



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 13/04/2005

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
13/04/2005	GOVI 2005/05/05			jGovi	213.2070	213.0770	(0.061)	0.0000	0.0000	5
13/04/2005	GOVI 2005/05/05	220.00	Put	jGovi	3,955.0000	68,102.0000	1621.922	0	0	0
13/04/2005	GOVI 2005/05/05	220.00	Call	jGovi	3,955.0000	4,442.0000	12.314	0	0	0
13/04/2005	GOVI 2005/08/04			jGovi	217.1290	216.9970	(0.061)	0.0000	0.0000	0
13/04/2005	GOVI 2005/08/04	224.00	Call	jGovi	8,311.0000	9,493.0000	14.222	0	0	0
13/04/2005	GOVI 2005/08/04	224.00	Put	jGovi	8,311.0000	72,543.0000	772.855	0	0	0
13/04/2005	GOVI 2005/11/03			jGovi	221.1030	220.9710	(0.060)	0.0000	0.0000	0
13/04/2005	GOVI 2005/11/03	228.00	Put	jGovi	15,985.0000	81,557.0000	410.210	0	0	0
13/04/2005	GOVI 2005/11/03	228.00	Call	jGovi	15,985.0000	17,587.0000	10.022	0	0	0
13/04/2005	J152 2006/02/28			jSwap	7.5847	7.5693	(0.203)	0.0000	0.0000	0
13/04/2005	J153 2010/08/31			jSwap	8.5576	8.4987	(0.689)	0.0000	0.0000	0
13/04/2005	J157 2015/09/15			jSwap	8.8336	8.7752	(0.661)	0.0000	0.0000	0
13/04/2005	J186 2026/12/21			jSwap	8.4086	8.3501	(0.695)	0.0000	0.0000	0
13/04/2005	J194 2008/02/28			jSwap	8.1593	8.1015	(0.709)	0.0000	0.0000	0
13/04/2005	J201 2014/12/22			jSwap	8.7742	8.7202	(0.616)	0.0000	0.0000	0
13/04/2005	J203 2017/09/15			jSwap	8.7938	8.7346	(0.673)	0.0000	0.0000	0

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13/04/2005	JBAR	2005/03/16			jBar	7.5930	7.5930	-	0.0000	0.0000	0
13/04/2005	JFRA	2005/05/05			jFra	7.6350	7.6320	(0.039)	0.0000	0.0000	0
13/04/2005	JFRA	2005/05/05	7.25	Put	Option on jFra	945.0000	2.0000	(99.788)	0	0	0
13/04/2005	JFRA	2005/05/05	7.25	Call	Option on jFra	945.0000	937.0000	(0.847)	0	0	0
13/04/2005	JFRA	2005/08/04			jFra	7.4160	7.3950	(0.283)	0.0000	0.0000	0
13/04/2005	JFRA	2005/08/04	7.25	Call	Option on jFra	827.0000	789.0000	(4.595)	0	0	0
13/04/2005	JFRA	2005/08/04	7.25	Put	Option on jFra	827.0000	434.0000	(47.521)	0	0	0
13/04/2005	JFRA	2005/11/03			jFra	7.5080	7.4830	(0.333)	0.0000	0.0000	0
13/04/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	1,441.0000	827.0000	(42.609)	0	0	0
13/04/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	1,441.0000	1,397.0000	(3.053)	0	0	0
13/04/2005	JFRA	2006/02/02			jFra	7.6690	7.6140	(0.717)	0.0000	0.0000	0
13/04/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	2,072.0000	1,088.0000	(47.490)	0	0	0
13/04/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	2,072.0000	1,979.0000	(4.488)	0	0	0
13/04/2005	JFRA	2006/05/04			jFra	7.9070	7.8390	(0.860)	0.0000	0.0000	0
13/04/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	3,109.0000	931.0000	(70.055)	0	0	0
13/04/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	3,109.0000	2,982.0000	(4.085)	0	0	0
13/04/2005	JFRA	2006/08/03			jFra	8.1300	8.0560	(0.910)	0.0000	0.0000	0
13/04/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	3,674.0000	949.0000	(74.170)	0	0	0
13/04/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	3,674.0000	3,529.0000	(3.947)	0	0	0
13/04/2005	JFRA	2006/11/02			jFra	8.3770	8.2900	(1.039)	0.0000	0.0000	0
13/04/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	4,297.0000	4,126.0000	(3.980)	0	0	0
13/04/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	4,297.0000	975.0000	(77.310)	0	0	0
13/04/2005	JN02	2005/05/05			jNote	7.8850	7.8320	(0.672)	0.0000	0.0000	0
13/04/2005	JN02	2005/05/05	7.50	Call	Option on jNote	7,542.0000	6,678.0000	(11.456)	0	0	0
13/04/2005	JN02	2005/05/05	7.50	Put	Option on jNote	7,542.0000	592.0000	(92.151)	0	0	0

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13/04/2005	JN02	2005/08/04			jNote	8.0080	7.9440	(0.799)	0.0000	0.0000	0
13/04/2005	JN02	2005/08/04	7.50	Put	Option on jNote	12,223.0000	3,199.0000	(73.828)	0	0	0
13/04/2005	JN02	2005/08/04	7.50	Call	Option on jNote	12,223.0000	11,332.0000	(7.290)	0	0	0
13/04/2005	JN02	2005/11/03			jNote	8.1790	8.1050	(0.905)	0.0000	0.0000	0
13/04/2005	JN02	2005/11/03	7.50	Call	Option on jNote	16,832.0000	15,821.0000	(6.006)	0	0	0
13/04/2005	JN02	2005/11/03	7.50	Put	Option on jNote	16,832.0000	4,758.0000	(71.732)	0	0	0
13/04/2005	JN05	2005/05/05			jNote	8.4760	8.4170	(0.696)	0.0000	0.0000	0
13/04/2005	JN05	2005/05/05	8.00	Call	Option on jNote	19,988.0000	17,783.0000	(11.032)	0	0	0
13/04/2005	JN05	2005/05/05	8.00	Put	Option on jNote	19,988.0000	786.0000	(96.068)	0	0	0
13/04/2005	JN05	2005/08/04			jNote	8.5560	8.4930	(0.736)	0.0000	0.0000	0
13/04/2005	JN05	2005/08/04	8.00	Call	Option on jNote	27,543.0000	25,569.0000	(7.167)	0	0	0
13/04/2005	JN05	2005/08/04	8.00	Put	Option on jNote	27,543.0000	5,516.0000	(79.973)	0	0	0
13/04/2005	JN05	2005/11/03			jNote	8.6530	8.5860	(0.774)	0.0000	0.0000	0
13/04/2005	JN05	2005/11/03	8.00	Put	Option on jNote	34,345.0000	8,587.0000	(74.998)	0	0	0
13/04/2005	JN05	2005/11/03	8.00	Call	Option on jNote	34,345.0000	32,353.0000	(5.800)	0	0	0
13/04/2005	JN10	2005/05/05			jNote	8.7620	8.7040	(0.662)	0.0000	0.0000	0
13/04/2005	JN10	2005/05/05	8.00	Put	Option on jNote	50,911.0000	100.0000	(99.804)	0	0	0
13/04/2005	JN10	2005/05/05	8.00	Call	Option on jNote	50,911.0000	47,188.0000	(7.313)	0	0	0
13/04/2005	JN10	2005/08/04			jNote	8.8070	8.7470	(0.681)	0.0000	0.0000	0
13/04/2005	JN10	2005/08/04	8.00	Call	Option on jNote	57,280.0000	53,933.0000	(5.843)	0	0	0
13/04/2005	JN10	2005/08/04	8.00	Put	Option on jNote	57,280.0000	4,104.0000	(92.835)	0	0	0
13/04/2005	JN10	2005/11/03			jNote	8.8600	8.7970	(0.711)	0.0000	0.0000	0
13/04/2005	JN10	2005/11/03	8.00	Call	Option on jNote	64,753.0000	61,526.0000	(4.984)	0	0	0
13/04/2005	JN10	2005/11/03	8.00	Put	Option on jNote	64,753.0000	8,544.0000	(86.805)	0	0	0
13/04/2005	JROD	2005/04/29			jRod	7.2450	7.2430	(0.028)	0.0000	0.0000	0
13/04/2005	JROD	2005/05/31			jRod	7.3870	7.3820	(0.068)	0.0000	0.0000	0

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13/04/2005	JROD	2005/06/30			jRod	7.5390	7.5340	(0.066)	0.0000	0.0000	0
13/04/2005	JROD	2005/07/29			jRod	7.4420	7.4400	(0.027)	0.0000	0.0000	0
13/04/2005	JROD	2005/08/31			jRod	7.4870	7.4860	(0.013)	0.0000	0.0000	0
13/04/2005	JROD	2005/09/30			jRod	7.5200	7.5190	(0.013)	0.0000	0.0000	0
13/04/2005	JROD	2005/10/31			jRod	7.4450	7.4440	(0.013)	0.0000	0.0000	0
13/04/2005	JROD	2005/11/30			jRod	7.4800	7.4780	(0.027)	0.0000	0.0000	0
13/04/2005	JROD	2005/12/30			jRod	7.5230	7.5210	(0.027)	0.0000	0.0000	0
13/04/2005	JROD	2006/01/31			jRod	7.4870	7.4850	(0.027)	0.0000	0.0000	0
13/04/2005	JROD	2006/02/28			jRod	7.5250	7.5240	(0.013)	0.0000	0.0000	0
13/04/2005	JROD	2006/03/31			jRod	7.5630	7.5620	(0.013)	0.0000	0.0000	0
13/04/2005	R152	2005/05/05			Bond Future	7.2780	7.2700	(0.110)	0.0000	0.0000	0
13/04/2005	R152	2005/05/05	7.00	Call	Option on Bond Future	172.0000	167.0000	(2.907)	0	0	0
13/04/2005	R152	2005/05/05	7.00	Put	Option on Bond Future	172.0000	2,321.0000	1249.419	0	0	0
13/04/2005	R152	2005/08/04			Bond Future	7.0550	7.0440	(0.156)	0.0000	0.0000	0
13/04/2005	R152	2005/08/04	7.75	Call	Option on Bond Future	4,191.0000	4,231.0000	0.954	0	0	0
13/04/2005	R152	2005/08/04	7.75	Put	Option on Bond Future	4,191.0000	348.0000	(91.696)	0	0	0
13/04/2005	R152	2005/11/03			Bond Future	6.9400	6.9250	(0.216)	0.0000	0.0000	0
13/04/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	1,102.0000	1,110.0000	0.726	0	0	0
13/04/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	1,102.0000	1,656.0000	50.272	0	0	0
13/04/2005	R153	2005/05/05			Bond Future	8.2310	8.1680	(0.765)	0.0000	0.0000	1
13/04/2005	R153	2005/05/05	7.75	Put	Option on Bond Future	603.0000	20,984.0000	3379.934	0	0	0

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13/04/2005	R153	2005/05/05	7.75	Call	Option on Bond Future	603.0000	806.0000	33.665	0	0	0
13/04/2005	R153	2005/08/04			Bond Future	8.2620	8.1960	(0.799)	0.0000	0.0000	0
13/04/2005	R153	2005/08/04	7.75	Call	Option on Bond Future	5,811.0000	6,507.0000	11.977	0	0	0
13/04/2005	R153	2005/08/04	7.75	Put	Option on Bond Future	5,811.0000	27,091.0000	366.202	0	0	0
13/04/2005	R153	2005/11/03			Bond Future	8.3330	8.2630	(0.840)	0.0000	0.0000	0
13/04/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	9,215.0000	32,625.0000	254.042	0	0	0
13/04/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	9,215.0000	10,033.0000	8.877	0	0	0
13/04/2005	R157	2005/05/05			Bond Future	8.6410	8.5790	(0.718)	0.0000	0.0000	0
13/04/2005	R157	2005/05/05	8.00	Put	Option on Bond Future	265.0000	49,461.0000	18564.528	0	0	0
13/04/2005	R157	2005/05/05	8.00	Call	Option on Bond Future	265.0000	371.0000	40.000	0	0	0
13/04/2005	R157	2005/08/04			Bond Future	8.6780	8.6130	(0.749)	0.0000	0.0000	0
13/04/2005	R157	2005/08/04	9.00	Call	Option on Bond Future	43,680.0000	47,023.0000	7.653	0	0	0
13/04/2005	R157	2005/08/04	9.00	Put	Option on Bond Future	18,119.0000	16,218.0000	(10.492)	0	0	0
13/04/2005	R157	2005/08/04	8.00	Put	Option on Bond Future	0.0000	58,026.0000	100.000	0	0	0
13/04/2005	R157	2005/08/04	8.00	Call	Option on Bond Future	0.0000	7,129.0000	100.000	0	0	0
13/04/2005	R157	2005/08/04	9.25	Put	Option on Bond Future	12,589.0000	11,154.0000	(11.399)	0	0	0
13/04/2005	R157	2005/08/04	8.75	Put	Option on Bond Future	25,633.0000	23,187.0000	(9.542)	0	0	100
13/04/2005	R157	2005/08/04	8.75	Call	Option on Bond Future	31,409.0000	34,207.0000	8.908	0	0	0
13/04/2005	R157	2005/08/04	9.25	Call	Option on Bond Future	57,726.0000	61,335.0000	6.252	0	0	0
13/04/2005	R157	2005/11/03			Bond Future	8.7370	8.6700	(0.767)	0.0000	0.0000	0
13/04/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	11,601.0000	12,780.0000	10.163	0	0	0
13/04/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	11,601.0000	67,199.0000	479.252	0	0	0
13/04/2005	R186	2005/05/05			Bond Future	7.9880	7.9280	(0.751)	0.0000	0.0000	0
13/04/2005	R186	2005/05/05			Bond Future	7.9880	7.9280	(0.751)	0.0000	0.0000	0
13/04/2005	R186	2005/05/05	7.25	Put	Option on Bond Future	925.0000	89,284.0000	9552.324	0	0	0
13/04/2005	R186	2005/05/05	7.25	Put	Option on Bond Future	925.0000	89,284.0000	9552.324	0	0	0
13/04/2005	R186	2005/05/05	7.25	Call	Option on Bond Future	925.0000	1,146.0000	23.892	0	0	0
13/04/2005	R186	2005/05/05	7.25	Call	Option on Bond Future	925.0000	1,146.0000	23.892	0	0	0
13/04/2005	R186	2005/08/04			Bond Future	7.9960	7.9340	(0.775)	0.0000	0.0000	0

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13/04/2005	R186	2005/08/04	7.25	Put	Option on Bond Future	15,753.0000	105,619.0000	570.469	0	0	0
13/04/2005	R186	2005/08/04	7.25	Call	Option on Bond Future	15,753.0000	17,288.0000	9.744	0	0	0
13/04/2005	R186	2005/11/03			Bond Future	8.0150	7.9510	(0.799)	0.0000	0.0000	0
13/04/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	29,346.0000	31,391.0000	6.969	0	0	0
13/04/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	29,346.0000	121,244.0000	313.153	0	0	0
13/04/2005	R194	2005/05/05			Bond Future	7.9090	7.8560	(0.670)	0.0000	0.0000	0
13/04/2005	R194	2005/05/05	7.50	Put	Option on Bond Future	630.0000	9,933.0000	1476.667	0	0	0
13/04/2005	R194	2005/05/05	7.50	Call	Option on Bond Future	630.0000	767.0000	21.746	0	0	0
13/04/2005	R194	2005/08/04			Bond Future	7.9260	7.8680	(0.732)	0.0000	0.0000	0
13/04/2005	R194	2005/08/04	7.50	Call	Option on Bond Future	4,202.0000	4,572.0000	8.805	0	0	0
13/04/2005	R194	2005/08/04	7.50	Put	Option on Bond Future	4,202.0000	13,254.0000	215.421	0	0	0
13/04/2005	R194	2005/11/03			Bond Future	8.0120	7.9480	(0.799)	0.0000	0.0000	0
13/04/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	6,005.0000	16,009.0000	166.595	0	0	0
13/04/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	6,005.0000	6,403.0000	6.628	0	0	0
13/04/2005	R201	2005/05/05			Bond Future	8.6370	8.5800	(0.660)	0.0000	0.0000	0
13/04/2005	R201	2005/05/05	8.00	Put	Option on Bond Future	209.0000	38,966.0000	18544.019	0	0	0
13/04/2005	R201	2005/05/05	8.00	Call	Option on Bond Future	209.0000	281.0000	34.450	0	0	0
13/04/2005	R201	2005/08/04			Bond Future	8.6740	8.6150	(0.680)	0.0000	0.0000	0
13/04/2005	R201	2005/08/04	8.00	Call	Option on Bond Future	4,875.0000	5,509.0000	13.005	0	0	0
13/04/2005	R201	2005/08/04	8.00	Put	Option on Bond Future	4,875.0000	45,738.0000	838.215	0	0	0
13/04/2005	R201	2005/11/03			Bond Future	8.7300	8.6690	(0.699)	0.0000	0.0000	0
13/04/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	9,163.0000	10,009.0000	9.233	0	0	0
13/04/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	9,163.0000	52,885.0000	477.158	0	0	0
13/04/2005	R203	2005/05/05			Bond Future	8.6190	8.5620	(0.661)	0.0000	0.0000	0
13/04/2005	R203	2005/05/05	8.00	Call	Option on Bond Future	361.0000	479.0000	32.687	0	0	0
13/04/2005	R203	2005/05/05	8.00	Put	Option on Bond Future	361.0000	43,376.0000	11915.512	0	0	0

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13/04/2005	R203 2005/08/04			Bond Future	8.6480	8.5890	(0.682)	0.0000	0.0000	0
13/04/2005	R203 2005/08/04	8.00	Put	Option on Bond Future	6,637.0000	51,825.0000	680.850	0	0	0
13/04/2005	R203 2005/08/04	8.00	Call	Option on Bond Future	6,637.0000	7,464.0000	12.460	0	0	0
13/04/2005	R203 2005/11/03			Bond Future	8.6950	8.6340	(0.702)	0.0000	0.0000	0
13/04/2005	R203 2005/11/03	8.00	Call	Option on Bond Future	12,203.0000	13,278.0000	8.809	0	0	0
13/04/2005	R203 2005/11/03	8.00	Put	Option on Bond Future	12,203.0000	60,348.0000	394.534	0	0	0

Grand Total: **106**