



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 15/04/2005

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
15/04/2005	GOVI 2005/05/05			jGovi	215.1390	217.1470	0.933	0.0000	0.0000	5
15/04/2005	GOVI 2005/05/05	220.00	Put	jGovi	6,782.0000	39,933.0000	488.809	0	0	0
15/04/2005	GOVI 2005/05/05	220.00	Call	jGovi	6,782.0000	12,043.0000	77.573	0	0	0
15/04/2005	GOVI 2005/08/04			jGovi	219.0980	220.9400	0.841	0.0000	0.0000	0
15/04/2005	GOVI 2005/08/04	224.00	Put	jGovi	13,792.0000	49,203.0000	256.750	0	0	0
15/04/2005	GOVI 2005/08/04	224.00	Call	jGovi	13,792.0000	19,363.0000	40.393	0	0	0
15/04/2005	GOVI 2005/11/03			jGovi	223.1100	224.8360	0.774	0.0000	0.0000	0
15/04/2005	GOVI 2005/11/03	228.00	Put	jGovi	22,496.0000	61,089.0000	171.555	0	0	0
15/04/2005	GOVI 2005/11/03	228.00	Call	jGovi	22,496.0000	28,209.0000	25.396	0	0	0
15/04/2005	J152 2006/02/28			jSwap	7.3058	7.1281	(2.433)	0.0000	0.0000	0
15/04/2005	J153 2010/08/31			jSwap	8.2919	8.1191	(2.085)	0.0000	0.0000	0
15/04/2005	J157 2015/09/15			jSwap	8.6349	8.4555	(2.078)	0.0000	0.0000	0
15/04/2005	J186 2026/12/21			jSwap	8.2652	8.0971	(2.034)	0.0000	0.0000	0
15/04/2005	J194 2008/02/28			jSwap	7.8180	7.6210	(2.520)	0.0000	0.0000	0
15/04/2005	J201 2014/12/22			jSwap	8.5820	8.4246	(1.834)	0.0000	0.0000	0
15/04/2005	J203 2017/09/15			jSwap	8.5947	8.4135	(2.108)	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
15/04/2005	JBAR	2005/03/16			jBar	7.5930	7.0000	(7.810)	0.0000	0.0000	0
15/04/2005	JFRA	2005/05/05			jFra	7.5910	7.0310	(7.377)	0.0000	0.0000	0
15/04/2005	JFRA	2005/05/05	7.25	Put	Option on jFra	838.0000	610.0000	(27.208)	0	0	0
15/04/2005	JFRA	2005/05/05	7.25	Call	Option on jFra	838.0000	74.0000	(91.169)	0	0	0
15/04/2005	JFRA	2005/08/04			jFra	6.9000	6.8340	(0.957)	0.0000	0.0000	0
15/04/2005	JFRA	2005/08/04	7.25	Put	Option on jFra	358.0000	1,301.0000	263.408	0	0	0
15/04/2005	JFRA	2005/08/04	7.25	Call	Option on jFra	358.0000	281.0000	(21.508)	0	0	0
15/04/2005	JFRA	2005/11/03			jFra	7.0790	6.8950	(2.599)	0.0000	0.0000	0
15/04/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	957.0000	758.0000	(20.794)	0	0	0
15/04/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	957.0000	1,628.0000	70.115	0	0	0
15/04/2005	JFRA	2006/02/02			jFra	7.2060	7.0350	(2.373)	0.0000	0.0000	0
15/04/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,504.0000	1,819.0000	20.944	0	0	0
15/04/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	1,504.0000	1,292.0000	(14.096)	0	0	0
15/04/2005	JFRA	2006/05/04			jFra	7.4380	7.2830	(2.084)	0.0000	0.0000	0
15/04/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	2,436.0000	1,491.0000	(38.793)	0	0	0
15/04/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	2,436.0000	2,184.0000	(10.345)	0	0	0
15/04/2005	JFRA	2006/08/03			jFra	7.6480	7.5000	(1.935)	0.0000	0.0000	0
15/04/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	2,960.0000	2,699.0000	(8.818)	0	0	0
15/04/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	2,960.0000	1,475.0000	(50.169)	0	0	0
15/04/2005	JFRA	2006/11/02			jFra	7.8800	7.8060	(0.939)	0.0000	0.0000	0
15/04/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	3,525.0000	3,356.0000	(4.794)	0	0	0
15/04/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	3,525.0000	1,385.0000	(60.709)	0	0	0
15/04/2005	JN02	2005/05/05			jNote	7.4720	7.2960	(2.355)	0.0000	0.0000	0
15/04/2005	JN02	2005/05/05	7.50	Call	Option on jNote	2,444.0000	1,158.0000	(52.619)	0	0	0
15/04/2005	JN02	2005/05/05	7.50	Put	Option on jNote	2,444.0000	4,921.0000	101.350	0	0	0

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15/04/2005	JN02	2005/08/04			jNote	7.5610	7.4200	(1.865)	0.0000	0.0000	0
15/04/2005	JN02	2005/08/04	7.50	Put	Option on jNote	7,436.0000	7,495.0000	0.793	0	0	0
15/04/2005	JN02	2005/08/04	7.50	Call	Option on jNote	7,436.0000	6,021.0000	(19.029)	0	0	0
15/04/2005	JN02	2005/11/03			jNote	7.7650	7.5970	(2.164)	0.0000	0.0000	0
15/04/2005	JN02	2005/11/03	7.50	Call	Option on jNote	12,282.0000	10,410.0000	(15.242)	0	0	0
15/04/2005	JN02	2005/11/03	7.50	Put	Option on jNote	12,282.0000	8,626.0000	(29.767)	0	0	0
15/04/2005	JN05	2005/05/05			jNote	8.1960	8.0100	(2.269)	0.0000	0.0000	0
15/04/2005	JN05	2005/05/05	8.00	Put	Option on jNote	10,611.0000	5,416.0000	(48.959)	0	0	0
15/04/2005	JN05	2005/05/05	8.00	Call	Option on jNote	10,611.0000	5,826.0000	(45.095)	0	0	0
15/04/2005	JN05	2005/08/04			jNote	8.2680	8.1040	(1.984)	0.0000	0.0000	0
15/04/2005	JN05	2005/08/04	8.00	Put	Option on jNote	19,770.0000	11,555.0000	(41.553)	0	0	0
15/04/2005	JN05	2005/08/04	8.00	Call	Option on jNote	19,770.0000	15,831.0000	(19.924)	0	0	0
15/04/2005	JN05	2005/11/03			jNote	8.3850	8.2150	(2.027)	0.0000	0.0000	0
15/04/2005	JN05	2005/11/03	8.00	Put	Option on jNote	27,395.0000	14,408.0000	(47.406)	0	0	0
15/04/2005	JN05	2005/11/03	8.00	Call	Option on jNote	27,395.0000	23,219.0000	(15.244)	0	0	0
15/04/2005	JN10	2005/05/05			jNote	8.5610	8.3800	(2.114)	0.0000	0.0000	0
15/04/2005	JN10	2005/05/05	8.00	Call	Option on jNote	38,157.0000	26,974.0000	(29.308)	0	0	0
15/04/2005	JN10	2005/05/05	8.00	Put	Option on jNote	38,157.0000	1,144.0000	(97.002)	0	0	0
15/04/2005	JN10	2005/08/04			jNote	8.6020	8.4280	(2.023)	0.0000	0.0000	0
15/04/2005	JN10	2005/08/04	8.00	Call	Option on jNote	46,571.0000	38,104.0000	(18.181)	0	0	0
15/04/2005	JN10	2005/08/04	8.00	Put	Option on jNote	46,571.0000	9,110.0000	(80.438)	0	0	0
15/04/2005	JN10	2005/11/03			jNote	8.6670	8.4840	(2.111)	0.0000	0.0000	0
15/04/2005	JN10	2005/11/03	8.00	Put	Option on jNote	55,539.0000	14,725.0000	(73.487)	0	0	0
15/04/2005	JN10	2005/11/03	8.00	Call	Option on jNote	55,539.0000	47,381.0000	(14.689)	0	0	0
15/04/2005	JROD	2005/04/29			jRod	7.2400	7.1530	(1.202)	0.0000	0.0000	0
15/04/2005	JROD	2005/05/31			jRod	7.3710	7.0820	(3.921)	0.0000	0.0000	0

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15/04/2005	JROD	2005/06/30			jRod	7.5260	7.0240	(6.670)	0.0000	0.0000	0
15/04/2005	JROD	2005/07/29			jRod	7.4400	7.0990	(4.583)	0.0000	0.0000	0
15/04/2005	JROD	2005/08/31			jRod	7.4870	7.0880	(5.329)	0.0000	0.0000	0
15/04/2005	JROD	2005/09/30			jRod	7.5190	7.0720	(5.945)	0.0000	0.0000	0
15/04/2005	JROD	2005/10/31			jRod	7.4430	7.1140	(4.420)	0.0000	0.0000	0
15/04/2005	JROD	2005/11/30			jRod	7.4760	7.1070	(4.936)	0.0000	0.0000	0
15/04/2005	JROD	2005/12/30			jRod	7.5190	7.0940	(5.652)	0.0000	0.0000	0
15/04/2005	JROD	2006/01/31			jRod	7.4840	7.1170	(4.904)	0.0000	0.0000	0
15/04/2005	JROD	2006/02/28			jRod	7.5230	7.1090	(5.503)	0.0000	0.0000	0
15/04/2005	JROD	2006/03/31			jRod	7.5610	7.0990	(6.110)	0.0000	0.0000	0
15/04/2005	R152	2005/05/05			Bond Future	6.9580	6.7540	(2.932)	0.0000	0.0000	0
15/04/2005	R152	2005/05/05	7.00	Call	Option on Bond Future	1,064.0000	2,209.0000	107.613	0	0	0
15/04/2005	R152	2005/05/05	7.00	Put	Option on Bond Future	1,064.0000	240.0000	(77.444)	0	0	0
15/04/2005	R152	2005/08/04			Bond Future	6.6000	6.5710	(0.439)	0.0000	0.0000	0
15/04/2005	R152	2005/08/04	7.75	Call	Option on Bond Future	6,488.0000	6,627.0000	2.142	0	0	0
15/04/2005	R152	2005/08/04	7.75	Put	Option on Bond Future	6,488.0000	125.0000	(98.073)	0	0	0
15/04/2005	R152	2005/11/03			Bond Future	6.3830	6.4720	1.394	0.0000	0.0000	0
15/04/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	2,066.0000	1,904.0000	(7.841)	0	0	0
15/04/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	2,066.0000	1,035.0000	(49.903)	0	0	0
15/04/2005	R153	2005/05/05			Bond Future	7.9660	7.8010	(2.071)	0.0000	0.0000	1
15/04/2005	R153	2005/05/05	7.75	Call	Option on Bond Future	2,555.0000	5,227.0000	104.579	0	0	0

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15/04/2005	R153	2005/05/05	7.75	Put	Option on Bond Future	2,555.0000	7,712.0000	201.840	0	0	0
15/04/2005	R153	2005/08/04			Bond Future	7.9820	7.8440	(1.729)	0.0000	0.0000	0
15/04/2005	R153	2005/08/04	7.75	Call	Option on Bond Future	10,208.0000	12,871.0000	26.087	0	0	0
15/04/2005	R153	2005/08/04	7.75	Put	Option on Bond Future	10,208.0000	17,246.0000	68.946	0	0	0
15/04/2005	R153	2005/11/03			Bond Future	8.0550	7.9200	(1.676)	0.0000	0.0000	0
15/04/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	13,649.0000	16,124.0000	18.133	0	0	0
15/04/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	13,649.0000	23,671.0000	73.427	0	0	0
15/04/2005	R157	2005/05/05			Bond Future	8.4680	8.2710	(2.326)	0.0000	0.0000	0
15/04/2005	R157	2005/05/05	8.00	Put	Option on Bond Future	844.0000	26,128.0000	2995.735	0	0	0
15/04/2005	R157	2005/05/05	8.00	Call	Option on Bond Future	844.0000	2,848.0000	237.441	0	0	0
15/04/2005	R157	2005/08/04			Bond Future	8.4990	8.3170	(2.141)	0.0000	0.0000	0
15/04/2005	R157	2005/08/04	9.00	Put	Option on Bond Future	13,286.0000	9,456.0000	(28.827)	0	0	0
15/04/2005	R157	2005/08/04	9.25	Call	Option on Bond Future	68,436.0000	80,664.0000	17.868	0	0	0
15/04/2005	R157	2005/08/04	8.00	Put	Option on Bond Future	0.0000	40,742.0000	100.000	0	0	0
15/04/2005	R157	2005/08/04	8.00	Call	Option on Bond Future	0.0000	14,094.0000	100.000	0	0	0
15/04/2005	R157	2005/08/04	9.00	Call	Option on Bond Future	55,359.0000	64,509.0000	16.528	0	0	0
15/04/2005	R157	2005/08/04	9.25	Put	Option on Bond Future	8,987.0000	6,235.0000	(30.622)	0	0	0
15/04/2005	R157	2005/08/04	8.75	Put	Option on Bond Future	19,331.0000	14,139.0000	(26.858)	0	0	100
15/04/2005	R157	2005/08/04	8.75	Call	Option on Bond Future	39,619.0000	49,407.0000	24.705	0	0	0
15/04/2005	R157	2005/11/03			Bond Future	8.5640	8.3810	(2.137)	0.0000	0.0000	0
15/04/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	15,536.0000	51,867.0000	233.850	0	0	0
15/04/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	15,536.0000	20,551.0000	32.280	0	0	0
15/04/2005	R186	2005/05/05			Bond Future	7.8620	7.6640	(2.518)	0.0000	0.0000	0
15/04/2005	R186	2005/05/05			Bond Future	7.8620	7.6640	(2.518)	0.0000	0.0000	0
15/04/2005	R186	2005/05/05	7.25	Put	Option on Bond Future	1,510.0000	59,043.0000	3810.132	0	0	0
15/04/2005	R186	2005/05/05	7.25	Put	Option on Bond Future	1,510.0000	59,043.0000	3810.132	0	0	0
15/04/2005	R186	2005/05/05	7.25	Call	Option on Bond Future	1,510.0000	4,143.0000	174.371	0	0	0
15/04/2005	R186	2005/05/05	7.25	Call	Option on Bond Future	1,510.0000	4,143.0000	174.371	0	0	0
15/04/2005	R186	2005/08/04			Bond Future	7.8670	7.6790	(2.390)	0.0000	0.0000	0

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15/04/2005	R186	2005/08/04	7.25	Call	Option on Bond Future	19,354.0000	27,105.0000	40.049	0	0	0
15/04/2005	R186	2005/08/04	7.25	Put	Option on Bond Future	19,354.0000	83,570.0000	331.797	0	0	0
15/04/2005	R186	2005/11/03			Bond Future	7.8910	7.7020	(2.395)	0.0000	0.0000	0
15/04/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	33,653.0000	42,984.0000	27.727	0	0	0
15/04/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	33,653.0000	101,999.0000	203.090	0	0	0
15/04/2005	R194	2005/05/05			Bond Future	7.5600	7.3930	(2.209)	0.0000	0.0000	0
15/04/2005	R194	2005/05/05	7.50	Call	Option on Bond Future	3,033.0000	5,248.0000	73.030	0	0	0
15/04/2005	R194	2005/05/05	7.50	Put	Option on Bond Future	3,033.0000	2,474.0000	(18.431)	0	0	0
15/04/2005	R194	2005/08/04			Bond Future	7.5420	7.4220	(1.591)	0.0000	0.0000	0
15/04/2005	R194	2005/08/04	7.50	Put	Option on Bond Future	8,099.0000	7,558.0000	(6.680)	0	0	0
15/04/2005	R194	2005/08/04	7.50	Call	Option on Bond Future	8,099.0000	9,410.0000	16.187	0	0	0
15/04/2005	R194	2005/11/03			Bond Future	7.6210	7.5070	(1.496)	0.0000	0.0000	0
15/04/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	9,627.0000	10,689.0000	11.031	0	0	0
15/04/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	9,627.0000	10,840.0000	12.600	0	0	0
15/04/2005	R201	2005/05/05			Bond Future	8.4690	8.2660	(2.397)	0.0000	0.0000	0
15/04/2005	R201	2005/05/05	8.00	Call	Option on Bond Future	644.0000	2,256.0000	250.311	0	0	0
15/04/2005	R201	2005/05/05	8.00	Put	Option on Bond Future	644.0000	20,234.0000	3041.925	0	0	0
15/04/2005	R201	2005/08/04			Bond Future	8.5010	8.3130	(2.212)	0.0000	0.0000	0
15/04/2005	R201	2005/08/04	8.00	Call	Option on Bond Future	7,451.0000	11,078.0000	48.678	0	0	0
15/04/2005	R201	2005/08/04	8.00	Put	Option on Bond Future	7,451.0000	31,809.0000	326.909	0	0	0
15/04/2005	R201	2005/11/03			Bond Future	8.5620	8.3740	(2.196)	0.0000	0.0000	0
15/04/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	12,182.0000	40,465.0000	232.170	0	0	0
15/04/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	12,182.0000	16,209.0000	33.057	0	0	0
15/04/2005	R203	2005/05/05			Bond Future	8.4510	8.2540	(2.331)	0.0000	0.0000	0
15/04/2005	R203	2005/05/05	8.00	Call	Option on Bond Future	979.0000	3,147.0000	221.450	0	0	0
15/04/2005	R203	2005/05/05	8.00	Put	Option on Bond Future	979.0000	22,845.0000	2233.504	0	0	0

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15/04/2005	R203 2005/08/04			Bond Future	8.4760	8.2900	(2.194)	0.0000	0.0000	0
15/04/2005	R203 2005/08/04	8.00	Put	Option on Bond Future	9,725.0000	36,570.0000	276.041	0	0	0
15/04/2005	R203 2005/08/04	8.00	Call	Option on Bond Future	9,725.0000	14,394.0000	48.010	0	0	0
15/04/2005	R203 2005/11/03			Bond Future	8.5270	8.3410	(2.181)	0.0000	0.0000	0
15/04/2005	R203 2005/11/03	8.00	Call	Option on Bond Future	15,810.0000	21,070.0000	33.270	0	0	0
15/04/2005	R203 2005/11/03	8.00	Put	Option on Bond Future	15,810.0000	46,760.0000	195.762	0	0	0

Grand Total: **106**