



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 20/04/2005

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
20/04/2005	GOVI 2005/05/05			jGovi	218.7490	218.6850	(0.029)	0.0000	0.0000	5
20/04/2005	GOVI 2005/05/05	220.00	Call	jGovi	16,307.0000	15,635.0000	(4.121)	0	0	0
20/04/2005	GOVI 2005/05/05	220.00	Put	jGovi	16,307.0000	28,785.0000	76.519	0	0	0
20/04/2005	GOVI 2005/08/04			jGovi	222.5700	222.5150	(0.025)	0.0000	0.0000	0
20/04/2005	GOVI 2005/08/04	224.00	Call	jGovi	26,254.0000	26,031.0000	(0.849)	0	0	0
20/04/2005	GOVI 2005/08/04	224.00	Put	jGovi	26,254.0000	40,881.0000	55.713	0	0	0
20/04/2005	GOVI 2005/11/03			jGovi	226.4940	226.2320	(0.116)	0.0000	0.0000	0
20/04/2005	GOVI 2005/11/03	228.00	Call	jGovi	36,498.0000	36,185.0000	(0.858)	0	0	0
20/04/2005	GOVI 2005/11/03	228.00	Put	jGovi	36,498.0000	53,865.0000	47.583	0	0	0
20/04/2005	J152 2006/02/28			jSwap	7.0838	7.0463	(0.529)	0.0000	0.0000	0
20/04/2005	J153 2010/08/31			jSwap	7.9490	7.9394	(0.121)	0.0000	0.0000	0
20/04/2005	J157 2015/09/15			jSwap	8.2626	8.2495	(0.158)	0.0000	0.0000	0
20/04/2005	J186 2026/12/21			jSwap	7.9271	7.9077	(0.244)	0.0000	0.0000	0
20/04/2005	J194 2008/02/28			jSwap	7.4729	7.4830	0.135	0.0000	0.0000	0
20/04/2005	J201 2014/12/22			jSwap	8.2375	8.2160	(0.260)	0.0000	0.0000	0
20/04/2005	J203 2017/09/15			jSwap	8.2276	8.2128	(0.179)	0.0000	0.0000	0

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20/04/2005	JBAR	2005/03/16			jBar	7.0000	7.0000	-	0.0000	0.0000	0
20/04/2005	JFRA	2005/05/05			jFra	7.0440	7.0360	(0.114)	0.0000	0.0000	0
20/04/2005	JFRA	2005/05/05	7.25	Put	Option on jFra	56.0000	571.0000	919.643	0	0	0
20/04/2005	JFRA	2005/05/05	7.25	Call	Option on jFra	56.0000	46.0000	(17.857)	0	0	0
20/04/2005	JFRA	2005/08/04			jFra	6.7740	6.6920	(1.211)	0.0000	0.0000	0
20/04/2005	JFRA	2005/08/04	7.25	Call	Option on jFra	215.0000	164.0000	(23.721)	0	0	0
20/04/2005	JFRA	2005/08/04	7.25	Put	Option on jFra	215.0000	1,533.0000	613.023	0	0	0
20/04/2005	JFRA	2005/11/03			jFra	6.8100	6.7500	(0.881)	0.0000	0.0000	0
20/04/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	638.0000	1,796.0000	181.505	0	0	0
20/04/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	638.0000	570.0000	(10.658)	0	0	0
20/04/2005	JFRA	2006/02/02			jFra	6.9280	6.8840	(0.635)	0.0000	0.0000	0
20/04/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,137.0000	1,963.0000	72.647	0	0	0
20/04/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	1,137.0000	1,066.0000	(6.245)	0	0	0
20/04/2005	JFRA	2006/05/04			jFra	7.1420	7.0930	(0.686)	0.0000	0.0000	0
20/04/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,938.0000	1,848.0000	(4.644)	0	0	0
20/04/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	1,938.0000	1,620.0000	(16.409)	0	0	0
20/04/2005	JFRA	2006/08/03			jFra	7.3630	7.2990	(0.869)	0.0000	0.0000	0
20/04/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	2,433.0000	1,584.0000	(34.895)	0	0	0
20/04/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	2,433.0000	2,316.0000	(4.809)	0	0	0
20/04/2005	JFRA	2006/11/02			jFra	7.6040	7.5610	(0.565)	0.0000	0.0000	0
20/04/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,942.0000	2,848.0000	(3.195)	0	0	0
20/04/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	2,942.0000	1,476.0000	(49.830)	0	0	0
20/04/2005	JN02	2005/05/05			jNote	7.1670	7.1390	(0.391)	0.0000	0.0000	0
20/04/2005	JN02	2005/05/05	7.50	Call	Option on jNote	403.0000	288.0000	(28.536)	0	0	0
20/04/2005	JN02	2005/05/05	7.50	Put	Option on jNote	403.0000	6,956.0000	1626.055	0	0	0

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20/04/2005	JN02	2005/08/04			jNote	7.2640	7.2450	(0.262)	0.0000	0.0000	0
20/04/2005	JN02	2005/08/04	7.50	Call	Option on jNote	4,508.0000	4,270.0000	(5.280)	0	0	0
20/04/2005	JN02	2005/08/04	7.50	Put	Option on jNote	4,508.0000	8,978.0000	99.157	0	0	0
20/04/2005	JN02	2005/11/03			jNote	7.4130	7.4250	0.162	0.0000	0.0000	0
20/04/2005	JN02	2005/11/03	7.50	Call	Option on jNote	8,563.0000	8,564.0000	0.012	0	0	0
20/04/2005	JN02	2005/11/03	7.50	Put	Option on jNote	8,563.0000	9,946.0000	16.151	0	0	0
20/04/2005	JN05	2005/05/05			jNote	7.8330	7.8280	(0.064)	0.0000	0.0000	0
20/04/2005	JN05	2005/05/05	8.00	Call	Option on jNote	2,447.0000	2,201.0000	(10.053)	0	0	0
20/04/2005	JN05	2005/05/05	8.00	Put	Option on jNote	2,447.0000	9,323.0000	280.997	0	0	0
20/04/2005	JN05	2005/08/04			jNote	7.9190	7.9100	(0.114)	0.0000	0.0000	0
20/04/2005	JN05	2005/08/04	8.00	Call	Option on jNote	12,228.0000	11,841.0000	(3.165)	0	0	0
20/04/2005	JN05	2005/08/04	8.00	Put	Option on jNote	12,228.0000	15,561.0000	27.257	0	0	0
20/04/2005	JN05	2005/11/03			jNote	8.0240	8.0170	(0.087)	0.0000	0.0000	0
20/04/2005	JN05	2005/11/03	8.00	Put	Option on jNote	19,562.0000	18,473.0000	(5.567)	0	0	0
20/04/2005	JN05	2005/11/03	8.00	Call	Option on jNote	19,562.0000	19,171.0000	(1.999)	0	0	0
20/04/2005	JN10	2005/05/05			jNote	8.1860	8.1690	(0.208)	0.0000	0.0000	0
20/04/2005	JN10	2005/05/05	8.00	Put	Option on jNote	15,878.0000	3,178.0000	(79.985)	0	0	0
20/04/2005	JN10	2005/05/05	8.00	Call	Option on jNote	15,878.0000	14,764.0000	(7.016)	0	0	0
20/04/2005	JN10	2005/08/04			jNote	8.2280	8.2130	(0.182)	0.0000	0.0000	0
20/04/2005	JN10	2005/08/04	8.00	Put	Option on jNote	29,832.0000	14,370.0000	(51.830)	0	0	0
20/04/2005	JN10	2005/08/04	8.00	Call	Option on jNote	29,832.0000	28,932.0000	(3.017)	0	0	0
20/04/2005	JN10	2005/11/03			jNote	8.2780	8.2680	(0.121)	0.0000	0.0000	0
20/04/2005	JN10	2005/11/03	8.00	Call	Option on jNote	39,872.0000	39,113.0000	(1.904)	0	0	0
20/04/2005	JN10	2005/11/03	8.00	Put	Option on jNote	39,872.0000	20,861.0000	(47.680)	0	0	0
20/04/2005	JROD	2005/04/29			jRod	7.1490	7.1480	(0.014)	0.0000	0.0000	0
20/04/2005	JROD	2005/05/31			jRod	7.0710	7.0650	(0.085)	0.0000	0.0000	0

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20/04/2005	JROD	2005/06/30			jRod	7.0120	7.0080	(0.057)	0.0000	0.0000	0
20/04/2005	JROD	2005/07/29			jRod	7.0900	7.0870	(0.042)	0.0000	0.0000	0
20/04/2005	JROD	2005/08/31			jRod	7.0730	7.0590	(0.198)	0.0000	0.0000	0
20/04/2005	JROD	2005/09/30			jRod	7.0500	7.0170	(0.468)	0.0000	0.0000	0
20/04/2005	JROD	2005/10/31			jRod	7.0940	7.0560	(0.536)	0.0000	0.0000	0
20/04/2005	JROD	2005/11/30			jRod	7.0820	7.0290	(0.748)	0.0000	0.0000	0
20/04/2005	JROD	2005/12/30			jRod	7.0650	6.9960	(0.977)	0.0000	0.0000	0
20/04/2005	JROD	2006/01/31			jRod	7.0910	7.0280	(0.888)	0.0000	0.0000	0
20/04/2005	JROD	2006/02/28			jRod	7.0800	7.0040	(1.073)	0.0000	0.0000	0
20/04/2005	JROD	2006/03/31			jRod	7.0670	6.9740	(1.316)	0.0000	0.0000	0
20/04/2005	R152	2005/05/05			Bond Future	6.7590	6.7220	(0.547)	0.0000	0.0000	0
20/04/2005	R152	2005/05/05	7.00	Call	Option on Bond Future	2,097.0000	2,332.0000	11.206	0	0	0
20/04/2005	R152	2005/05/05	7.00	Put	Option on Bond Future	2,097.0000	106.0000	(94.945)	0	0	0
20/04/2005	R152	2005/08/04			Bond Future	6.5770	6.5230	(0.821)	0.0000	0.0000	0
20/04/2005	R152	2005/08/04	7.75	Call	Option on Bond Future	6,574.0000	6,850.0000	4.198	0	0	0
20/04/2005	R152	2005/08/04	7.75	Put	Option on Bond Future	6,574.0000	82.0000	(98.753)	0	0	0
20/04/2005	R152	2005/11/03			Bond Future	6.4650	6.3950	(1.083)	0.0000	0.0000	0
20/04/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	1,876.0000	878.0000	(53.198)	0	0	0
20/04/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	1,876.0000	1,987.0000	5.917	0	0	0
20/04/2005	R153	2005/05/05			Bond Future	7.6940	7.6820	(0.156)	0.0000	0.0000	1
20/04/2005	R153	2005/05/05	7.75	Call	Option on Bond Future	7,386.0000	7,483.0000	1.313	0	0	0

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20/04/2005	R153	2005/05/05	7.75	Put	Option on Bond Future	7,386.0000	4,160.0000	(43.677)	0	0	0
20/04/2005	R153	2005/08/04			Bond Future	7.7300	7.7170	(0.168)	0.0000	0.0000	0
20/04/2005	R153	2005/08/04	7.75	Put	Option on Bond Future	15,729.0000	14,248.0000	(9.416)	0	0	0
20/04/2005	R153	2005/08/04	7.75	Call	Option on Bond Future	15,729.0000	15,789.0000	0.381	0	0	0
20/04/2005	R153	2005/11/03			Bond Future	7.7960	7.7860	(0.128)	0.0000	0.0000	0
20/04/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	19,350.0000	20,891.0000	7.964	0	0	0
20/04/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	19,350.0000	19,288.0000	(0.320)	0	0	0
20/04/2005	R157	2005/05/05			Bond Future	8.1290	8.1220	(0.086)	0.0000	0.0000	0
20/04/2005	R157	2005/05/05	8.00	Call	Option on Bond Future	5,433.0000	5,252.0000	(3.331)	0	0	0
20/04/2005	R157	2005/05/05	8.00	Put	Option on Bond Future	5,433.0000	15,800.0000	190.815	0	0	0
20/04/2005	R157	2005/08/04			Bond Future	8.1690	8.1620	(0.086)	0.0000	0.0000	0
20/04/2005	R157	2005/08/04	9.00	Put	Option on Bond Future	6,718.0000	6,535.0000	(2.724)	0	0	0
20/04/2005	R157	2005/08/04	9.00	Call	Option on Bond Future	74,124.0000	74,529.0000	0.546	0	0	0
20/04/2005	R157	2005/08/04	8.75	Put	Option on Bond Future	10,366.0000	10,122.0000	(2.354)	0	0	0
20/04/2005	R157	2005/08/04	8.75	Call	Option on Bond Future	57,987.0000	58,331.0000	0.593	0	0	0
20/04/2005	R157	2005/08/04	9.25	Put	Option on Bond Future	4,297.0000	4,163.0000	(3.118)	0	0	0
20/04/2005	R157	2005/08/04	9.25	Call	Option on Bond Future	91,079.0000	91,533.0000	0.498	0	0	0
20/04/2005	R157	2005/08/04	8.00	Call	Option on Bond Future	19,546.0000	19,416.0000	(0.665)	0	0	0
20/04/2005	R157	2005/08/04	8.00	Put	Option on Bond Future	19,546.0000	33,124.0000	69.467	0	0	0
20/04/2005	R157	2005/11/03			Bond Future	8.2260	8.2200	(0.073)	0.0000	0.0000	0
20/04/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	26,957.0000	44,947.0000	66.736	0	0	0
20/04/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	26,957.0000	26,744.0000	(0.790)	0	0	0
20/04/2005	R186	2005/05/05			Bond Future	7.5230	7.5130	(0.133)	0.0000	0.0000	0
20/04/2005	R186	2005/05/05			Bond Future	7.5230	7.5130	(0.133)	0.0000	0.0000	0
20/04/2005	R186	2005/05/05	7.25	Call	Option on Bond Future	7,224.0000	6,880.0000	(4.762)	0	0	0
20/04/2005	R186	2005/05/05	7.25	Call	Option on Bond Future	7,224.0000	6,880.0000	(4.762)	0	0	0
20/04/2005	R186	2005/05/05	7.25	Put	Option on Bond Future	7,224.0000	42,159.0000	483.596	0	0	0
20/04/2005	R186	2005/05/05	7.25	Put	Option on Bond Future	7,224.0000	42,159.0000	483.596	0	0	0
20/04/2005	R186	2005/08/04			Bond Future	7.5340	7.5230	(0.146)	0.0000	0.0000	0

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20/04/2005	R186	2005/08/04	7.25	Put	Option on Bond Future	36,957.0000	73,096.0000	97.787	0	0	0
20/04/2005	R186	2005/08/04	7.25	Call	Option on Bond Future	36,957.0000	36,738.0000	(0.593)	0	0	0
20/04/2005	R186	2005/11/03			Bond Future	7.5530	7.5430	(0.132)	0.0000	0.0000	0
20/04/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	55,529.0000	55,111.0000	(0.753)	0	0	0
20/04/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	55,529.0000	93,825.0000	68.966	0	0	0
20/04/2005	R194	2005/05/05			Bond Future	7.2910	7.3100	0.261	0.0000	0.0000	0
20/04/2005	R194	2005/05/05	7.50	Call	Option on Bond Future	6,708.0000	6,233.0000	(7.081)	0	0	0
20/04/2005	R194	2005/05/05	7.50	Put	Option on Bond Future	6,708.0000	1,300.0000	(80.620)	0	0	0
20/04/2005	R194	2005/08/04			Bond Future	7.3070	7.3290	0.301	0.0000	0.0000	0
20/04/2005	R194	2005/08/04	7.50	Call	Option on Bond Future	10,860.0000	10,465.0000	(3.637)	0	0	0
20/04/2005	R194	2005/08/04	7.50	Put	Option on Bond Future	10,860.0000	6,400.0000	(41.068)	0	0	0
20/04/2005	R194	2005/11/03			Bond Future	7.3760	7.4050	0.393	0.0000	0.0000	0
20/04/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	12,215.0000	9,735.0000	(20.303)	0	0	0
20/04/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	12,215.0000	11,786.0000	(3.512)	0	0	0
20/04/2005	R201	2005/05/05			Bond Future	8.1290	8.1230	(0.074)	0.0000	0.0000	0
20/04/2005	R201	2005/05/05	8.00	Put	Option on Bond Future	4,199.0000	12,399.0000	195.285	0	0	0
20/04/2005	R201	2005/05/05	8.00	Call	Option on Bond Future	4,199.0000	4,036.0000	(3.882)	0	0	0
20/04/2005	R201	2005/08/04			Bond Future	8.1700	8.1630	(0.086)	0.0000	0.0000	0
20/04/2005	R201	2005/08/04	8.00	Call	Option on Bond Future	15,158.0000	15,035.0000	(0.811)	0	0	0
20/04/2005	R201	2005/08/04	8.00	Put	Option on Bond Future	15,158.0000	25,898.0000	70.854	0	0	0
20/04/2005	R201	2005/11/03			Bond Future	8.2240	8.2190	(0.061)	0.0000	0.0000	0
20/04/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	20,947.0000	20,753.0000	(0.926)	0	0	0
20/04/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	20,947.0000	35,046.0000	67.308	0	0	0
20/04/2005	R203	2005/05/05			Bond Future	8.1170	8.1110	(0.074)	0.0000	0.0000	0
20/04/2005	R203	2005/05/05	8.00	Call	Option on Bond Future	5,767.0000	5,558.0000	(3.624)	0	0	0
20/04/2005	R203	2005/05/05	8.00	Put	Option on Bond Future	5,767.0000	14,230.0000	146.749	0	0	0

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20/04/2005	R203 2005/08/04			Bond Future	8.1490	8.1430	(0.074)	0.0000	0.0000	0
20/04/2005	R203 2005/08/04	8.00	Put	Option on Bond Future	19,836.0000	30,678.0000	54.658	0	0	0
20/04/2005	R203 2005/08/04	8.00	Call	Option on Bond Future	19,836.0000	19,661.0000	(0.882)	0	0	0
20/04/2005	R203 2005/11/03			Bond Future	8.1950	8.1890	(0.073)	0.0000	0.0000	0
20/04/2005	R203 2005/11/03	8.00	Put	Option on Bond Future	27,516.0000	41,641.0000	51.334	0	0	0
20/04/2005	R203 2005/11/03	8.00	Call	Option on Bond Future	27,516.0000	27,293.0000	(0.810)	0	0	0

Grand Total: **6**