



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 29/03/2005

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
29/03/2005	GOVI 2005/05/05			jGovi	214.0000	212.2860	(0.801)	0.0000	0.0000	0
29/03/2005	GOVI 2005/05/05	220.00	Call	jGovi	10,406.0000	6,249.0000	(39.948)	0	0	0
29/03/2005	GOVI 2005/05/05	220.00	Put	jGovi	10,406.0000	83,389.0000	701.355	0	0	0
29/03/2005	GOVI 2005/08/04			jGovi	218.0340	216.3050	(0.793)	0.0000	0.0000	0
29/03/2005	GOVI 2005/08/04	224.00	Put	jGovi	12,579.0000	85,474.0000	579.498	0	0	0
29/03/2005	GOVI 2005/08/04	224.00	Call	jGovi	12,579.0000	8,524.0000	(32.236)	0	0	0
29/03/2005	GOVI 2005/11/03			jGovi	221.9470	220.2370	(0.770)	0.0000	0.0000	0
29/03/2005	GOVI 2005/11/03	228.00	Put	jGovi	20,588.0000	93,500.0000	354.148	0	0	0
29/03/2005	GOVI 2005/11/03	228.00	Call	jGovi	20,588.0000	15,870.0000	(22.916)	0	0	0
29/03/2005	J152 2006/02/28			jSwap	7.6367	7.6743	0.492	0.0000	0.0000	0
29/03/2005	J153 2010/08/31			jSwap	8.4824	8.6191	1.612	0.0000	0.0000	0
29/03/2005	J157 2015/09/15			jSwap	8.6686	8.8243	1.796	0.0000	0.0000	0
29/03/2005	J186 2026/12/21			jSwap	8.2591	8.4019	1.729	0.0000	0.0000	0
29/03/2005	J194 2008/02/28			jSwap	8.1382	8.2413	1.268	0.0000	0.0000	0
29/03/2005	J201 2014/12/22			jSwap	8.6239	8.7710	1.705	0.0000	0.0000	0
29/03/2005	J203 2017/09/15			jSwap	8.6432	8.7894	1.692	0.0000	0.0000	0

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29/03/2005	JBAR	2005/03/16			jBar	7.5930	7.6000	0.092	0.0000	0.0000	0
29/03/2005	JFRA	2005/05/05			jFra	7.5660	7.5970	0.410	0.0000	0.0000	0
29/03/2005	JFRA	2005/05/05	7.25	Put	Option on jFra	806.0000	20.0000	(97.519)	0	0	0
29/03/2005	JFRA	2005/05/05	7.25	Call	Option on jFra	806.0000	869.0000	7.816	0	0	0
29/03/2005	JFRA	2005/08/04			jFra	7.3710	7.4190	0.651	0.0000	0.0000	0
29/03/2005	JFRA	2005/08/04	7.25	Call	Option on jFra	861.0000	916.0000	6.388	0	0	0
29/03/2005	JFRA	2005/08/04	7.25	Put	Option on jFra	861.0000	503.0000	(41.580)	0	0	0
29/03/2005	JFRA	2005/11/03			jFra	7.5120	7.5590	0.626	0.0000	0.0000	0
29/03/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	1,557.0000	1,617.0000	3.854	0	0	0
29/03/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	1,557.0000	861.0000	(44.701)	0	0	0
29/03/2005	JFRA	2006/02/02			jFra	7.6930	7.7530	0.780	0.0000	0.0000	0
29/03/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	2,168.0000	1,023.0000	(52.814)	0	0	0
29/03/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	2,168.0000	2,253.0000	3.921	0	0	0
29/03/2005	JFRA	2006/05/04			jFra	7.9100	7.9990	1.125	0.0000	0.0000	0
29/03/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	3,163.0000	876.0000	(72.305)	0	0	0
29/03/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	3,163.0000	3,318.0000	4.900	0	0	0
29/03/2005	JFRA	2006/08/03			jFra	8.1380	8.2360	1.204	0.0000	0.0000	0
29/03/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	3,730.0000	891.0000	(76.113)	0	0	0
29/03/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	3,730.0000	3,911.0000	4.853	0	0	0
29/03/2005	JFRA	2006/11/02			jFra	8.3200	8.4950	2.103	0.0000	0.0000	0
29/03/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	4,228.0000	4,567.0000	8.018	0	0	0
29/03/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	4,228.0000	917.0000	(78.311)	0	0	0
29/03/2005	JN02	2005/05/05			jNote	7.8580	7.9490	1.158	0.0000	0.0000	0
29/03/2005	JN02	2005/05/05	7.50	Put	Option on jNote	7,844.0000	803.0000	(89.763)	0	0	0
29/03/2005	JN02	2005/05/05	7.50	Call	Option on jNote	7,844.0000	9,027.0000	15.082	0	0	0

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29/03/2005	JN02	2005/08/04			jNote	7.9910	8.0980	1.339	0.0000	0.0000	0
29/03/2005	JN02	2005/08/04	7.50	Call	Option on jNote	12,545.0000	13,865.0000	10.522	0	0	0
29/03/2005	JN02	2005/08/04	7.50	Put	Option on jNote	12,545.0000	2,925.0000	(76.684)	0	0	0
29/03/2005	JN02	2005/11/03			jNote	8.1630	8.2860	1.507	0.0000	0.0000	0
29/03/2005	JN02	2005/11/03	7.50	Call	Option on jNote	17,043.0000	18,623.0000	9.271	0	0	0
29/03/2005	JN02	2005/11/03	7.50	Put	Option on jNote	17,043.0000	4,274.0000	(74.922)	0	0	0
29/03/2005	JN05	2005/05/05			jNote	8.4050	8.5430	1.642	0.0000	0.0000	0
29/03/2005	JN05	2005/05/05	8.00	Put	Option on jNote	18,758.0000	1,111.0000	(94.077)	0	0	0
29/03/2005	JN05	2005/05/05	8.00	Call	Option on jNote	18,758.0000	23,175.0000	23.547	0	0	0
29/03/2005	JN05	2005/08/04			jNote	8.4800	8.6260	1.722	0.0000	0.0000	0
29/03/2005	JN05	2005/08/04	8.00	Call	Option on jNote	26,303.0000	30,464.0000	15.819	0	0	0
29/03/2005	JN05	2005/08/04	8.00	Put	Option on jNote	26,303.0000	5,091.0000	(80.645)	0	0	0
29/03/2005	JN05	2005/11/03			jNote	8.5680	8.7210	1.786	0.0000	0.0000	0
29/03/2005	JN05	2005/11/03	8.00	Put	Option on jNote	32,820.0000	7,969.0000	(75.719)	0	0	0
29/03/2005	JN05	2005/11/03	8.00	Call	Option on jNote	32,820.0000	37,101.0000	13.044	0	0	0
29/03/2005	JN10	2005/05/05			jNote	8.5980	8.7540	1.814	0.0000	0.0000	0
29/03/2005	JN10	2005/05/05	8.00	Put	Option on jNote	41,315.0000	416.0000	(98.993)	0	0	0
29/03/2005	JN10	2005/05/05	8.00	Call	Option on jNote	41,315.0000	50,658.0000	22.614	0	0	0
29/03/2005	JN10	2005/08/04			jNote	8.6380	8.7990	1.864	0.0000	0.0000	0
29/03/2005	JN10	2005/08/04	8.00	Put	Option on jNote	49,359.0000	4,576.0000	(90.729)	0	0	0
29/03/2005	JN10	2005/08/04	8.00	Call	Option on jNote	49,359.0000	57,660.0000	16.818	0	0	0
29/03/2005	JN10	2005/11/03			jNote	8.6850	8.8500	1.900	0.0000	0.0000	0
29/03/2005	JN10	2005/11/03	8.00	Put	Option on jNote	57,095.0000	8,824.0000	(84.545)	0	0	0
29/03/2005	JN10	2005/11/03	8.00	Call	Option on jNote	57,095.0000	65,100.0000	14.020	0	0	0
29/03/2005	JROD	2005/03/31			jRod	7.2160	7.2150	(0.014)	0.0000	0.0000	0
29/03/2005	JROD	2005/04/29			jRod	7.2970	7.2800	(0.233)	0.0000	0.0000	0

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29/03/2005	JROD	2005/05/31			jRod	7.4400	7.4210	(0.255)	0.0000	0.0000	0
29/03/2005	JROD	2005/06/30			jRod	7.3900	7.3850	(0.068)	0.0000	0.0000	0
29/03/2005	JROD	2005/07/29			jRod	7.4380	7.4420	0.054	0.0000	0.0000	0
29/03/2005	JROD	2005/08/31			jRod	7.4680	7.4820	0.187	0.0000	0.0000	0
29/03/2005	JROD	2005/09/30			jRod	7.3990	7.4130	0.189	0.0000	0.0000	0
29/03/2005	JROD	2005/10/31			jRod	7.4250	7.4420	0.229	0.0000	0.0000	0
29/03/2005	JROD	2005/11/30			jRod	7.4580	7.4760	0.241	0.0000	0.0000	0
29/03/2005	JROD	2005/12/30			jRod	7.4270	7.4400	0.175	0.0000	0.0000	0
29/03/2005	JROD	2006/01/31			jRod	7.4650	7.4760	0.147	0.0000	0.0000	0
29/03/2005	JROD	2006/02/28			jRod	7.4970	7.5070	0.133	0.0000	0.0000	0
29/03/2005	JROD	2006/03/31			jRod	7.4660	7.4730	0.094	0.0000	0.0000	0
29/03/2005	R152	2005/05/05			Bond Future	7.2850	7.3610	1.043	0.0000	0.0000	0
29/03/2005	R152	2005/05/05	7.00	Put	Option on Bond Future	437.0000	3,143.0000	619.222	0	0	0
29/03/2005	R152	2005/05/05	7.00	Call	Option on Bond Future	437.0000	264.0000	(39.588)	0	0	0
29/03/2005	R152	2005/08/04			Bond Future	7.1000	7.1910	1.282	0.0000	0.0000	0
29/03/2005	R152	2005/08/04	7.75	Call	Option on Bond Future	4,162.0000	3,762.0000	(9.611)	0	0	0
29/03/2005	R152	2005/08/04	7.75	Put	Option on Bond Future	4,162.0000	689.0000	(83.445)	0	0	0
29/03/2005	R152	2005/11/03			Bond Future	7.0200	7.1090	1.268	0.0000	0.0000	0
29/03/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	1,128.0000	2,139.0000	89.628	0	0	0
29/03/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	1,128.0000	1,020.0000	(9.574)	0	0	0

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29/03/2005	R153	2005/05/05			Bond Future	8.1950	8.3500	1.891	0.0000	0.0000	1
29/03/2005	R153	2005/05/05	7.75	Call	Option on Bond Future	2,096.0000	908.0000	(56.679)	0	0	0
29/03/2005	R153	2005/05/05	7.75	Put	Option on Bond Future	2,096.0000	29,739.0000	1318.845	0	0	0
29/03/2005	R153	2005/08/04			Bond Future	8.2290	8.3910	1.969	0.0000	0.0000	0
29/03/2005	R153	2005/08/04	7.75	Put	Option on Bond Future	7,385.0000	34,805.0000	371.293	0	0	0
29/03/2005	R153	2005/08/04	7.75	Call	Option on Bond Future	7,385.0000	5,361.0000	(27.407)	0	0	0
29/03/2005	R153	2005/11/03			Bond Future	8.2970	8.4640	2.013	0.0000	0.0000	0
29/03/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	10,665.0000	39,863.0000	273.774	0	0	0
29/03/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	10,665.0000	8,566.0000	(19.681)	0	0	0
29/03/2005	R157	2005/05/05			Bond Future	8.5150	8.6880	2.032	0.0000	0.0000	0
29/03/2005	R157	2005/05/05	8.00	Call	Option on Bond Future	2,304.0000	797.0000	(65.408)	0	0	0
29/03/2005	R157	2005/05/05	8.00	Put	Option on Bond Future	2,304.0000	58,858.0000	2454.601	0	0	0
29/03/2005	R157	2005/08/04			Bond Future	8.5490	8.7280	2.094	0.0000	0.0000	0
29/03/2005	R157	2005/08/04	9.00	Call	Option on Bond Future	51,207.0000	41,131.0000	(19.677)	0	0	0
29/03/2005	R157	2005/08/04	8.00	Put	Option on Bond Future	0.0000	66,949.0000	100.000	0	0	0
29/03/2005	R157	2005/08/04	8.00	Call	Option on Bond Future	0.0000	6,794.0000	100.000	0	0	0
29/03/2005	R157	2005/08/04	9.00	Put	Option on Bond Future	15,210.0000	19,584.0000	28.757	0	0	0
29/03/2005	R157	2005/08/04	8.75	Call	Option on Bond Future	38,008.0000	29,374.0000	(22.716)	0	0	0
29/03/2005	R157	2005/08/04	8.75	Put	Option on Bond Future	21,796.0000	27,612.0000	26.684	0	0	100
29/03/2005	R157	2005/11/03			Bond Future	8.6030	8.7850	2.116	0.0000	0.0000	0
29/03/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	15,790.0000	12,072.0000	(23.547)	0	0	0
29/03/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	15,790.0000	75,533.0000	378.360	0	0	0
29/03/2005	R186	2005/05/05			Bond Future	7.8180	7.9850	2.136	0.0000	0.0000	0
29/03/2005	R186	2005/05/05			Bond Future	7.8180	7.9850	2.136	0.0000	0.0000	0
29/03/2005	R186	2005/05/05	7.25	Call	Option on Bond Future	6,272.0000	2,771.0000	(55.820)	0	0	0
29/03/2005	R186	2005/05/05	7.25	Call	Option on Bond Future	6,272.0000	2,771.0000	(55.820)	0	0	0
29/03/2005	R186	2005/05/05	7.25	Put	Option on Bond Future	6,272.0000	97,913.0000	1461.113	0	0	0
29/03/2005	R186	2005/05/05	7.25	Put	Option on Bond Future	6,272.0000	97,913.0000	1461.113	0	0	0
29/03/2005	R186	2005/08/04			Bond Future	7.8230	7.9940	2.186	0.0000	0.0000	0

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29/03/2005	R186	2005/08/04	7.25	Call	Option on Bond Future	24,549.0000	17,966.0000	(26.816)	0	0	0
29/03/2005	R186	2005/08/04	7.25	Put	Option on Bond Future	24,549.0000	113,617.0000	362.817	0	0	0
29/03/2005	R186	2005/11/03			Bond Future	7.8370	8.0100	2.207	0.0000	0.0000	0
29/03/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	38,838.0000	128,289.0000	230.318	0	0	0
29/03/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	38,838.0000	31,295.0000	(19.422)	0	0	0
29/03/2005	R194	2005/05/05			Bond Future	7.9330	8.0700	1.727	0.0000	0.0000	0
29/03/2005	R194	2005/05/05	7.50	Call	Option on Bond Future	1,421.0000	724.0000	(49.050)	0	0	0
29/03/2005	R194	2005/05/05	7.50	Put	Option on Bond Future	1,421.0000	15,352.0000	980.366	0	0	0
29/03/2005	R194	2005/08/04			Bond Future	7.9620	8.1090	1.846	0.0000	0.0000	0
29/03/2005	R194	2005/08/04	7.50	Call	Option on Bond Future	4,649.0000	3,619.0000	(22.155)	0	0	0
29/03/2005	R194	2005/08/04	7.50	Put	Option on Bond Future	4,649.0000	17,937.0000	285.825	0	0	0
29/03/2005	R194	2005/11/03			Bond Future	8.0520	8.2060	1.913	0.0000	0.0000	0
29/03/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	6,296.0000	5,298.0000	(15.851)	0	0	0
29/03/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	6,296.0000	20,384.0000	223.761	0	0	0
29/03/2005	R201	2005/05/05			Bond Future	8.5160	8.6890	2.031	0.0000	0.0000	0
29/03/2005	R201	2005/05/05	8.00	Put	Option on Bond Future	1,793.0000	46,361.0000	2485.666	0	0	0
29/03/2005	R201	2005/05/05	8.00	Call	Option on Bond Future	1,793.0000	617.0000	(65.588)	0	0	0
29/03/2005	R201	2005/08/04			Bond Future	8.5520	8.7300	2.081	0.0000	0.0000	0
29/03/2005	R201	2005/08/04	8.00	Put	Option on Bond Future	7,828.0000	52,820.0000	574.757	0	0	0
29/03/2005	R201	2005/08/04	8.00	Call	Option on Bond Future	7,828.0000	5,293.0000	(32.384)	0	0	0
29/03/2005	R201	2005/11/03			Bond Future	8.6020	8.7840	2.116	0.0000	0.0000	0
29/03/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	12,347.0000	59,458.0000	381.558	0	0	0
29/03/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	12,347.0000	9,443.0000	(23.520)	0	0	0
29/03/2005	R203	2005/05/05			Bond Future	8.5020	8.6750	2.035	0.0000	0.0000	0
29/03/2005	R203	2005/05/05	8.00	Call	Option on Bond Future	2,403.0000	871.0000	(63.754)	0	0	0
29/03/2005	R203	2005/05/05	8.00	Put	Option on Bond Future	2,403.0000	52,096.0000	2067.957	0	0	0

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29/03/2005	R203 2005/08/04			Bond Future	8.5290	8.7060	2.075	0.0000	0.0000	0
29/03/2005	R203 2005/08/04	8.00	Call	Option on Bond Future	9,989.0000	6,832.0000	(31.605)	0	0	0
29/03/2005	R203 2005/08/04	8.00	Put	Option on Bond Future	9,989.0000	59,691.0000	497.567	0	0	0
29/03/2005	R203 2005/11/03			Bond Future	8.5720	8.7520	2.100	0.0000	0.0000	0
29/03/2005	R203 2005/11/03	8.00	Call	Option on Bond Future	15,686.0000	12,098.0000	(22.874)	0	0	0
29/03/2005	R203 2005/11/03	8.00	Put	Option on Bond Future	15,686.0000	67,603.0000	330.977	0	0	0

Grand Total: **101**