



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 29/04/2005

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
29/04/2005	GOVI 2005/05/05			jGovi	216.1200	216.4900	0.171	216.1000	216.1000	10
29/04/2005	GOVI 2005/05/05	220.00	Call	jGovi	3,048.0000	2,894.0000	(5.052)	0	0	0
29/04/2005	GOVI 2005/05/05	220.00	Put	jGovi	3,048.0000	37,994.0000	1146.522	0	0	0
29/04/2005	GOVI 2005/08/04			jGovi	219.8710	220.2460	0.171	219.6500	219.6500	17
29/04/2005	GOVI 2005/08/04	224.00	Call	jGovi	15,348.0000	16,155.0000	5.258	0	0	0
29/04/2005	GOVI 2005/08/04	224.00	Put	jGovi	15,348.0000	53,695.0000	249.850	0	0	0
29/04/2005	GOVI 2005/11/03			jGovi	223.5560	223.9220	0.164	0.0000	0.0000	0
29/04/2005	GOVI 2005/11/03	228.00	Put	jGovi	25,111.0000	66,749.0000	165.816	0	0	0
29/04/2005	GOVI 2005/11/03	228.00	Call	jGovi	25,111.0000	25,969.0000	3.417	0	0	0
29/04/2005	J152 2006/02/28			jSwap	7.0953	7.0890	(0.089)	0.0000	0.0000	0
29/04/2005	J153 2010/08/31			jSwap	8.1616	8.1951	0.410	0.0000	0.0000	0
29/04/2005	J157 2015/09/15			jSwap	8.5018	8.5191	0.203	0.0000	0.0000	0
29/04/2005	J186 2026/12/21			jSwap	8.1325	8.0900	(0.522)	0.0000	0.0000	0
29/04/2005	J194 2008/02/28			jSwap	7.6620	7.6663	0.057	0.0000	0.0000	0
29/04/2005	J201 2014/12/22			jSwap	8.4483	8.4770	0.340	0.0000	0.0000	0
29/04/2005	J203 2017/09/15			jSwap	8.4815	8.4721	(0.112)	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
29/04/2005	JBAR	2005/03/16			jBar	0.0000	6.9500	100.000	0.0000	0.0000	0
29/04/2005	JFRA	2005/05/05			jFra	6.9670	6.9650	(0.029)	0.0000	0.0000	0
29/04/2005	JFRA	2005/05/05	7.25	Put	Option on jFra	3.0000	701.0000	23266.667	0	0	0
29/04/2005	JFRA	2005/05/05	7.25	Call	Option on jFra	3.0000	2.0000	(33.333)	0	0	0
29/04/2005	JFRA	2005/08/04			jFra	6.8000	6.7990	(0.015)	0.0000	0.0000	500
29/04/2005	JFRA	2005/08/04	7.25	Put	Option on jFra	179.0000	1,273.0000	611.173	0	0	0
29/04/2005	JFRA	2005/08/04	7.25	Call	Option on jFra	179.0000	168.0000	(6.145)	0	0	0
29/04/2005	JFRA	2005/11/03			jFra	6.8000	6.8210	0.309	0.0000	0.0000	500
29/04/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	564.0000	571.0000	1.241	0	0	0
29/04/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	564.0000	1,623.0000	187.766	0	0	0
29/04/2005	JFRA	2006/02/02			jFra	7.0590	7.0480	(0.156)	0.0000	0.0000	0
29/04/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	1,246.0000	1,224.0000	(1.766)	0	0	0
29/04/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,246.0000	1,719.0000	37.961	0	0	0
29/04/2005	JFRA	2006/05/04			jFra	7.2970	7.3000	0.041	0.0000	0.0000	0
29/04/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	2,133.0000	2,130.0000	(0.141)	0	0	0
29/04/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	2,133.0000	1,396.0000	(34.552)	0	0	0
29/04/2005	JFRA	2006/08/03			jFra	7.5620	7.5530	(0.119)	0.0000	0.0000	0
29/04/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	2,733.0000	1,347.0000	(50.714)	0	0	0
29/04/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	2,733.0000	2,700.0000	(1.207)	0	0	0
29/04/2005	JFRA	2006/11/02			jFra	7.8200	7.8120	(0.102)	0.0000	0.0000	0
29/04/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	3,299.0000	1,298.0000	(60.655)	0	0	0
29/04/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	3,299.0000	3,284.0000	(0.455)	0	0	0
29/04/2005	JFRA	2007/02/01			jFra	8.0810	8.0550	(0.322)	0.0000	0.0000	0
29/04/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	3,077.0000	1,666.0000	(45.856)	0	0	0
29/04/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	3,077.0000	3,023.0000	(1.755)	0	0	0

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29/04/2005	JFRA	2007/05/03			jFra	8.2820	8.2610	(0.254)	0.0000	0.0000	0
29/04/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	3,972.0000	3,901.0000	(1.788)	0	0	0
29/04/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	3,972.0000	2,043.0000	(48.565)	0	0	0
29/04/2005	JFRA	2007/08/02			jFra	8.3860	8.4290	0.513	0.0000	0.0000	0
29/04/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	4,561.0000	2,348.0000	(48.520)	0	0	0
29/04/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	4,561.0000	4,616.0000	1.206	0	0	0
29/04/2005	JFRA	2007/11/01			jFra	8.5310	8.5710	0.469	0.0000	0.0000	0
29/04/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	5,108.0000	5,176.0000	1.331	0	0	0
29/04/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	5,108.0000	2,365.0000	(53.700)	0	0	0
29/04/2005	JN02	2005/05/05			jNote	7.2810	7.2770	(0.055)	0.0000	0.0000	0
29/04/2005	JN02	2005/05/05	7.50	Put	Option on jNote	255.0000	4,300.0000	1586.275	0	0	0
29/04/2005	JN02	2005/05/05	7.50	Call	Option on jNote	255.0000	184.0000	(27.843)	0	0	0
29/04/2005	JN02	2005/08/04			jNote	7.4400	7.4340	(0.081)	0.0000	0.0000	0
29/04/2005	JN02	2005/08/04	7.50	Call	Option on jNote	5,616.0000	5,480.0000	(2.422)	0	0	0
29/04/2005	JN02	2005/08/04	7.50	Put	Option on jNote	5,616.0000	6,696.0000	19.231	0	0	0
29/04/2005	JN02	2005/11/03			jNote	7.6370	7.6360	(0.013)	0.0000	0.0000	0
29/04/2005	JN02	2005/11/03	7.50	Call	Option on jNote	10,464.0000	10,379.0000	(0.812)	0	0	0
29/04/2005	JN02	2005/11/03	7.50	Put	Option on jNote	10,464.0000	7,877.0000	(24.723)	0	0	0
29/04/2005	JN05	2005/05/05			jNote	8.0550	8.0880	0.410	0.0000	0.0000	0
29/04/2005	JN05	2005/05/05	8.00	Call	Option on jNote	4,671.0000	5,292.0000	13.295	0	0	0
29/04/2005	JN05	2005/05/05	8.00	Put	Option on jNote	4,671.0000	1,669.0000	(64.269)	0	0	0
29/04/2005	JN05	2005/08/04			jNote	8.1540	8.1910	0.454	0.0000	0.0000	0
29/04/2005	JN05	2005/08/04	8.00	Put	Option on jNote	16,617.0000	9,567.0000	(42.426)	0	0	0
29/04/2005	JN05	2005/08/04	8.00	Call	Option on jNote	16,617.0000	17,408.0000	4.760	0	0	0
29/04/2005	JN05	2005/11/03			jNote	8.2660	8.3050	0.472	0.0000	0.0000	0
29/04/2005	JN05	2005/11/03	8.00	Call	Option on jNote	24,656.0000	25,506.0000	3.447	0	0	0
29/04/2005	JN05	2005/11/03	8.00	Put	Option on jNote	24,656.0000	13,030.0000	(47.153)	0	0	0

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29/04/2005	JN10	2005/05/05			jNote	8.4130	8.4380	0.297	0.0000	0.0000	0
29/04/2005	JN10	2005/05/05	8.00	Put	Option on jNote	28,121.0000	26.0000	(99.908)	0	0	0
29/04/2005	JN10	2005/05/05	8.00	Call	Option on jNote	28,121.0000	29,726.0000	5.707	0	0	0
29/04/2005	JN10	2005/08/04			jNote	8.4740	8.4940	0.236	0.0000	0.0000	0
29/04/2005	JN10	2005/08/04	8.00	Put	Option on jNote	40,046.0000	7,466.0000	(81.356)	0	0	0
29/04/2005	JN10	2005/08/04	8.00	Call	Option on jNote	40,046.0000	40,838.0000	1.978	0	0	0
29/04/2005	JN10	2005/11/03			jNote	8.5410	8.5560	0.176	0.0000	0.0000	0
29/04/2005	JN10	2005/11/03	8.00	Call	Option on jNote	50,447.0000	50,942.0000	0.981	0	0	0
29/04/2005	JN10	2005/11/03	8.00	Put	Option on jNote	50,447.0000	13,543.0000	(73.154)	0	0	0
29/04/2005	JROD	2005/04/29			jRod	7.1450	6.7000	(6.228)	0.0000	0.0000	0
29/04/2005	JROD	2005/05/31			jRod	7.0370	7.0360	(0.014)	0.0000	0.0000	0
29/04/2005	JROD	2005/06/30			jRod	6.9600	6.9580	(0.029)	0.0000	0.0000	0
29/04/2005	JROD	2005/07/29			jRod	7.0760	6.6510	(6.006)	0.0000	0.0000	0
29/04/2005	JROD	2005/08/31			jRod	6.9950	6.9940	(0.014)	0.0000	0.0000	0
29/04/2005	JROD	2005/09/30			jRod	6.9260	6.9260	-	0.0000	0.0000	0
29/04/2005	JROD	2005/10/31			jRod	7.0150	6.7490	(3.792)	0.0000	0.0000	0
29/04/2005	JROD	2005/11/30			jRod	6.9360	6.9390	0.043	0.0000	0.0000	0
29/04/2005	JROD	2005/12/30			jRod	6.8940	6.8970	0.044	0.0000	0.0000	0
29/04/2005	JROD	2006/01/31			jRod	6.9820	6.7880	(2.779)	0.0000	0.0000	0
29/04/2005	JROD	2006/02/28			jRod	6.9240	6.9290	0.072	0.0000	0.0000	0

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29/04/2005	JROD	2006/03/31			jRod	6.8950	6.9010	0.087	0.0000	0.0000	0
29/04/2005	JROD	2006/04/28			jRod	6.9370	6.8150	(1.759)	0.0000	0.0000	0
29/04/2005	JROD	2006/05/31			jRod	6.9130	6.9220	0.130	0.0000	0.0000	0
29/04/2005	R152	2005/05/05			Bond Future	6.7520	6.7300	(0.326)	0.0000	0.0000	0
29/04/2005	R152	2005/05/05	7.00	Put	Option on Bond Future	2,011.0000	10.0000	(99.503)	0	0	0
29/04/2005	R152	2005/05/05	7.00	Call	Option on Bond Future	2,011.0000	2,172.0000	8.006	0	0	0
29/04/2005	R152	2005/08/04			Bond Future	6.5960	6.5640	(0.485)	0.0000	0.0000	0
29/04/2005	R152	2005/08/04	7.75	Call	Option on Bond Future	6,434.0000	6,596.0000	2.518	0	0	0
29/04/2005	R152	2005/08/04	7.75	Put	Option on Bond Future	6,434.0000	56.0000	(99.130)	0	0	0
29/04/2005	R152	2005/11/03			Bond Future	6.5030	6.4690	(0.523)	0.0000	0.0000	0
29/04/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	1,734.0000	1,769.0000	2.018	0	0	0
29/04/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	1,734.0000	891.0000	(48.616)	0	0	0
29/04/2005	R153	2005/05/05			Bond Future	7.8740	7.8580	(0.203)	0.0000	0.0000	1
29/04/2005	R153	2005/05/05	7.75	Put	Option on Bond Future	1,602.0000	6,803.0000	324.657	0	0	0
29/04/2005	R153	2005/05/05	7.75	Call	Option on Bond Future	1,602.0000	1,548.0000	(3.371)	0	0	0
29/04/2005	R153	2005/08/04			Bond Future	7.9260	7.9090	(0.214)	0.0000	0.0000	0
29/04/2005	R153	2005/08/04	7.75	Call	Option on Bond Future	36,374.0000	10,997.0000	(69.767)	0	0	0
29/04/2005	R153	2005/08/04	7.75	Put	Option on Bond Future	36,374.0000	18,387.0000	(49.450)	0	0	0
29/04/2005	R153	2005/08/04	9.25	Put	Option on Bond Future	0.0000	624.0000	100.000	0	0	0
29/04/2005	R153	2005/08/04	8.75	Put	Option on Bond Future	0.0000	2,544.0000	100.000	0	0	0
29/04/2005	R153	2005/08/04	9.00	Call	Option on Bond Future	0.0000	50,497.0000	100.000	0	0	0
29/04/2005	R153	2005/08/04	9.00	Put	Option on Bond Future	0.0000	1,308.0000	100.000	0	0	0
29/04/2005	R153	2005/08/04	8.75	Call	Option on Bond Future	0.0000	40,691.0000	100.000	0	0	0
29/04/2005	R153	2005/08/04	8.25	Put	Option on Bond Future	0.0000	7,779.0000	100.000	0	0	0
29/04/2005	R153	2005/08/04	8.25	Call	Option on Bond Future	0.0000	23,435.0000	100.000	0	0	0
29/04/2005	R153	2005/08/04	9.25	Call	Option on Bond Future	0.0000	60,722.0000	100.000	0	0	0
29/04/2005	R153	2005/11/03			Bond Future	8.0060	7.9910	(0.187)	0.0000	0.0000	0

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29/04/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	14,771.0000	14,878.0000	0.724	0	0	0
29/04/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	14,771.0000	25,559.0000	73.035	0	0	0
29/04/2005	R157	2005/05/05			Bond Future	8.3740	8.3280	(0.549)	0.0000	0.0000	0
29/04/2005	R157	2005/05/05	7.75	Call	Option on Bond Future	0.0000	2.0000	100.000	0	0	0
29/04/2005	R157	2005/05/05	7.75	Put	Option on Bond Future	0.0000	50,076.0000	100.000	0	0	0
29/04/2005	R157	2005/05/05	8.00	Put	Option on Bond Future	171.0000	28,302.0000	16450.877	0	0	0
29/04/2005	R157	2005/05/05	8.00	Call	Option on Bond Future	171.0000	193.0000	12.865	0	0	0
29/04/2005	R157	2005/08/04			Bond Future	8.4260	8.3790	(0.558)	0.0000	0.0000	0
29/04/2005	R157	2005/08/04	7.75	Put	Option on Bond Future	61,859.0000	58,314.0000	(5.731)	0	0	0
29/04/2005	R157	2005/08/04	7.75	Call	Option on Bond Future	4,684.0000	5,009.0000	6.939	0	0	0
29/04/2005	R157	2005/08/04	9.25	Call	Option on Bond Future	71,200.0000	74,213.0000	4.232	0	0	0
29/04/2005	R157	2005/08/04	8.00	Call	Option on Bond Future	9,683.0000	10,349.0000	6.878	0	0	0
29/04/2005	R157	2005/08/04	8.25	Call	Option on Bond Future	17,323.0000	18,506.0000	6.829	0	0	0
29/04/2005	R157	2005/08/04	8.25	Put	Option on Bond Future	31,895.0000	29,208.0000	(8.425)	0	0	200
29/04/2005	R157	2005/08/04	8.00	Put	Option on Bond Future	45,331.0000	42,127.0000	(7.068)	0	0	0
29/04/2005	R157	2005/08/04	8.75	Put	Option on Bond Future	14,382.0000	12,746.0000	(11.375)	0	0	0
29/04/2005	R157	2005/08/04	8.75	Call	Option on Bond Future	40,651.0000	42,885.0000	5.496	0	0	0
29/04/2005	R157	2005/08/04	9.00	Put	Option on Bond Future	9,247.0000	8,028.0000	(13.183)	0	0	0
29/04/2005	R157	2005/08/04	9.00	Call	Option on Bond Future	55,301.0000	57,952.0000	4.794	0	0	0
29/04/2005	R157	2005/08/04	9.25	Put	Option on Bond Future	5,770.0000	4,913.0000	(14.853)	0	0	0
29/04/2005	R157	2005/11/03			Bond Future	8.4950	8.4470	(0.565)	0.0000	0.0000	0
29/04/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	18,121.0000	55,645.0000	207.075	0	0	0
29/04/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	18,121.0000	19,004.0000	4.873	0	0	0
29/04/2005	R186	2005/05/05			Bond Future	7.7920	7.7410	(0.655)	0.0000	0.0000	0
29/04/2005	R186	2005/05/05			Bond Future	7.7920	7.7410	(0.655)	0.0000	0.0000	0
29/04/2005	R186	2005/05/05	7.25	Put	Option on Bond Future	203.0000	64,939.0000	31889.655	0	0	0
29/04/2005	R186	2005/05/05	7.25	Put	Option on Bond Future	203.0000	64,939.0000	31889.655	0	0	0
29/04/2005	R186	2005/05/05	7.25	Call	Option on Bond Future	203.0000	206.0000	1.478	0	0	0
29/04/2005	R186	2005/05/05	7.25	Call	Option on Bond Future	203.0000	206.0000	1.478	0	0	0
29/04/2005	R186	2005/08/04			Bond Future	7.8110	7.7600	(0.653)	0.0000	0.0000	0
29/04/2005	R186	2005/08/04	7.25	Put	Option on Bond Future	22,308.0000	90,615.0000	306.200	0	0	0

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29/04/2005	R186	2005/08/04	7.25	Call	Option on Bond Future	22,308.0000	23,894.0000	7.110	0	0	0
29/04/2005	R186	2005/11/03			Bond Future	7.8370	7.7850	(0.664)	0.0000	0.0000	0
29/04/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	39,415.0000	41,330.0000	4.859	0	0	0
29/04/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	39,415.0000	110,753.0000	180.992	0	0	0
29/04/2005	R194	2005/05/05			Bond Future	7.4730	7.4630	(0.134)	0.0000	0.0000	0
29/04/2005	R194	2005/05/05	7.50	Put	Option on Bond Future	2,543.0000	1,551.0000	(39.009)	0	0	0
29/04/2005	R194	2005/05/05	7.50	Call	Option on Bond Future	2,543.0000	2,509.0000	(1.337)	0	0	0
29/04/2005	R194	2005/08/04			Bond Future	7.5170	7.5060	(0.146)	0.0000	0.0000	0
29/04/2005	R194	2005/08/04	7.50	Put	Option on Bond Future	7,801.0000	7,958.0000	2.013	0	0	0
29/04/2005	R194	2005/08/04	7.50	Call	Option on Bond Future	7,801.0000	7,816.0000	0.192	0	0	0
29/04/2005	R194	2005/11/03			Bond Future	7.6120	7.6030	(0.118)	0.0000	0.0000	0
29/04/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	9,469.0000	9,453.0000	(0.169)	0	0	0
29/04/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	9,469.0000	11,671.0000	23.255	0	0	0
29/04/2005	R201	2005/05/05			Bond Future	8.3790	8.3380	(0.489)	0.0000	0.0000	0
29/04/2005	R201	2005/05/05	8.00	Put	Option on Bond Future	119.0000	22,899.0000	19142.857	0	0	0
29/04/2005	R201	2005/05/05	8.00	Call	Option on Bond Future	119.0000	125.0000	5.042	0	0	0
29/04/2005	R201	2005/08/04			Bond Future	8.4320	8.3900	(0.498)	0.0000	0.0000	0
29/04/2005	R201	2005/08/04	8.00	Put	Option on Bond Future	8,422.0000	34,726.0000	312.325	0	0	0
29/04/2005	R201	2005/08/04	8.00	Call	Option on Bond Future	8,422.0000	8,978.0000	6.602	0	0	0
29/04/2005	R201	2005/11/03			Bond Future	8.4970	8.4550	(0.494)	0.0000	0.0000	0
29/04/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	13,984.0000	14,570.0000	4.191	0	0	0
29/04/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	13,984.0000	43,984.0000	214.531	0	0	0
29/04/2005	R203	2005/05/05			Bond Future	8.3730	8.3420	(0.370)	0.0000	0.0000	0
29/04/2005	R203	2005/05/05	8.00	Put	Option on Bond Future	224.0000	26,608.0000	11778.571	0	0	0
29/04/2005	R203	2005/05/05	8.00	Call	Option on Bond Future	224.0000	205.0000	(8.482)	0	0	0
29/04/2005	R203	2005/08/04			Bond Future	8.4160	8.3840	(0.380)	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
29/04/2005	R203 2005/08/04	8.00	Call	Option on Bond Future	11,439.0000	11,883.0000	3.881	0	0	0
29/04/2005	R203 2005/08/04	8.00	Put	Option on Bond Future	11,439.0000	41,106.0000	259.350	0	0	0
29/04/2005	R203 2005/11/03			Bond Future	8.4710	8.4390	(0.378)	0.0000	0.0000	0
29/04/2005	R203 2005/11/03	8.00	Put	Option on Bond Future	18,795.0000	52,202.0000	177.744	0	0	0
29/04/2005	R203 2005/11/03	8.00	Call	Option on Bond Future	18,795.0000	19,291.0000	2.639	0	0	0
Grand Total:										1,228