5580	8.5160	(0.491)	0.0000	0.0000	0
24/03/2005	R201	2005/05/05	8.00	Call	Option on Bond Future	1,592.0000	1,793.0000	12.626	0	0	0
24/03/2005	R201	2005/05/05	8.00	Put	Option on Bond Future	1,592.0000	36,301.0000	2180.214	0	0	0
24/03/2005	R201	2005/08/04			Bond Future	8.5940	8.5520	(0.489)	0.0000	0.0000	0
24/03/2005	R201	2005/08/04	8.00	Call	Option on Bond Future	7,381.0000	7,828.0000	6.056	0	0	0
24/03/2005	R201	2005/08/04	8.00	Put	Option on Bond Future	7,381.0000	44,029.0000	496.518	0	0	0
24/03/2005	R201	2005/11/03			Bond Future	8.6440	8.6020	(0.486)	0.0000	0.0000	0
24/03/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	11,848.0000	51,033.0000	330.731	0	0	0
24/03/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	11,848.0000	12,347.0000	4.212	0	0	0
24/03/2005	R203	2005/05/05			Bond Future	8.5430	8.5020	(0.480)	0.0000	0.0000	0
24/03/2005	R203	2005/05/05	8.00	Put	Option on Bond Future	2,160.0000	40,839.0000	1790.694	0	0	0
24/03/2005	R203	2005/05/05	8.00	Call	Option on Bond Future	2,160.0000	2,403.0000	11.250	0	0	0

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24/03/2005	R203 2005/08/04			Bond Future	8.5710	8.5290	(0.490)	0.0000	0.0000	0
24/03/2005	R203 2005/08/04	8.00	Call	Option on Bond Future	9,429.0000	9,989.0000	5.939	0	0	0
24/03/2005	R203 2005/08/04	8.00	Put	Option on Bond Future	9,429.0000	49,952.0000	429.770	0	0	0
24/03/2005	R203 2005/11/03			Bond Future	8.6130	8.5720	(0.476)	0.0000	0.0000	0
24/03/2005	R203 2005/11/03	8.00	Call	Option on Bond Future	15,063.0000	15,686.0000	4.136	0	0	0
24/03/2005	R203 2005/11/03	8.00	Put	Option on Bond Future	15,063.0000	58,284.0000	286.935	0	0	0

**Grand Total:** **101**