



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for 18/04/2005

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
18/04/2005	GOVI 2005/05/05			jGovi	217.1470	218.7030	0.717	0.0000	0.0000	5
18/04/2005	GOVI 2005/05/05	220.00	Call	jGovi	12,043.0000	15,024.0000	24.753	0	0	0
18/04/2005	GOVI 2005/05/05	220.00	Put	jGovi	12,043.0000	28,864.0000	139.674	0	0	0
18/04/2005	GOVI 2005/08/04			jGovi	220.9400	222.5240	0.717	0.0000	0.0000	0
18/04/2005	GOVI 2005/08/04	224.00	Call	jGovi	19,363.0000	24,248.0000	25.229	0	0	0
18/04/2005	GOVI 2005/08/04	224.00	Put	jGovi	19,363.0000	39,908.0000	106.104	0	0	0
18/04/2005	GOVI 2005/11/03			jGovi	224.8360	226.4470	0.717	0.0000	0.0000	0
18/04/2005	GOVI 2005/11/03	228.00	Put	jGovi	28,209.0000	52,743.0000	86.972	0	0	0
18/04/2005	GOVI 2005/11/03	228.00	Call	jGovi	28,209.0000	32,873.0000	16.534	0	0	0
18/04/2005	J152 2006/02/28			jSwap	7.1281	7.0740	(0.758)	0.0000	0.0000	0
18/04/2005	J153 2010/08/31			jSwap	8.1191	8.1987	0.981	0.0000	0.0000	0
18/04/2005	J157 2015/09/15			jSwap	8.4555	8.5263	0.837	0.0000	0.0000	0
18/04/2005	J186 2026/12/21			jSwap	8.0971	8.3299	2.875	0.0000	0.0000	0
18/04/2005	J194 2008/02/28			jSwap	7.6210	7.6953	0.976	0.0000	0.0000	0
18/04/2005	J201 2014/12/22			jSwap	8.4246	8.4819	0.681	0.0000	0.0000	0
18/04/2005	J203 2017/09/15			jSwap	8.4135	8.5883	2.078	0.0000	0.0000	0

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18/04/2005	JBAR	2005/03/16			jBar	7.0000	0.0000	(100.000)	0.0000	0.0000	0
18/04/2005	JFRA	2005/05/05			jFra	7.0310	7.0210	(0.142)	0.0000	0.0000	0
18/04/2005	JFRA	2005/05/05	7.25	Put	Option on jFra	74.0000	614.0000	729.730	0	0	0
18/04/2005	JFRA	2005/05/05	7.25	Call	Option on jFra	74.0000	53.0000	(28.378)	0	0	0
18/04/2005	JFRA	2005/08/04			jFra	6.8340	6.7490	(1.244)	0.0000	0.0000	0
18/04/2005	JFRA	2005/08/04	7.25	Put	Option on jFra	281.0000	1,440.0000	412.456	0	0	0
18/04/2005	JFRA	2005/08/04	7.25	Call	Option on jFra	281.0000	212.0000	(24.555)	0	0	0
18/04/2005	JFRA	2005/11/03			jFra	6.8950	6.8010	(1.363)	0.0000	0.0000	0
18/04/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	758.0000	652.0000	(13.984)	0	0	0
18/04/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	758.0000	1,753.0000	131.266	0	0	0
18/04/2005	JFRA	2006/02/02			jFra	7.0350	6.9210	(1.620)	0.0000	0.0000	0
18/04/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,292.0000	1,949.0000	50.851	0	0	0
18/04/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	1,292.0000	1,143.0000	(11.533)	0	0	0
18/04/2005	JFRA	2006/05/04			jFra	7.2830	7.1340	(2.046)	0.0000	0.0000	0
18/04/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	2,184.0000	1,942.0000	(11.081)	0	0	0
18/04/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	2,184.0000	1,613.0000	(26.145)	0	0	0
18/04/2005	JFRA	2006/08/03			jFra	7.5000	7.3750	(1.667)	0.0000	0.0000	0
18/04/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	2,699.0000	1,561.0000	(42.164)	0	0	0
18/04/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	2,699.0000	2,479.0000	(8.151)	0	0	0
18/04/2005	JFRA	2006/11/02			jFra	7.8060	7.5620	(3.126)	0.0000	0.0000	0
18/04/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	3,356.0000	1,545.0000	(53.963)	0	0	0
18/04/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	3,356.0000	2,921.0000	(12.962)	0	0	0
18/04/2005	JN02	2005/05/05			jNote	7.2960	7.1640	(1.809)	0.0000	0.0000	0
18/04/2005	JN02	2005/05/05	7.50	Put	Option on jNote	1,158.0000	6,658.0000	474.957	0	0	0
18/04/2005	JN02	2005/05/05	7.50	Call	Option on jNote	1,158.0000	454.0000	(60.794)	0	0	0

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18/04/2005	JN02	2005/08/04			jNote	7.4200	7.3420	(1.051)	0.0000	0.0000	0
18/04/2005	JN02	2005/08/04	7.50	Call	Option on jNote	6,021.0000	5,191.0000	(13.785)	0	0	0
18/04/2005	JN02	2005/08/04	7.50	Put	Option on jNote	6,021.0000	8,106.0000	34.629	0	0	0
18/04/2005	JN02	2005/11/03			jNote	7.5970	7.5930	(0.053)	0.0000	0.0000	0
18/04/2005	JN02	2005/11/03	7.50	Put	Option on jNote	10,410.0000	8,566.0000	(17.714)	0	0	0
18/04/2005	JN02	2005/11/03	7.50	Call	Option on jNote	10,410.0000	10,278.0000	(1.268)	0	0	0
18/04/2005	JN05	2005/05/05			jNote	8.0100	8.0850	0.936	0.0000	0.0000	0
18/04/2005	JN05	2005/05/05	8.00	Put	Option on jNote	5,826.0000	3,639.0000	(37.539)	0	0	0
18/04/2005	JN05	2005/05/05	8.00	Call	Option on jNote	5,826.0000	7,140.0000	22.554	0	0	0
18/04/2005	JN05	2005/08/04			jNote	8.1040	8.1900	1.061	0.0000	0.0000	0
18/04/2005	JN05	2005/08/04	8.00	Call	Option on jNote	15,831.0000	17,731.0000	12.002	0	0	0
18/04/2005	JN05	2005/08/04	8.00	Put	Option on jNote	15,831.0000	9,927.0000	(37.294)	0	0	0
18/04/2005	JN05	2005/11/03			jNote	8.2150	8.3130	1.193	0.0000	0.0000	0
18/04/2005	JN05	2005/11/03	8.00	Put	Option on jNote	23,219.0000	12,756.0000	(45.062)	0	0	0
18/04/2005	JN05	2005/11/03	8.00	Call	Option on jNote	23,219.0000	25,565.0000	10.104	0	0	0
18/04/2005	JN10	2005/05/05			jNote	8.3800	8.4420	0.740	0.0000	0.0000	0
18/04/2005	JN10	2005/05/05	8.00	Put	Option on jNote	26,974.0000	534.0000	(98.020)	0	0	0
18/04/2005	JN10	2005/05/05	8.00	Call	Option on jNote	26,974.0000	30,507.0000	13.098	0	0	0
18/04/2005	JN10	2005/08/04			jNote	8.4280	8.4990	0.842	0.0000	0.0000	0
18/04/2005	JN10	2005/08/04	8.00	Call	Option on jNote	38,104.0000	41,366.0000	8.561	0	0	0
18/04/2005	JN10	2005/08/04	8.00	Put	Option on jNote	38,104.0000	7,650.0000	(79.923)	0	0	0
18/04/2005	JN10	2005/11/03			jNote	8.4840	8.5680	0.990	0.0000	0.0000	0
18/04/2005	JN10	2005/11/03	8.00	Put	Option on jNote	47,381.0000	12,924.0000	(72.723)	0	0	0
18/04/2005	JN10	2005/11/03	8.00	Call	Option on jNote	47,381.0000	51,131.0000	7.915	0	0	0
18/04/2005	JROD	2005/04/29			jRod	7.1530	7.1510	(0.028)	0.0000	0.0000	0
18/04/2005	JROD	2005/05/31			jRod	7.0820	7.0740	(0.113)	0.0000	0.0000	0

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18/04/2005	JROD	2005/06/30			jRod	7.0240	7.0160	(0.114)	0.0000	0.0000	0
18/04/2005	JROD	2005/07/29			jRod	7.0990	7.0920	(0.099)	0.0000	0.0000	0
18/04/2005	JROD	2005/08/31			jRod	7.0880	7.0750	(0.183)	0.0000	0.0000	0
18/04/2005	JROD	2005/09/30			jRod	7.0720	7.0520	(0.283)	0.0000	0.0000	0
18/04/2005	JROD	2005/10/31			jRod	7.1140	7.0950	(0.267)	0.0000	0.0000	0
18/04/2005	JROD	2005/11/30			jRod	7.1070	7.0830	(0.338)	0.0000	0.0000	0
18/04/2005	JROD	2005/12/30			jRod	7.0940	7.0660	(0.395)	0.0000	0.0000	0
18/04/2005	JROD	2006/01/31			jRod	7.1170	7.0920	(0.351)	0.0000	0.0000	0
18/04/2005	JROD	2006/02/28			jRod	7.1090	7.0810	(0.394)	0.0000	0.0000	0
18/04/2005	JROD	2006/03/31			jRod	7.0990	7.0670	(0.451)	0.0000	0.0000	0
18/04/2005	R152	2005/05/05			Bond Future	6.7540	6.4960	(3.820)	0.0000	0.0000	0
18/04/2005	R152	2005/05/05	7.00	Put	Option on Bond Future	2,209.0000	16.0000	(99.276)	0	0	0
18/04/2005	R152	2005/05/05	7.00	Call	Option on Bond Future	2,209.0000	4,057.0000	83.658	0	0	0
18/04/2005	R152	2005/08/04			Bond Future	6.5710	6.2050	(5.570)	0.0000	0.0000	0
18/04/2005	R152	2005/08/04	7.75	Call	Option on Bond Future	6,627.0000	8,562.0000	29.199	0	0	0
18/04/2005	R152	2005/08/04	7.75	Put	Option on Bond Future	6,627.0000	26.0000	(99.608)	0	0	0
18/04/2005	R152	2005/11/03			Bond Future	6.4720	6.0330	(6.783)	0.0000	0.0000	0
18/04/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	1,904.0000	508.0000	(73.319)	0	0	0
18/04/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	1,904.0000	2,751.0000	44.485	0	0	0
18/04/2005	R153	2005/05/05			Bond Future	7.8010	7.6990	(1.308)	0.0000	0.0000	1
18/04/2005	R153	2005/05/05	7.75	Put	Option on Bond Future	5,227.0000	4,665.0000	(10.752)	0	0	0

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18/04/2005	R153	2005/05/05	7.75	Call	Option on Bond Future	5,227.0000	7,156.0000	36.905	0	0	0
18/04/2005	R153	2005/08/04			Bond Future	7.8440	7.7380	(1.351)	0.0000	0.0000	0
18/04/2005	R153	2005/08/04	7.75	Put	Option on Bond Future	12,871.0000	14,299.0000	11.095	0	0	0
18/04/2005	R153	2005/08/04	7.75	Call	Option on Bond Future	12,871.0000	14,859.0000	15.446	0	0	0
18/04/2005	R153	2005/11/03			Bond Future	7.9200	7.8250	(1.199)	0.0000	0.0000	0
18/04/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	16,124.0000	17,714.0000	9.861	0	0	0
18/04/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	16,124.0000	21,051.0000	30.557	0	0	0
18/04/2005	R157	2005/05/05			Bond Future	8.2710	8.1290	(1.717)	0.0000	0.0000	0
18/04/2005	R157	2005/05/05	8.00	Put	Option on Bond Future	2,848.0000	16,341.0000	473.771	0	0	0
18/04/2005	R157	2005/05/05	8.00	Call	Option on Bond Future	2,848.0000	5,191.0000	82.268	0	0	0
18/04/2005	R157	2005/08/04			Bond Future	8.3170	8.1700	(1.767)	0.0000	0.0000	0
18/04/2005	R157	2005/08/04	8.00	Put	Option on Bond Future	14,094.0000	32,480.0000	130.453	0	0	0
18/04/2005	R157	2005/08/04	8.00	Call	Option on Bond Future	14,094.0000	18,101.0000	28.431	0	0	0
18/04/2005	R157	2005/08/04	8.75	Put	Option on Bond Future	14,139.0000	10,490.0000	(25.808)	0	0	0
18/04/2005	R157	2005/08/04	9.00	Call	Option on Bond Future	64,509.0000	74,140.0000	14.930	0	0	0
18/04/2005	R157	2005/08/04	9.00	Put	Option on Bond Future	9,456.0000	6,818.0000	(27.898)	0	0	0
18/04/2005	R157	2005/08/04	8.75	Call	Option on Bond Future	49,407.0000	58,027.0000	17.447	0	0	0
18/04/2005	R157	2005/08/04	9.25	Put	Option on Bond Future	6,235.0000	4,375.0000	(29.832)	0	0	0
18/04/2005	R157	2005/08/04	9.25	Call	Option on Bond Future	80,664.0000	91,073.0000	12.904	0	0	0
18/04/2005	R157	2005/11/03			Bond Future	8.3810	8.2400	(1.682)	0.0000	0.0000	0
18/04/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	20,551.0000	24,402.0000	18.739	0	0	0
18/04/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	20,551.0000	44,243.0000	115.284	0	0	0
18/04/2005	R186	2005/05/05			Bond Future	7.6640	7.5230	(1.840)	0.0000	0.0000	0
18/04/2005	R186	2005/05/05			Bond Future	7.6640	7.5230	(1.840)	0.0000	0.0000	0
18/04/2005	R186	2005/05/05	7.25	Call	Option on Bond Future	4,143.0000	6,459.0000	55.902	0	0	0
18/04/2005	R186	2005/05/05	7.25	Call	Option on Bond Future	4,143.0000	6,459.0000	55.902	0	0	0
18/04/2005	R186	2005/05/05	7.25	Put	Option on Bond Future	4,143.0000	43,052.0000	939.150	0	0	0
18/04/2005	R186	2005/05/05	7.25	Put	Option on Bond Future	4,143.0000	43,052.0000	939.150	0	0	0
18/04/2005	R186	2005/08/04			Bond Future	7.6790	7.5350	(1.875)	0.0000	0.0000	0

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18/04/2005	R186	2005/08/04	7.25	Put	Option on Bond Future	27,105.0000	71,008.0000	161.974	0	0	0
18/04/2005	R186	2005/08/04	7.25	Call	Option on Bond Future	27,105.0000	33,086.0000	22.066	0	0	0
18/04/2005	R186	2005/11/03			Bond Future	7.7020	7.5610	(1.831)	0.0000	0.0000	0
18/04/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	42,984.0000	90,552.0000	110.664	0	0	0
18/04/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	42,984.0000	49,516.0000	15.196	0	0	0
18/04/2005	R194	2005/05/05			Bond Future	7.3930	7.2860	(1.447)	0.0000	0.0000	0
18/04/2005	R194	2005/05/05	7.50	Call	Option on Bond Future	5,248.0000	6,839.0000	30.316	0	0	0
18/04/2005	R194	2005/05/05	7.50	Put	Option on Bond Future	5,248.0000	1,280.0000	(75.610)	0	0	0
18/04/2005	R194	2005/08/04			Bond Future	7.4220	7.3060	(1.563)	0.0000	0.0000	0
18/04/2005	R194	2005/08/04	7.50	Put	Option on Bond Future	9,410.0000	6,100.0000	(35.175)	0	0	0
18/04/2005	R194	2005/08/04	7.50	Call	Option on Bond Future	9,410.0000	10,713.0000	13.847	0	0	0
18/04/2005	R194	2005/11/03			Bond Future	7.5070	7.4100	(1.292)	0.0000	0.0000	0
18/04/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	10,689.0000	11,540.0000	7.961	0	0	0
18/04/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	10,689.0000	9,597.0000	(10.216)	0	0	0
18/04/2005	R201	2005/05/05			Bond Future	8.2660	8.1300	(1.645)	0.0000	0.0000	0
18/04/2005	R201	2005/05/05	8.00	Put	Option on Bond Future	2,256.0000	12,832.0000	468.794	0	0	0
18/04/2005	R201	2005/05/05	8.00	Call	Option on Bond Future	2,256.0000	3,995.0000	77.083	0	0	0
18/04/2005	R201	2005/08/04			Bond Future	8.3130	8.1720	(1.696)	0.0000	0.0000	0
18/04/2005	R201	2005/08/04	8.00	Call	Option on Bond Future	11,078.0000	14,062.0000	26.936	0	0	0
18/04/2005	R201	2005/08/04	8.00	Put	Option on Bond Future	11,078.0000	25,521.0000	130.376	0	0	0
18/04/2005	R201	2005/11/03			Bond Future	8.3740	8.2380	(1.624)	0.0000	0.0000	0
18/04/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	16,209.0000	19,100.0000	17.836	0	0	0
18/04/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	16,209.0000	34,621.0000	113.591	0	0	0
18/04/2005	R203	2005/05/05			Bond Future	8.2540	8.1120	(1.720)	0.0000	0.0000	0
18/04/2005	R203	2005/05/05	8.00	Call	Option on Bond Future	3,147.0000	5,516.0000	75.278	0	0	0
18/04/2005	R203	2005/05/05	8.00	Put	Option on Bond Future	3,147.0000	14,267.0000	353.352	0	0	0

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18/04/2005	R203 2005/08/04			Bond Future	8.2900	8.1450	(1.749)	0.0000	0.0000	0
18/04/2005	R203 2005/08/04	8.00	Put	Option on Bond Future	14,394.0000	29,432.0000	104.474	0	0	0
18/04/2005	R203 2005/08/04	8.00	Call	Option on Bond Future	14,394.0000	18,262.0000	26.872	0	0	0
18/04/2005	R203 2005/11/03			Bond Future	8.3410	8.2000	(1.690)	0.0000	0.0000	0
18/04/2005	R203 2005/11/03	8.00	Call	Option on Bond Future	21,070.0000	24,886.0000	18.111	0	0	0
18/04/2005	R203 2005/11/03	8.00	Put	Option on Bond Future	21,070.0000	40,060.0000	90.128	0	0	0

**Grand Total:** **6**