



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for 26/04/2005

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
26/04/2005	GOVI 2005/05/05			jGovi	215.9110	216.1790	0.124	0.0000	0.0000	5
26/04/2005	GOVI 2005/05/05	220.00	Call	jGovi	4,633.0000	4,410.0000	(4.813)	0	0	0
26/04/2005	GOVI 2005/05/05	220.00	Put	jGovi	4,633.0000	42,620.0000	819.922	0	0	0
26/04/2005	GOVI 2005/08/04			jGovi	219.6610	219.9340	0.124	0.0000	0.0000	0
26/04/2005	GOVI 2005/08/04	224.00	Put	jGovi	15,422.0000	56,561.0000	266.755	0	0	0
26/04/2005	GOVI 2005/08/04	224.00	Call	jGovi	15,422.0000	15,901.0000	3.106	0	0	0
26/04/2005	GOVI 2005/11/03			jGovi	223.3430	223.6090	0.119	0.0000	0.0000	0
26/04/2005	GOVI 2005/11/03	228.00	Call	jGovi	25,158.0000	25,625.0000	1.856	0	0	0
26/04/2005	GOVI 2005/11/03	228.00	Put	jGovi	25,158.0000	69,535.0000	176.393	0	0	0
26/04/2005	J152 2006/02/28			jSwap	7.0941	7.0938	(0.004)	0.0000	0.0000	0
26/04/2005	J153 2010/08/31			jSwap	8.1613	8.1447	(0.204)	0.0000	0.0000	0
26/04/2005	J157 2015/09/15			jSwap	8.4946	8.4866	(0.094)	0.0000	0.0000	0
26/04/2005	J186 2026/12/21			jSwap	8.1090	8.0865	(0.277)	0.0000	0.0000	0
26/04/2005	J194 2008/02/28			jSwap	7.6778	7.6692	(0.112)	0.0000	0.0000	0
26/04/2005	J201 2014/12/22			jSwap	8.4513	8.4442	(0.085)	0.0000	0.0000	0
26/04/2005	J203 2017/09/15			jSwap	8.4584	8.4367	(0.257)	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
26/04/2005	JBAR	2005/03/16			jBar	6.9540	6.9540	-	0.0000	0.0000	0
26/04/2005	JFRA	2005/05/05			jFra	6.9790	6.9760	(0.043)	0.0000	0.0000	0
26/04/2005	JFRA	2005/05/05	7.25	Call	Option on jFra	10.0000	7.0000	(30.000)	0	0	0
26/04/2005	JFRA	2005/05/05	7.25	Put	Option on jFra	10.0000	678.0000	6680.000	0	0	0
26/04/2005	JFRA	2005/08/04			jFra	6.7860	6.7900	0.059	0.0000	0.0000	0
26/04/2005	JFRA	2005/08/04	7.25	Put	Option on jFra	189.0000	1,309.0000	592.593	0	0	0
26/04/2005	JFRA	2005/08/04	7.25	Call	Option on jFra	189.0000	181.0000	(4.233)	0	0	0
26/04/2005	JFRA	2005/11/03			jFra	6.8490	6.8480	(0.015)	0.0000	0.0000	0
26/04/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	632.0000	620.0000	(1.899)	0	0	0
26/04/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	632.0000	1,606.0000	154.114	0	0	0
26/04/2005	JFRA	2006/02/02			jFra	7.0780	7.0600	(0.254)	0.0000	0.0000	0
26/04/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,285.0000	1,718.0000	33.696	0	0	0
26/04/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	1,285.0000	1,252.0000	(2.568)	0	0	0
26/04/2005	JFRA	2006/05/04			jFra	7.3370	7.3110	(0.354)	0.0000	0.0000	0
26/04/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	2,211.0000	1,399.0000	(36.725)	0	0	0
26/04/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	2,211.0000	2,161.0000	(2.261)	0	0	0
26/04/2005	JFRA	2006/08/03			jFra	7.5880	7.5630	(0.329)	0.0000	0.0000	0
26/04/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	2,795.0000	2,747.0000	(1.717)	0	0	0
26/04/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	2,795.0000	1,369.0000	(51.020)	0	0	0
26/04/2005	JFRA	2006/11/02			jFra	7.8400	7.8200	(0.255)	0.0000	0.0000	0
26/04/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	3,349.0000	1,297.0000	(61.272)	0	0	0
26/04/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	3,349.0000	3,302.0000	(1.403)	0	0	0
26/04/2005	JFRA	2007/02/01			jFra	0.0000	8.0760	100.000	0.0000	0.0000	0
26/04/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	0.0000	3,084.0000	100.000	0	0	0
26/04/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	0.0000	1,676.0000	100.000	0	0	0

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26/04/2005	JFRA	2007/05/03			jFra	0.0000	8.2610	100.000	0.0000	0.0000	0
26/04/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	0.0000	3,951.0000	100.000	0	0	0
26/04/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	0.0000	2,092.0000	100.000	0	0	0
26/04/2005	JFRA	2007/08/02			jFra	0.0000	8.4250	100.000	0.0000	0.0000	0
26/04/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	0.0000	2,392.0000	100.000	0	0	0
26/04/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	0.0000	4,651.0000	100.000	0	0	0
26/04/2005	JFRA	2007/11/01			jFra	0.0000	8.5180	100.000	0.0000	0.0000	0
26/04/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	0.0000	2,442.0000	100.000	0	0	0
26/04/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	0.0000	5,115.0000	100.000	0	0	0
26/04/2005	JN02	2005/05/05			jNote	7.3020	7.2880	(0.192)	0.0000	0.0000	0
26/04/2005	JN02	2005/05/05	7.50	Put	Option on jNote	525.0000	4,310.0000	720.952	0	0	0
26/04/2005	JN02	2005/05/05	7.50	Call	Option on jNote	525.0000	403.0000	(23.238)	0	0	0
26/04/2005	JN02	2005/08/04			jNote	7.4560	7.4440	(0.161)	0.0000	0.0000	0
26/04/2005	JN02	2005/08/04	7.50	Call	Option on jNote	5,924.0000	5,734.0000	(3.207)	0	0	0
26/04/2005	JN02	2005/08/04	7.50	Put	Option on jNote	5,924.0000	6,766.0000	14.213	0	0	0
26/04/2005	JN02	2005/11/03			jNote	7.6600	7.6470	(0.170)	0.0000	0.0000	0
26/04/2005	JN02	2005/11/03	7.50	Call	Option on jNote	10,894.0000	10,660.0000	(2.148)	0	0	0
26/04/2005	JN02	2005/11/03	7.50	Put	Option on jNote	10,894.0000	7,956.0000	(26.969)	0	0	0
26/04/2005	JN05	2005/05/05			jNote	8.0550	8.0410	(0.174)	0.0000	0.0000	0
26/04/2005	JN05	2005/05/05	8.00	Call	Option on jNote	5,366.0000	4,793.0000	(10.678)	0	0	0
26/04/2005	JN05	2005/05/05	8.00	Put	Option on jNote	5,366.0000	3,106.0000	(42.117)	0	0	0
26/04/2005	JN05	2005/08/04			jNote	8.1540	8.1360	(0.221)	0.0000	0.0000	0
26/04/2005	JN05	2005/08/04	8.00	Call	Option on jNote	16,961.0000	16,365.0000	(3.514)	0	0	0
26/04/2005	JN05	2005/08/04	8.00	Put	Option on jNote	16,961.0000	10,779.0000	(36.448)	0	0	0
26/04/2005	JN05	2005/11/03			jNote	8.2680	8.2460	(0.266)	0.0000	0.0000	0
26/04/2005	JN05	2005/11/03	8.00	Call	Option on jNote	25,040.0000	24,321.0000	(2.871)	0	0	0
26/04/2005	JN05	2005/11/03	8.00	Put	Option on jNote	25,040.0000	14,252.0000	(43.083)	0	0	0

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26/04/2005	JN10	2005/05/05			jNote	8.4120	8.4060	(0.071)	0.0000	0.0000	0
26/04/2005	JN10	2005/05/05	8.00	Call	Option on jNote	28,209.0000	27,757.0000	(1.602)	0	0	0
26/04/2005	JN10	2005/05/05	8.00	Put	Option on jNote	28,209.0000	183.0000	(99.351)	0	0	0
26/04/2005	JN10	2005/08/04			jNote	8.4680	8.4610	(0.083)	0.0000	0.0000	0
26/04/2005	JN10	2005/08/04	8.00	Call	Option on jNote	40,185.0000	39,633.0000	(1.374)	0	0	0
26/04/2005	JN10	2005/08/04	8.00	Put	Option on jNote	40,185.0000	8,437.0000	(79.005)	0	0	0
26/04/2005	JN10	2005/11/03			jNote	8.5320	8.5210	(0.129)	0.0000	0.0000	0
26/04/2005	JN10	2005/11/03	8.00	Call	Option on jNote	50,467.0000	49,718.0000	(1.484)	0	0	0
26/04/2005	JN10	2005/11/03	8.00	Put	Option on jNote	50,467.0000	14,611.0000	(71.048)	0	0	0
26/04/2005	JROD	2005/04/29			jRod	7.1450	7.1450	-	0.0000	0.0000	0
26/04/2005	JROD	2005/05/31			jRod	7.0490	7.0460	(0.043)	0.0000	0.0000	0
26/04/2005	JROD	2005/06/30			jRod	6.9740	6.9710	(0.043)	0.0000	0.0000	0
26/04/2005	JROD	2005/07/29			jRod	7.0520	7.0520	-	0.0000	0.0000	0
26/04/2005	JROD	2005/08/31			jRod	6.9970	6.9970	-	0.0000	0.0000	0
26/04/2005	JROD	2005/09/30			jRod	6.9280	6.9270	(0.014)	0.0000	0.0000	0
26/04/2005	JROD	2005/10/31			jRod	6.9770	6.9780	0.014	0.0000	0.0000	0
26/04/2005	JROD	2005/11/30			jRod	6.9370	6.9370	-	0.0000	0.0000	0
26/04/2005	JROD	2005/12/30			jRod	6.8940	6.8950	0.015	0.0000	0.0000	0
26/04/2005	JROD	2006/01/31			jRod	6.9480	6.9490	0.014	0.0000	0.0000	0
26/04/2005	JROD	2006/02/28			jRod	6.9240	6.9250	0.014	0.0000	0.0000	0

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26/04/2005	JROD	2006/03/31			jRod	6.8940	6.8950	0.015	0.0000	0.0000	0
26/04/2005	R152	2005/05/05			Bond Future	6.7670	6.7460	(0.310)	0.0000	0.0000	0
26/04/2005	R152	2005/05/05	7.00	Put	Option on Bond Future	1,940.0000	44.0000	(97.732)	0	0	0
26/04/2005	R152	2005/05/05	7.00	Call	Option on Bond Future	1,940.0000	2,078.0000	7.113	0	0	0
26/04/2005	R152	2005/08/04			Bond Future	6.6170	6.5860	(0.468)	0.0000	0.0000	0
26/04/2005	R152	2005/08/04	7.75	Put	Option on Bond Future	6,337.0000	75.0000	(98.816)	0	0	0
26/04/2005	R152	2005/08/04	7.75	Call	Option on Bond Future	6,337.0000	6,493.0000	2.462	0	0	0
26/04/2005	R152	2005/11/03			Bond Future	6.5400	6.5020	(0.581)	0.0000	0.0000	0
26/04/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	1,694.0000	971.0000	(42.680)	0	0	0
26/04/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	1,694.0000	1,746.0000	3.070	0	0	0
26/04/2005	R153	2005/05/05			Bond Future	7.9070	7.8740	(0.417)	0.0000	0.0000	1
26/04/2005	R153	2005/05/05	7.75	Call	Option on Bond Future	1,861.0000	2,061.0000	10.747	0	0	0
26/04/2005	R153	2005/05/05	7.75	Put	Option on Bond Future	1,861.0000	8,092.0000	334.820	0	0	0
26/04/2005	R153	2005/08/04			Bond Future	7.9610	7.9260	(0.440)	0.0000	0.0000	0
26/04/2005	R153	2005/08/04	7.75	Call	Option on Bond Future	10,592.0000	11,032.0000	4.154	0	0	0
26/04/2005	R153	2005/08/04	7.75	Put	Option on Bond Future	10,592.0000	19,208.0000	81.344	0	0	0
26/04/2005	R153	2005/11/03			Bond Future	8.0440	8.0080	(0.448)	0.0000	0.0000	0
26/04/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	14,496.0000	14,896.0000	2.759	0	0	0
26/04/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	14,496.0000	26,326.0000	81.609	0	0	0
26/04/2005	R157	2005/05/05			Bond Future	8.3920	8.3640	(0.334)	0.0000	0.0000	0
26/04/2005	R157	2005/05/05	7.75	Put	Option on Bond Future	0.0000	53,126.0000	100.000	0	0	0
26/04/2005	R157	2005/05/05	8.00	Call	Option on Bond Future	397.0000	390.0000	(1.763)	0	0	0
26/04/2005	R157	2005/05/05	8.00	Put	Option on Bond Future	397.0000	31,535.0000	7843.325	0	0	0
26/04/2005	R157	2005/05/05	7.75	Call	Option on Bond Future	0.0000	15.0000	100.000	0	0	0
26/04/2005	R157	2005/08/04			Bond Future	8.4450	8.4160	(0.343)	0.0000	0.0000	0
26/04/2005	R157	2005/08/04	8.75	Call	Option on Bond Future	41,134.0000	42,578.0000	3.510	0	0	0
26/04/2005	R157	2005/08/04	7.75	Put	Option on Bond Future	64,161.0000	62,104.0000	(3.206)	0	0	0

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26/04/2005	R157	2005/08/04	8.25	Put	Option on Bond Future	34,393.0000	32,879.0000	(4.402)	0	0	200
26/04/2005	R157	2005/08/04	8.25	Call	Option on Bond Future	18,260.0000	19,129.0000	4.759	0	0	0
26/04/2005	R157	2005/08/04	7.75	Call	Option on Bond Future	5,425.0000	5,751.0000	6.009	0	0	0
26/04/2005	R157	2005/08/04	9.25	Call	Option on Bond Future	70,949.0000	72,813.0000	2.627	0	0	0
26/04/2005	R157	2005/08/04	9.25	Put	Option on Bond Future	7,080.0000	6,561.0000	(7.331)	0	0	0
26/04/2005	R157	2005/08/04	8.00	Put	Option on Bond Future	47,811.0000	45,987.0000	(3.815)	0	0	0
26/04/2005	R157	2005/08/04	8.00	Call	Option on Bond Future	10,602.0000	11,161.0000	5.273	0	0	0
26/04/2005	R157	2005/08/04	9.00	Call	Option on Bond Future	55,421.0000	57,083.0000	2.999	0	0	0
26/04/2005	R157	2005/08/04	8.75	Put	Option on Bond Future	16,426.0000	15,487.0000	(5.717)	0	0	0
26/04/2005	R157	2005/08/04	9.00	Put	Option on Bond Future	10,928.0000	10,207.0000	(6.598)	0	0	0
26/04/2005	R157	2005/11/03			Bond Future	8.5140	8.4850	(0.341)	0.0000	0.0000	0
26/04/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	18,274.0000	58,350.0000	219.306	0	0	0
26/04/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	18,274.0000	18,657.0000	2.096	0	0	0
26/04/2005	R186	2005/05/05			Bond Future	7.7980	7.7820	(0.205)	0.0000	0.0000	0
26/04/2005	R186	2005/05/05			Bond Future	7.7980	7.7820	(0.205)	0.0000	0.0000	0
26/04/2005	R186	2005/05/05	7.25	Put	Option on Bond Future	601.0000	70,415.0000	11616.306	0	0	0
26/04/2005	R186	2005/05/05	7.25	Put	Option on Bond Future	601.0000	70,415.0000	11616.306	0	0	0
26/04/2005	R186	2005/05/05	7.25	Call	Option on Bond Future	601.0000	493.0000	(17.970)	0	0	0
26/04/2005	R186	2005/05/05	7.25	Call	Option on Bond Future	601.0000	493.0000	(17.970)	0	0	0
26/04/2005	R186	2005/08/04			Bond Future	7.8180	7.8010	(0.217)	0.0000	0.0000	0
26/04/2005	R186	2005/08/04	7.25	Call	Option on Bond Future	23,011.0000	23,135.0000	0.539	0	0	0
26/04/2005	R186	2005/08/04	7.25	Put	Option on Bond Future	23,011.0000	94,999.0000	312.842	0	0	0
26/04/2005	R186	2005/11/03			Bond Future	7.8440	7.8270	(0.217)	0.0000	0.0000	0
26/04/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	40,072.0000	40,212.0000	0.349	0	0	0
26/04/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	40,072.0000	114,852.0000	186.614	0	0	0
26/04/2005	R194	2005/05/05			Bond Future	7.5070	7.4740	(0.440)	0.0000	0.0000	0
26/04/2005	R194	2005/05/05	7.50	Put	Option on Bond Future	2,554.0000	2,157.0000	(15.544)	0	0	0
26/04/2005	R194	2005/05/05	7.50	Call	Option on Bond Future	2,554.0000	2,830.0000	10.807	0	0	0
26/04/2005	R194	2005/08/04			Bond Future	7.5540	7.5170	(0.490)	0.0000	0.0000	0
26/04/2005	R194	2005/08/04	7.50	Put	Option on Bond Future	7,650.0000	8,332.0000	8.915	0	0	0

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26/04/2005	R194	2005/08/04	7.50	Call	Option on Bond Future	7,650.0000	7,929.0000	3.647	0	0	0
26/04/2005	R194	2005/11/03			Bond Future	7.6530	7.6150	(0.497)	0.0000	0.0000	0
26/04/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	9,311.0000	9,538.0000	2.438	0	0	0
26/04/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	9,311.0000	12,014.0000	29.030	0	0	0
26/04/2005	R201	2005/05/05			Bond Future	8.3920	8.3690	(0.274)	0.0000	0.0000	0
26/04/2005	R201	2005/05/05	8.00	Put	Option on Bond Future	296.0000	25,108.0000	8382.432	0	0	0
26/04/2005	R201	2005/05/05	8.00	Call	Option on Bond Future	296.0000	277.0000	(6.419)	0	0	0
26/04/2005	R201	2005/08/04			Bond Future	8.4460	8.4220	(0.284)	0.0000	0.0000	0
26/04/2005	R201	2005/08/04	8.00	Put	Option on Bond Future	8,639.0000	36,661.0000	324.366	0	0	0
26/04/2005	R201	2005/08/04	8.00	Call	Option on Bond Future	8,639.0000	8,837.0000	2.292	0	0	0
26/04/2005	R201	2005/11/03			Bond Future	8.5110	8.4880	(0.270)	0.0000	0.0000	0
26/04/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	14,230.0000	14,416.0000	1.307	0	0	0
26/04/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	14,230.0000	45,921.0000	222.706	0	0	0
26/04/2005	R203	2005/05/05			Bond Future	8.3850	8.3580	(0.322)	0.0000	0.0000	0
26/04/2005	R203	2005/05/05	8.00	Call	Option on Bond Future	512.0000	499.0000	(2.539)	0	0	0
26/04/2005	R203	2005/05/05	8.00	Put	Option on Bond Future	512.0000	28,114.0000	5391.016	0	0	0
26/04/2005	R203	2005/08/04			Bond Future	8.4280	8.4000	(0.332)	0.0000	0.0000	0
26/04/2005	R203	2005/08/04	8.00	Call	Option on Bond Future	11,690.0000	12,052.0000	3.097	0	0	0
26/04/2005	R203	2005/08/04	8.00	Put	Option on Bond Future	11,690.0000	42,468.0000	263.285	0	0	0
26/04/2005	R203	2005/11/03			Bond Future	8.4840	8.4560	(0.330)	0.0000	0.0000	0
26/04/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	19,022.0000	19,378.0000	1.872	0	0	0
26/04/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	19,022.0000	53,534.0000	181.432	0	0	0

**Grand Total:** **206**