



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for 30/03/2005

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
30/03/2005	GOVI 2005/05/05			jGovi	212.2860	212.2000	(0.041)	0.0000	0.0000	0
30/03/2005	GOVI 2005/05/05	220.00	Call	jGovi	6,249.0000	6,257.0000	0.128	0	0	0
30/03/2005	GOVI 2005/05/05	220.00	Put	jGovi	6,249.0000	84,257.0000	1248.328	0	0	0
30/03/2005	GOVI 2005/08/04			jGovi	216.3050	216.2110	(0.043)	0.0000	0.0000	0
30/03/2005	GOVI 2005/08/04	224.00	Put	jGovi	8,524.0000	86,092.0000	909.995	0	0	0
30/03/2005	GOVI 2005/08/04	224.00	Call	jGovi	8,524.0000	8,202.0000	(3.778)	0	0	0
30/03/2005	GOVI 2005/11/03			jGovi	220.2370	220.1070	(0.059)	0.0000	0.0000	0
30/03/2005	GOVI 2005/11/03	228.00	Call	jGovi	15,870.0000	15,378.0000	(3.100)	0	0	0
30/03/2005	GOVI 2005/11/03	228.00	Put	jGovi	15,870.0000	94,308.0000	494.253	0	0	0
30/03/2005	J152 2006/02/28			jSwap	7.6743	7.6634	(0.143)	0.0000	0.0000	0
30/03/2005	J153 2010/08/31			jSwap	8.6191	8.5931	(0.301)	0.0000	0.0000	0
30/03/2005	J157 2015/09/15			jSwap	8.8243	8.8573	0.374	0.0000	0.0000	0
30/03/2005	J186 2026/12/21			jSwap	8.4019	8.4519	0.595	0.0000	0.0000	0
30/03/2005	J194 2008/02/28			jSwap	8.2413	8.1873	(0.655)	0.0000	0.0000	0
30/03/2005	J201 2014/12/22			jSwap	8.7710	8.7938	0.260	0.0000	0.0000	0
30/03/2005	J203 2017/09/15			jSwap	8.7894	8.8299	0.460	0.0000	0.0000	0

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30/03/2005	JBAR	2005/03/16			jBar	7.6000	7.6000	-	0.0000	0.0000	0
30/03/2005	JFRA	2005/05/05			jFra	7.5970	7.5850	(0.158)	0.0000	0.0000	0
30/03/2005	JFRA	2005/05/05	7.25	Call	Option on jFra	869.0000	840.0000	(3.337)	0	0	0
30/03/2005	JFRA	2005/05/05	7.25	Put	Option on jFra	869.0000	20.0000	(97.699)	0	0	0
30/03/2005	JFRA	2005/08/04			jFra	7.4190	7.3710	(0.647)	0.0000	0.0000	0
30/03/2005	JFRA	2005/08/04	7.25	Call	Option on jFra	916.0000	838.0000	(8.515)	0	0	0
30/03/2005	JFRA	2005/08/04	7.25	Put	Option on jFra	916.0000	542.0000	(40.830)	0	0	0
30/03/2005	JFRA	2005/11/03			jFra	7.5590	7.5180	(0.542)	0.0000	0.0000	0
30/03/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	1,617.0000	890.0000	(44.960)	0	0	0
30/03/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	1,617.0000	1,546.0000	(4.391)	0	0	0
30/03/2005	JFRA	2006/02/02			jFra	7.7530	7.7360	(0.219)	0.0000	0.0000	0
30/03/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	2,253.0000	1,029.0000	(54.328)	0	0	0
30/03/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	2,253.0000	2,218.0000	(1.553)	0	0	0
30/03/2005	JFRA	2006/05/04			jFra	7.9990	7.9760	(0.288)	0.0000	0.0000	0
30/03/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	3,318.0000	888.0000	(73.237)	0	0	0
30/03/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	3,318.0000	3,273.0000	(1.356)	0	0	0
30/03/2005	JFRA	2006/08/03			jFra	8.2360	8.2180	(0.219)	0.0000	0.0000	0
30/03/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	3,911.0000	890.0000	(77.244)	0	0	0
30/03/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	3,911.0000	3,866.0000	(1.151)	0	0	0
30/03/2005	JFRA	2006/11/02			jFra	8.4950	8.4390	(0.659)	0.0000	0.0000	0
30/03/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	4,567.0000	4,449.0000	(2.584)	0	0	0
30/03/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	4,567.0000	935.0000	(79.527)	0	0	0
30/03/2005	JN02	2005/05/05			jNote	7.9490	7.9110	(0.478)	0.0000	0.0000	0
30/03/2005	JN02	2005/05/05	7.50	Call	Option on jNote	9,027.0000	8,414.0000	(6.791)	0	0	0
30/03/2005	JN02	2005/05/05	7.50	Put	Option on jNote	9,027.0000	883.0000	(90.218)	0	0	0

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30/03/2005	JN02	2005/08/04			jNote	8.0980	8.0480	(0.617)	0.0000	0.0000	0
30/03/2005	JN02	2005/08/04	7.50	Put	Option on jNote	13,865.0000	3,135.0000	(77.389)	0	0	0
30/03/2005	JN02	2005/08/04	7.50	Call	Option on jNote	13,865.0000	13,165.0000	(5.049)	0	0	0
30/03/2005	JN02	2005/11/03			jNote	8.2860	8.2280	(0.700)	0.0000	0.0000	0
30/03/2005	JN02	2005/11/03	7.50	Call	Option on jNote	18,623.0000	17,799.0000	(4.425)	0	0	0
30/03/2005	JN02	2005/11/03	7.50	Put	Option on jNote	18,623.0000	4,503.0000	(75.820)	0	0	0
30/03/2005	JN05	2005/05/05			jNote	8.5430	8.5110	(0.375)	0.0000	0.0000	0
30/03/2005	JN05	2005/05/05	8.00	Call	Option on jNote	23,175.0000	21,985.0000	(5.135)	0	0	0
30/03/2005	JN05	2005/05/05	8.00	Put	Option on jNote	23,175.0000	1,199.0000	(94.826)	0	0	0
30/03/2005	JN05	2005/08/04			jNote	8.6260	8.5980	(0.325)	0.0000	0.0000	0
30/03/2005	JN05	2005/08/04	8.00	Put	Option on jNote	30,464.0000	5,284.0000	(82.655)	0	0	0
30/03/2005	JN05	2005/08/04	8.00	Call	Option on jNote	30,464.0000	29,549.0000	(3.004)	0	0	0
30/03/2005	JN05	2005/11/03			jNote	8.7210	8.6990	(0.252)	0.0000	0.0000	0
30/03/2005	JN05	2005/11/03	8.00	Put	Option on jNote	37,101.0000	8,097.0000	(78.176)	0	0	0
30/03/2005	JN05	2005/11/03	8.00	Call	Option on jNote	37,101.0000	36,368.0000	(1.976)	0	0	0
30/03/2005	JN10	2005/05/05			jNote	8.7540	8.7810	0.308	0.0000	0.0000	0
30/03/2005	JN10	2005/05/05	8.00	Put	Option on jNote	50,658.0000	324.0000	(99.360)	0	0	0
30/03/2005	JN10	2005/05/05	8.00	Call	Option on jNote	50,658.0000	52,382.0000	3.403	0	0	0
30/03/2005	JN10	2005/08/04			jNote	8.7990	8.8320	0.375	0.0000	0.0000	0
30/03/2005	JN10	2005/08/04	8.00	Call	Option on jNote	57,660.0000	59,472.0000	3.143	0	0	0
30/03/2005	JN10	2005/08/04	8.00	Put	Option on jNote	57,660.0000	4,183.0000	(92.745)	0	0	0
30/03/2005	JN10	2005/11/03			jNote	8.8500	8.8910	0.463	0.0000	0.0000	0
30/03/2005	JN10	2005/11/03	8.00	Put	Option on jNote	65,100.0000	8,209.0000	(87.390)	0	0	0
30/03/2005	JN10	2005/11/03	8.00	Call	Option on jNote	65,100.0000	67,199.0000	3.224	0	0	0
30/03/2005	JROD	2005/03/31			jRod	7.2150	7.2150	-	0.0000	0.0000	0
30/03/2005	JROD	2005/04/29			jRod	7.2800	7.2780	(0.027)	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
30/03/2005	JROD	2005/05/31			jRod	7.4210	7.4190	(0.027)	0.0000	0.0000	0
30/03/2005	JROD	2005/06/30			jRod	7.3850	7.2780	(1.449)	0.0000	0.0000	0
30/03/2005	JROD	2005/07/29			jRod	7.4420	7.4410	(0.013)	0.0000	0.0000	0
30/03/2005	JROD	2005/08/31			jRod	7.4820	7.4840	0.027	0.0000	0.0000	0
30/03/2005	JROD	2005/09/30			jRod	7.4130	7.3310	(1.106)	0.0000	0.0000	0
30/03/2005	JROD	2005/10/31			jRod	7.4420	7.4470	0.067	0.0000	0.0000	0
30/03/2005	JROD	2005/11/30			jRod	7.4760	7.4820	0.080	0.0000	0.0000	0
30/03/2005	JROD	2005/12/30			jRod	7.4400	7.3710	(0.927)	0.0000	0.0000	0
30/03/2005	JROD	2006/01/31			jRod	7.4760	7.4810	0.067	0.0000	0.0000	0
30/03/2005	JROD	2006/02/28			jRod	7.5070	7.5120	0.067	0.0000	0.0000	0
30/03/2005	JROD	2006/03/31			jRod	7.4730	7.4800	0.094	0.0000	0.0000	0
30/03/2005	R152	2005/05/05			Bond Future	7.3610	7.2980	(0.856)	0.0000	0.0000	0
30/03/2005	R152	2005/05/05	7.00	Call	Option on Bond Future	264.0000	337.0000	27.652	0	0	0
30/03/2005	R152	2005/05/05	7.00	Put	Option on Bond Future	264.0000	2,714.0000	928.030	0	0	0
30/03/2005	R152	2005/08/04			Bond Future	7.1910	7.1060	(1.182)	0.0000	0.0000	0
30/03/2005	R152	2005/08/04	7.75	Call	Option on Bond Future	3,762.0000	4,101.0000	9.011	0	0	0
30/03/2005	R152	2005/08/04	7.75	Put	Option on Bond Future	3,762.0000	559.0000	(85.141)	0	0	0
30/03/2005	R152	2005/11/03			Bond Future	7.1090	7.0100	(1.393)	0.0000	0.0000	0
30/03/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	1,020.0000	1,932.0000	89.412	0	0	0
30/03/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	1,020.0000	1,121.0000	9.902	0	0	0

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30/03/2005	R153	2005/05/05			Bond Future	8.3500	8.3170	(0.395)	0.0000	0.0000	1
30/03/2005	R153	2005/05/05	7.75	Put	Option on Bond Future	908.0000	28,251.0000	3011.344	0	0	0
30/03/2005	R153	2005/05/05	7.75	Call	Option on Bond Future	908.0000	984.0000	8.370	0	0	0
30/03/2005	R153	2005/08/04			Bond Future	8.3910	8.3580	(0.393)	0.0000	0.0000	0
30/03/2005	R153	2005/08/04	7.75	Put	Option on Bond Future	5,361.0000	33,575.0000	526.282	0	0	0
30/03/2005	R153	2005/08/04	7.75	Call	Option on Bond Future	5,361.0000	5,624.0000	4.906	0	0	0
30/03/2005	R153	2005/11/03			Bond Future	8.4640	8.4330	(0.366)	0.0000	0.0000	0
30/03/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	8,566.0000	8,836.0000	3.152	0	0	0
30/03/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	8,566.0000	38,795.0000	352.895	0	0	0
30/03/2005	R157	2005/05/05			Bond Future	8.6880	8.7170	0.334	0.0000	0.0000	0
30/03/2005	R157	2005/05/05	8.00	Put	Option on Bond Future	797.0000	61,064.0000	7561.731	0	0	0
30/03/2005	R157	2005/05/05	8.00	Call	Option on Bond Future	797.0000	631.0000	(20.828)	0	0	0
30/03/2005	R157	2005/08/04			Bond Future	8.7280	8.7590	0.355	0.0000	0.0000	0
30/03/2005	R157	2005/08/04	9.00	Put	Option on Bond Future	19,584.0000	22,080.0000	12.745	17,300	17,200	300
30/03/2005	R157	2005/08/04	9.00	Call	Option on Bond Future	41,131.0000	41,146.0000	0.036	0	0	0
30/03/2005	R157	2005/08/04	9.25	Call	Option on Bond Future	54,409.0000	54,299.0000	(0.202)	0	0	0
30/03/2005	R157	2005/08/04	8.75	Put	Option on Bond Future	27,612.0000	30,295.0000	9.717	0	0	100
30/03/2005	R157	2005/08/04	9.25	Put	Option on Bond Future	15,967.0000	15,857.0000	(0.689)	12,400	12,300	100
30/03/2005	R157	2005/08/04	8.75	Call	Option on Bond Future	29,374.0000	29,576.0000	0.688	0	0	0
30/03/2005	R157	2005/08/04	8.00	Call	Option on Bond Future	0.0000	8,258.0000	100.000	0	0	0
30/03/2005	R157	2005/08/04	8.00	Put	Option on Bond Future	0.0000	70,894.0000	100.000	0	0	0
30/03/2005	R157	2005/11/03			Bond Future	8.7850	8.8200	0.398	0.0000	0.0000	0
30/03/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	12,072.0000	77,554.0000	542.429	0	0	0
30/03/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	12,072.0000	11,358.0000	(5.915)	0	0	0
30/03/2005	R186	2005/05/05			Bond Future	7.9850	8.0450	0.751	0.0000	0.0000	0
30/03/2005	R186	2005/05/05			Bond Future	7.9850	8.0450	0.751	0.0000	0.0000	0
30/03/2005	R186	2005/05/05	7.25	Put	Option on Bond Future	2,771.0000	104,546.0000	3672.862	0	0	0
30/03/2005	R186	2005/05/05	7.25	Put	Option on Bond Future	2,771.0000	104,546.0000	3672.862	0	0	0
30/03/2005	R186	2005/05/05	7.25	Call	Option on Bond Future	2,771.0000	2,097.0000	(24.323)	0	0	0
30/03/2005	R186	2005/05/05	7.25	Call	Option on Bond Future	2,771.0000	2,097.0000	(24.323)	0	0	0

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30/03/2005	R186	2005/08/04			Bond Future	7.9940	8.0560	0.776	0.0000	0.0000	0
30/03/2005	R186	2005/08/04	7.25	Put	Option on Bond Future	17,966.0000	119,390.0000	564.533	0	0	0
30/03/2005	R186	2005/08/04	7.25	Call	Option on Bond Future	17,966.0000	16,242.0000	(9.596)	0	0	0
30/03/2005	R186	2005/11/03			Bond Future	8.0100	8.0750	0.811	0.0000	0.0000	0
30/03/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	31,295.0000	133,960.0000	328.056	0	0	0
30/03/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	31,295.0000	29,171.0000	(6.787)	0	0	0
30/03/2005	R194	2005/05/05			Bond Future	8.0700	7.9850	(1.053)	0.0000	0.0000	0
30/03/2005	R194	2005/05/05	7.50	Put	Option on Bond Future	724.0000	13,413.0000	1752.624	0	0	0
30/03/2005	R194	2005/05/05	7.50	Call	Option on Bond Future	724.0000	950.0000	31.215	0	0	0
30/03/2005	R194	2005/08/04			Bond Future	8.1090	8.0160	(1.147)	0.0000	0.0000	0
30/03/2005	R194	2005/08/04	7.50	Put	Option on Bond Future	3,619.0000	16,264.0000	349.406	0	0	0
30/03/2005	R194	2005/08/04	7.50	Call	Option on Bond Future	3,619.0000	4,116.0000	13.733	0	0	0
30/03/2005	R194	2005/11/03			Bond Future	8.2060	8.1100	(1.170)	0.0000	0.0000	0
30/03/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	5,298.0000	18,844.0000	255.681	0	0	0
30/03/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	5,298.0000	5,793.0000	9.343	0	0	0
30/03/2005	R201	2005/05/05			Bond Future	8.6890	8.7180	0.334	0.0000	0.0000	0
30/03/2005	R201	2005/05/05	8.00	Call	Option on Bond Future	617.0000	488.0000	(20.908)	0	0	0
30/03/2005	R201	2005/05/05	8.00	Put	Option on Bond Future	617.0000	48,100.0000	7695.786	0	0	0
30/03/2005	R201	2005/08/04			Bond Future	8.7300	8.7610	0.355	0.0000	0.0000	0
30/03/2005	R201	2005/08/04	8.00	Put	Option on Bond Future	5,293.0000	54,368.0000	927.168	0	0	0
30/03/2005	R201	2005/08/04	8.00	Call	Option on Bond Future	5,293.0000	4,887.0000	(7.671)	0	0	0
30/03/2005	R201	2005/11/03			Bond Future	8.7840	8.8190	0.398	0.0000	0.0000	0
30/03/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	9,443.0000	61,070.0000	546.722	0	0	0
30/03/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	9,443.0000	8,896.0000	(5.793)	0	0	0
30/03/2005	R203	2005/05/05			Bond Future	8.6750	8.6990	0.277	0.0000	0.0000	0
30/03/2005	R203	2005/05/05	8.00	Call	Option on Bond Future	871.0000	732.0000	(15.959)	0	0	0

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30/03/2005	R203 2005/05/05	8.00	Put	Option on Bond Future	871.0000	53,712.0000	6066.705	0	0	0
30/03/2005	R203 2005/08/04			Bond Future	8.7060	8.7320	0.299	0.0000	0.0000	0
30/03/2005	R203 2005/08/04	8.00	Call	Option on Bond Future	6,832.0000	6,459.0000	(5.460)	0	0	0
30/03/2005	R203 2005/08/04	8.00	Put	Option on Bond Future	6,832.0000	61,194.0000	795.697	0	0	0
30/03/2005	R203 2005/11/03			Bond Future	8.7520	8.7810	0.331	0.0000	0.0000	0
30/03/2005	R203 2005/11/03	8.00	Call	Option on Bond Future	12,098.0000	11,618.0000	(3.968)	0	0	0
30/03/2005	R203 2005/11/03	8.00	Put	Option on Bond Future	12,098.0000	69,181.0000	471.838	0	0	0
<b>Grand Total:</b>										<b>501</b>