



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for 19/04/2005

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
19/04/2005	GOVI 2005/05/05			jGovi	218.7030	218.7490	0.021	0.0000	0.0000	5
19/04/2005	GOVI 2005/05/05	220.00	Put	jGovi	15,024.0000	30,037.0000	99.927	0	0	0
19/04/2005	GOVI 2005/05/05	220.00	Call	jGovi	15,024.0000	16,307.0000	8.540	0	0	0
19/04/2005	GOVI 2005/08/04			jGovi	222.5240	222.5700	0.021	0.0000	0.0000	0
19/04/2005	GOVI 2005/08/04	224.00	Call	jGovi	24,248.0000	26,254.0000	8.273	0	0	0
19/04/2005	GOVI 2005/08/04	224.00	Put	jGovi	24,248.0000	41,684.0000	71.907	0	0	0
19/04/2005	GOVI 2005/11/03			jGovi	226.4470	226.4940	0.021	0.0000	0.0000	0
19/04/2005	GOVI 2005/11/03	228.00	Call	jGovi	32,873.0000	36,498.0000	11.027	0	0	0
19/04/2005	GOVI 2005/11/03	228.00	Put	jGovi	32,873.0000	54,598.0000	66.088	0	0	0
19/04/2005	J152 2006/02/28			jSwap	7.0740	7.0838	0.138	0.0000	0.0000	0
19/04/2005	J153 2010/08/31			jSwap	8.1987	7.9490	(3.046)	0.0000	0.0000	0
19/04/2005	J157 2015/09/15			jSwap	8.5263	8.2626	(3.093)	0.0000	0.0000	0
19/04/2005	J186 2026/12/21			jSwap	8.3299	7.9271	(4.836)	0.0000	0.0000	0
19/04/2005	J194 2008/02/28			jSwap	7.6953	7.4729	(2.890)	0.0000	0.0000	0
19/04/2005	J201 2014/12/22			jSwap	8.4819	8.2375	(2.882)	0.0000	0.0000	0
19/04/2005	J203 2017/09/15			jSwap	8.5883	8.2276	(4.200)	0.0000	0.0000	0

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19/04/2005	JBAR	2005/03/16			jBar	0.0000	7.0000	100.000	0.0000	0.0000	0
19/04/2005	JFRA	2005/05/05			jFra	7.0210	7.0440	0.328	0.0000	0.0000	0
19/04/2005	JFRA	2005/05/05	7.25	Call	Option on jFra	53.0000	56.0000	5.660	0	0	0
19/04/2005	JFRA	2005/05/05	7.25	Put	Option on jFra	53.0000	561.0000	958.491	0	0	0
19/04/2005	JFRA	2005/08/04			jFra	6.7490	6.7740	0.370	0.0000	0.0000	0
19/04/2005	JFRA	2005/08/04	7.25	Put	Option on jFra	212.0000	1,382.0000	551.887	0	0	0
19/04/2005	JFRA	2005/08/04	7.25	Call	Option on jFra	212.0000	215.0000	1.415	0	0	0
19/04/2005	JFRA	2005/11/03			jFra	6.8010	6.8100	0.132	0.0000	0.0000	0
19/04/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	652.0000	638.0000	(2.147)	0	0	0
19/04/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	652.0000	1,717.0000	163.344	0	0	0
19/04/2005	JFRA	2006/02/02			jFra	6.9210	6.9280	0.101	0.0000	0.0000	0
19/04/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,143.0000	1,926.0000	68.504	0	0	0
19/04/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	1,143.0000	1,137.0000	(0.525)	0	0	0
19/04/2005	JFRA	2006/05/04			jFra	7.1340	7.1420	0.112	0.0000	0.0000	0
19/04/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	1,942.0000	1,590.0000	(18.126)	0	0	0
19/04/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,942.0000	1,938.0000	(0.206)	0	0	0
19/04/2005	JFRA	2006/08/03			jFra	7.3750	7.3630	(0.163)	0.0000	0.0000	0
19/04/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	2,479.0000	2,433.0000	(1.856)	0	0	0
19/04/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	2,479.0000	1,545.0000	(37.676)	0	0	0
19/04/2005	JFRA	2006/11/02			jFra	7.5620	7.6040	0.555	0.0000	0.0000	0
19/04/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	2,921.0000	1,465.0000	(49.846)	0	0	0
19/04/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,921.0000	2,942.0000	0.719	0	0	0
19/04/2005	JN02	2005/05/05			jNote	7.1640	7.1670	0.042	0.0000	0.0000	0
19/04/2005	JN02	2005/05/05	7.50	Put	Option on jNote	454.0000	6,551.0000	1342.952	0	0	0
19/04/2005	JN02	2005/05/05	7.50	Call	Option on jNote	454.0000	403.0000	(11.233)	0	0	0

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19/04/2005	JN02	2005/08/04			jNote	7.3420	7.2640	(1.062)	0.0000	0.0000	0
19/04/2005	JN02	2005/08/04	7.50	Put	Option on jNote	5,191.0000	8,863.0000	70.738	0	0	0
19/04/2005	JN02	2005/08/04	7.50	Call	Option on jNote	5,191.0000	4,508.0000	(13.157)	0	0	0
19/04/2005	JN02	2005/11/03			jNote	7.5930	7.4130	(2.371)	0.0000	0.0000	0
19/04/2005	JN02	2005/11/03	7.50	Call	Option on jNote	10,278.0000	8,563.0000	(16.686)	0	0	0
19/04/2005	JN02	2005/11/03	7.50	Put	Option on jNote	10,278.0000	10,166.0000	(1.090)	0	0	0
19/04/2005	JN05	2005/05/05			jNote	8.0850	7.8330	(3.117)	0.0000	0.0000	0
19/04/2005	JN05	2005/05/05	8.00	Call	Option on jNote	7,140.0000	2,447.0000	(65.728)	0	0	0
19/04/2005	JN05	2005/05/05	8.00	Put	Option on jNote	7,140.0000	9,361.0000	31.106	0	0	0
19/04/2005	JN05	2005/08/04			jNote	8.1900	7.9190	(3.309)	0.0000	0.0000	0
19/04/2005	JN05	2005/08/04	8.00	Put	Option on jNote	17,731.0000	15,576.0000	(12.154)	0	0	0
19/04/2005	JN05	2005/08/04	8.00	Call	Option on jNote	17,731.0000	12,228.0000	(31.036)	0	0	0
19/04/2005	JN05	2005/11/03			jNote	8.3130	8.0240	(3.476)	0.0000	0.0000	0
19/04/2005	JN05	2005/11/03	8.00	Put	Option on jNote	25,565.0000	18,575.0000	(27.342)	0	0	0
19/04/2005	JN05	2005/11/03	8.00	Call	Option on jNote	25,565.0000	19,562.0000	(23.481)	0	0	0
19/04/2005	JN10	2005/05/05			jNote	8.4420	8.1860	(3.032)	0.0000	0.0000	0
19/04/2005	JN10	2005/05/05	8.00	Call	Option on jNote	30,507.0000	15,878.0000	(47.953)	0	0	0
19/04/2005	JN10	2005/05/05	8.00	Put	Option on jNote	30,507.0000	3,136.0000	(89.720)	0	0	0
19/04/2005	JN10	2005/08/04			jNote	8.4990	8.2280	(3.189)	0.0000	0.0000	0
19/04/2005	JN10	2005/08/04	8.00	Call	Option on jNote	41,366.0000	29,832.0000	(27.883)	0	0	0
19/04/2005	JN10	2005/08/04	8.00	Put	Option on jNote	41,366.0000	14,257.0000	(65.534)	0	0	0
19/04/2005	JN10	2005/11/03			jNote	8.5680	8.2780	(3.385)	0.0000	0.0000	0
19/04/2005	JN10	2005/11/03	8.00	Put	Option on jNote	51,131.0000	20,951.0000	(59.025)	0	0	0
19/04/2005	JN10	2005/11/03	8.00	Call	Option on jNote	51,131.0000	39,872.0000	(22.020)	0	0	0
19/04/2005	JROD	2005/04/29			jRod	7.1510	7.1490	(0.028)	0.0000	0.0000	0
19/04/2005	JROD	2005/05/31			jRod	7.0740	7.0710	(0.042)	0.0000	0.0000	0

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19/04/2005	JROD	2005/06/30			jRod	7.0160	7.0120	(0.057)	0.0000	0.0000	0
19/04/2005	JROD	2005/07/29			jRod	7.0920	7.0900	(0.028)	0.0000	0.0000	0
19/04/2005	JROD	2005/08/31			jRod	7.0750	7.0730	(0.028)	0.0000	0.0000	0
19/04/2005	JROD	2005/09/30			jRod	7.0520	7.0500	(0.028)	0.0000	0.0000	0
19/04/2005	JROD	2005/10/31			jRod	7.0950	7.0940	(0.014)	0.0000	0.0000	0
19/04/2005	JROD	2005/11/30			jRod	7.0830	7.0820	(0.014)	0.0000	0.0000	0
19/04/2005	JROD	2005/12/30			jRod	7.0660	7.0650	(0.014)	0.0000	0.0000	0
19/04/2005	JROD	2006/01/31			jRod	7.0920	7.0910	(0.014)	0.0000	0.0000	0
19/04/2005	JROD	2006/02/28			jRod	7.0810	7.0800	(0.014)	0.0000	0.0000	0
19/04/2005	JROD	2006/03/31			jRod	7.0670	7.0670	-	0.0000	0.0000	0
19/04/2005	R152	2005/05/05			Bond Future	6.4960	6.7590	4.049	0.0000	0.0000	0
19/04/2005	R152	2005/05/05	7.00	Put	Option on Bond Future	4,057.0000	168.0000	(95.859)	0	0	0
19/04/2005	R152	2005/05/05	7.00	Call	Option on Bond Future	4,057.0000	2,097.0000	(48.312)	0	0	0
19/04/2005	R152	2005/08/04			Bond Future	6.2050	6.5770	5.995	0.0000	0.0000	0
19/04/2005	R152	2005/08/04	7.75	Call	Option on Bond Future	8,562.0000	6,574.0000	(23.219)	0	0	0
19/04/2005	R152	2005/08/04	7.75	Put	Option on Bond Future	8,562.0000	105.0000	(98.774)	0	0	0
19/04/2005	R152	2005/11/03			Bond Future	6.0330	6.4650	7.161	0.0000	0.0000	0
19/04/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	2,751.0000	1,876.0000	(31.807)	0	0	0
19/04/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	2,751.0000	986.0000	(64.158)	0	0	0
19/04/2005	R153	2005/05/05			Bond Future	7.6990	7.6940	(0.065)	0.0000	0.0000	1
19/04/2005	R153	2005/05/05	7.75	Put	Option on Bond Future	7,156.0000	4,650.0000	(35.020)	0	0	0

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19/04/2005	R153	2005/05/05	7.75	Call	Option on Bond Future	7,156.0000	7,386.0000	3.214	0	0	0
19/04/2005	R153	2005/08/04			Bond Future	7.7380	7.7300	(0.103)	0.0000	0.0000	0
19/04/2005	R153	2005/08/04	7.75	Call	Option on Bond Future	14,859.0000	15,729.0000	5.855	0	0	0
19/04/2005	R153	2005/08/04	7.75	Put	Option on Bond Future	14,859.0000	14,796.0000	(0.424)	0	0	0
19/04/2005	R153	2005/11/03			Bond Future	7.8250	7.7960	(0.371)	0.0000	0.0000	0
19/04/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	17,714.0000	19,350.0000	9.236	0	0	0
19/04/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	17,714.0000	21,398.0000	20.797	0	0	0
19/04/2005	R157	2005/05/05			Bond Future	8.1290	8.1290	-	0.0000	0.0000	0
19/04/2005	R157	2005/05/05	8.00	Put	Option on Bond Future	5,191.0000	16,583.0000	219.457	0	0	0
19/04/2005	R157	2005/05/05	8.00	Call	Option on Bond Future	5,191.0000	5,433.0000	4.662	0	0	0
19/04/2005	R157	2005/08/04			Bond Future	8.1700	8.1690	(0.012)	0.0000	0.0000	0
19/04/2005	R157	2005/08/04	8.00	Put	Option on Bond Future	18,101.0000	33,842.0000	86.962	0	0	0
19/04/2005	R157	2005/08/04	8.00	Call	Option on Bond Future	18,101.0000	19,546.0000	7.983	0	0	0
19/04/2005	R157	2005/08/04	9.00	Put	Option on Bond Future	6,818.0000	6,718.0000	(1.467)	0	0	0
19/04/2005	R157	2005/08/04	8.75	Put	Option on Bond Future	10,490.0000	10,366.0000	(1.182)	0	0	0
19/04/2005	R157	2005/08/04	8.75	Call	Option on Bond Future	58,027.0000	57,987.0000	(0.069)	0	0	0
19/04/2005	R157	2005/08/04	9.00	Call	Option on Bond Future	7,414.0000	74,124.0000	899.784	0	0	0
19/04/2005	R157	2005/08/04	9.25	Put	Option on Bond Future	4,375.0000	4,297.0000	(1.783)	0	0	0
19/04/2005	R157	2005/08/04	9.25	Call	Option on Bond Future	91,073.0000	91,079.0000	0.007	0	0	0
19/04/2005	R157	2005/11/03			Bond Future	8.2400	8.2260	(0.170)	0.0000	0.0000	0
19/04/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	24,402.0000	45,652.0000	87.083	0	0	0
19/04/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	24,402.0000	26,957.0000	10.470	0	0	0
19/04/2005	R186	2005/05/05			Bond Future	7.5230	7.5230	-	0.0000	0.0000	0
19/04/2005	R186	2005/05/05			Bond Future	7.5230	7.5230	-	0.0000	0.0000	0
19/04/2005	R186	2005/05/05	7.25	Call	Option on Bond Future	6,459.0000	7,224.0000	11.844	0	0	0
19/04/2005	R186	2005/05/05	7.25	Call	Option on Bond Future	6,459.0000	7,224.0000	11.844	0	0	0
19/04/2005	R186	2005/05/05	7.25	Put	Option on Bond Future	6,459.0000	43,816.0000	578.371	0	0	0
19/04/2005	R186	2005/05/05	7.25	Put	Option on Bond Future	6,459.0000	43,816.0000	578.371	0	0	0
19/04/2005	R186	2005/08/04			Bond Future	7.5350	7.5340	(0.013)	0.0000	0.0000	0

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19/04/2005	R186	2005/08/04	7.25	Put	Option on Bond Future	33,086.0000	74,748.0000	125.920	0	0	0
19/04/2005	R186	2005/08/04	7.25	Call	Option on Bond Future	33,086.0000	36,957.0000	11.700	0	0	0
19/04/2005	R186	2005/11/03			Bond Future	7.5610	7.5530	(0.106)	0.0000	0.0000	0
19/04/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	49,516.0000	55,529.0000	12.144	0	0	0
19/04/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	49,516.0000	95,534.0000	92.936	0	0	0
19/04/2005	R194	2005/05/05			Bond Future	7.2860	7.2910	0.069	0.0000	0.0000	0
19/04/2005	R194	2005/05/05	7.50	Call	Option on Bond Future	6,839.0000	6,708.0000	(1.915)	0	0	0
19/04/2005	R194	2005/05/05	7.50	Put	Option on Bond Future	6,839.0000	1,280.0000	(81.284)	0	0	0
19/04/2005	R194	2005/08/04			Bond Future	7.3060	7.3070	0.014	0.0000	0.0000	0
19/04/2005	R194	2005/08/04	7.50	Call	Option on Bond Future	10,713.0000	10,860.0000	1.372	0	0	0
19/04/2005	R194	2005/08/04	7.50	Put	Option on Bond Future	10,713.0000	6,270.0000	(41.473)	0	0	0
19/04/2005	R194	2005/11/03			Bond Future	7.4100	7.3760	(0.459)	0.0000	0.0000	0
19/04/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	11,540.0000	9,536.0000	(17.366)	0	0	0
19/04/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	11,540.0000	12,215.0000	5.849	0	0	0
19/04/2005	R201	2005/05/05			Bond Future	8.1300	8.1290	(0.012)	0.0000	0.0000	0
19/04/2005	R201	2005/05/05	8.00	Call	Option on Bond Future	3,995.0000	4,199.0000	5.106	0	0	0
19/04/2005	R201	2005/05/05	8.00	Put	Option on Bond Future	3,995.0000	12,968.0000	224.606	0	0	0
19/04/2005	R201	2005/08/04			Bond Future	8.1720	8.1700	(0.024)	0.0000	0.0000	0
19/04/2005	R201	2005/08/04	8.00	Call	Option on Bond Future	14,062.0000	15,158.0000	7.794	0	0	0
19/04/2005	R201	2005/08/04	8.00	Put	Option on Bond Future	14,062.0000	26,484.0000	88.337	0	0	0
19/04/2005	R201	2005/11/03			Bond Future	8.2380	8.2240	(0.170)	0.0000	0.0000	0
19/04/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	19,100.0000	20,947.0000	9.670	0	0	0
19/04/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	19,100.0000	35,564.0000	86.199	0	0	0
19/04/2005	R203	2005/05/05			Bond Future	8.1120	8.1170	0.062	0.0000	0.0000	0
19/04/2005	R203	2005/05/05	8.00	Call	Option on Bond Future	5,516.0000	5,767.0000	4.550	0	0	0
19/04/2005	R203	2005/05/05	8.00	Put	Option on Bond Future	5,516.0000	14,906.0000	170.232	0	0	0

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19/04/2005	R203 2005/08/04			Bond Future	8.1450	8.1490	0.049	0.0000	0.0000	0
19/04/2005	R203 2005/08/04	8.00	Put	Option on Bond Future	18,262.0000	31,312.0000	71.460	0	0	0
19/04/2005	R203 2005/08/04	8.00	Call	Option on Bond Future	18,262.0000	19,836.0000	8.619	0	0	0
19/04/2005	R203 2005/11/03			Bond Future	8.2000	8.1950	(0.061)	0.0000	0.0000	0
19/04/2005	R203 2005/11/03	8.00	Call	Option on Bond Future	24,886.0000	27,516.0000	10.568	0	0	0
19/04/2005	R203 2005/11/03	8.00	Put	Option on Bond Future	24,886.0000	42,315.0000	70.035	0	0	0

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