



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for 21/04/2005

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
21/04/2005	GOVI 2005/05/05			jGovi	218.6850	217.8020	(0.404)	0.0000	0.0000	5
21/04/2005	GOVI 2005/05/05	220.00	Call	jGovi	15,635.0000	12,017.0000	(23.140)	0	0	0
21/04/2005	GOVI 2005/05/05	220.00	Put	jGovi	15,635.0000	33,997.0000	117.442	0	0	0
21/04/2005	GOVI 2005/08/04			jGovi	222.5150	221.6030	(0.410)	0.0000	0.0000	0
21/04/2005	GOVI 2005/08/04	224.00	Put	jGovi	26,031.0000	46,253.0000	77.684	0	0	0
21/04/2005	GOVI 2005/08/04	224.00	Call	jGovi	26,031.0000	22,283.0000	(14.398)	0	0	0
21/04/2005	GOVI 2005/11/03			jGovi	226.2320	225.2980	(0.413)	0.0000	0.0000	0
21/04/2005	GOVI 2005/11/03	228.00	Put	jGovi	36,185.0000	59,368.0000	64.068	0	0	0
21/04/2005	GOVI 2005/11/03	228.00	Call	jGovi	36,185.0000	32,348.0000	(10.604)	0	0	0
21/04/2005	J152 2006/02/28			jSwap	7.0463	7.0560	0.138	0.0000	0.0000	0
21/04/2005	J153 2010/08/31			jSwap	7.9394	7.9820	0.536	0.0000	0.0000	0
21/04/2005	J157 2015/09/15			jSwap	8.2495	8.3340	1.024	0.0000	0.0000	0
21/04/2005	J186 2026/12/21			jSwap	7.9077	7.9540	0.586	0.0000	0.0000	0
21/04/2005	J194 2008/02/28			jSwap	7.4830	7.5242	0.551	0.0000	0.0000	0
21/04/2005	J201 2014/12/22			jSwap	8.2160	8.2890	0.888	0.0000	0.0000	0
21/04/2005	J203 2017/09/15			jSwap	8.2128	8.2867	0.899	0.0000	0.0000	0

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21/04/2005	JBAR	2005/03/16			jBar	7.0000	0.0000	(100.000)	0.0000	0.0000	0
21/04/2005	JFRA	2005/05/05			jFra	7.0360	7.0150	(0.298)	0.0000	0.0000	0
21/04/2005	JFRA	2005/05/05	7.25	Put	Option on jFra	46.0000	609.0000	1223.913	0	0	0
21/04/2005	JFRA	2005/05/05	7.25	Call	Option on jFra	46.0000	33.0000	(28.261)	0	0	0
21/04/2005	JFRA	2005/08/04			jFra	6.6920	6.7210	0.433	0.0000	0.0000	0
21/04/2005	JFRA	2005/08/04	7.25	Call	Option on jFra	164.0000	173.0000	5.488	0	0	0
21/04/2005	JFRA	2005/08/04	7.25	Put	Option on jFra	164.0000	1,470.0000	796.341	0	0	0
21/04/2005	JFRA	2005/11/03			jFra	6.7500	6.7750	0.370	0.0000	0.0000	0
21/04/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	570.0000	1,749.0000	206.842	0	0	0
21/04/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	570.0000	585.0000	2.632	0	0	0
21/04/2005	JFRA	2006/02/02			jFra	6.8840	6.9420	0.843	0.0000	0.0000	0
21/04/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	1,066.0000	1,132.0000	6.191	0	0	0
21/04/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,066.0000	1,887.0000	77.017	0	0	0
21/04/2005	JFRA	2006/05/04			jFra	7.0930	7.1790	1.212	0.0000	0.0000	0
21/04/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	1,848.0000	1,535.0000	(16.937)	0	0	0
21/04/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,848.0000	1,973.0000	6.764	0	0	0
21/04/2005	JFRA	2006/08/03			jFra	7.2990	7.3970	1.343	0.0000	0.0000	0
21/04/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	2,316.0000	2,473.0000	6.779	0	0	0
21/04/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	2,316.0000	1,501.0000	(35.190)	0	0	0
21/04/2005	JFRA	2006/11/02			jFra	7.5610	7.6510	1.190	0.0000	0.0000	0
21/04/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,848.0000	3,009.0000	5.653	0	0	0
21/04/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	2,848.0000	1,416.0000	(50.281)	0	0	0
21/04/2005	JN02	2005/05/05			jNote	7.1390	7.1830	0.616	0.0000	0.0000	0
21/04/2005	JN02	2005/05/05	7.50	Put	Option on jNote	288.0000	6,204.0000	2054.167	0	0	0
21/04/2005	JN02	2005/05/05	7.50	Call	Option on jNote	288.0000	352.0000	22.222	0	0	0

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21/04/2005	JN02	2005/08/04			jNote	7.2450	7.3000	0.759	0.0000	0.0000	0
21/04/2005	JN02	2005/08/04	7.50	Put	Option on jNote	4,270.0000	8,352.0000	95.597	0	0	0
21/04/2005	JN02	2005/08/04	7.50	Call	Option on jNote	4,270.0000	4,662.0000	9.180	0	0	0
21/04/2005	JN02	2005/11/03			jNote	7.4250	7.4780	0.714	0.0000	0.0000	0
21/04/2005	JN02	2005/11/03	7.50	Put	Option on jNote	8,564.0000	9,450.0000	10.346	0	0	0
21/04/2005	JN02	2005/11/03	7.50	Call	Option on jNote	8,564.0000	9,044.0000	5.605	0	0	0
21/04/2005	JN05	2005/05/05			jNote	7.8280	7.8700	0.537	0.0000	0.0000	0
21/04/2005	JN05	2005/05/05	8.00	Put	Option on jNote	2,201.0000	7,962.0000	261.745	0	0	0
21/04/2005	JN05	2005/05/05	8.00	Call	Option on jNote	2,201.0000	2,584.0000	17.401	0	0	0
21/04/2005	JN05	2005/08/04			jNote	7.9100	7.9570	0.594	0.0000	0.0000	0
21/04/2005	JN05	2005/08/04	8.00	Put	Option on jNote	11,841.0000	14,469.0000	22.194	0	0	0
21/04/2005	JN05	2005/08/04	8.00	Call	Option on jNote	11,841.0000	12,693.0000	7.195	0	0	0
21/04/2005	JN05	2005/11/03			jNote	8.0170	8.0650	0.599	0.0000	0.0000	0
21/04/2005	JN05	2005/11/03	8.00	Put	Option on jNote	19,171.0000	17,518.0000	(8.622)	0	0	0
21/04/2005	JN05	2005/11/03	8.00	Call	Option on jNote	19,171.0000	20,189.0000	5.310	0	0	0
21/04/2005	JN10	2005/05/05			jNote	8.1690	8.2510	1.004	0.0000	0.0000	0
21/04/2005	JN10	2005/05/05	8.00	Put	Option on jNote	14,764.0000	1,766.0000	(88.038)	0	0	0
21/04/2005	JN10	2005/05/05	8.00	Call	Option on jNote	14,764.0000	18,931.0000	28.224	0	0	0
21/04/2005	JN10	2005/08/04			jNote	8.2130	8.3010	1.071	0.0000	0.0000	0
21/04/2005	JN10	2005/08/04	8.00	Call	Option on jNote	28,932.0000	32,687.0000	12.979	0	0	0
21/04/2005	JN10	2005/08/04	8.00	Put	Option on jNote	28,932.0000	12,168.0000	(57.943)	0	0	0
21/04/2005	JN10	2005/11/03			jNote	8.2680	8.3600	1.113	0.0000	0.0000	0
21/04/2005	JN10	2005/11/03	8.00	Put	Option on jNote	39,113.0000	18,527.0000	(52.632)	0	0	0
21/04/2005	JN10	2005/11/03	8.00	Call	Option on jNote	39,113.0000	42,971.0000	9.864	0	0	0
21/04/2005	JROD	2005/04/29			jRod	7.1480	7.1480	-	0.0000	0.0000	0
21/04/2005	JROD	2005/05/31			jRod	7.0650	7.0650	-	0.0000	0.0000	0

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21/04/2005	JROD	2005/06/30			jRod	7.0080	7.0020	(0.086)	0.0000	0.0000	0
21/04/2005	JROD	2005/07/29			jRod	7.0870	7.0720	(0.212)	0.0000	0.0000	0
21/04/2005	JROD	2005/08/31			jRod	7.0590	7.0210	(0.538)	0.0000	0.0000	0
21/04/2005	JROD	2005/09/30			jRod	7.0170	6.9530	(0.912)	0.0000	0.0000	0
21/04/2005	JROD	2005/10/31			jRod	7.0560	6.9970	(0.836)	0.0000	0.0000	0
21/04/2005	JROD	2005/11/30			jRod	7.0290	6.9600	(0.982)	0.0000	0.0000	0
21/04/2005	JROD	2005/12/30			jRod	6.9960	6.9200	(1.086)	0.0000	0.0000	0
21/04/2005	JROD	2006/01/31			jRod	7.0280	6.9710	(0.811)	0.0000	0.0000	0
21/04/2005	JROD	2006/02/28			jRod	7.0040	6.9490	(0.785)	0.0000	0.0000	0
21/04/2005	JROD	2006/03/31			jRod	6.9740	6.9210	(0.760)	0.0000	0.0000	0
21/04/2005	R152	2005/05/05			Bond Future	6.7220	6.7250	0.045	0.0000	0.0000	0
21/04/2005	R152	2005/05/05	7.00	Put	Option on Bond Future	2,332.0000	94.0000	(95.969)	0	0	0
21/04/2005	R152	2005/05/05	7.00	Call	Option on Bond Future	2,332.0000	2,296.0000	(1.544)	0	0	0
21/04/2005	R152	2005/08/04			Bond Future	6.5230	6.5410	0.276	0.0000	0.0000	0
21/04/2005	R152	2005/08/04	7.75	Put	Option on Bond Future	6,850.0000	81.0000	(98.818)	0	0	0
21/04/2005	R152	2005/08/04	7.75	Call	Option on Bond Future	6,850.0000	6,750.0000	(1.460)	0	0	0
21/04/2005	R152	2005/11/03			Bond Future	6.3950	6.4350	0.625	0.0000	0.0000	0
21/04/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	1,987.0000	1,906.0000	(4.076)	0	0	0
21/04/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	1,987.0000	922.0000	(53.598)	0	0	0
21/04/2005	R153	2005/05/05			Bond Future	7.6820	7.7370	0.716	0.0000	0.0000	1
21/04/2005	R153	2005/05/05	7.75	Put	Option on Bond Future	7,483.0000	5,173.0000	(30.870)	0	0	0

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21/04/2005	R153	2005/05/05	7.75	Call	Option on Bond Future	7,483.0000	5,807.0000	(22.397)	0	0	0
21/04/2005	R153	2005/08/04			Bond Future	7.7170	7.7780	0.790	0.0000	0.0000	0
21/04/2005	R153	2005/08/04	7.75	Call	Option on Bond Future	15,789.0000	14,324.0000	(9.279)	0	0	0
21/04/2005	R153	2005/08/04	7.75	Put	Option on Bond Future	15,789.0000	15,630.0000	(1.007)	0	0	0
21/04/2005	R153	2005/11/03			Bond Future	7.7860	7.8510	0.835	0.0000	0.0000	0
21/04/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	19,288.0000	17,897.0000	(7.212)	0	0	0
21/04/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	19,288.0000	22,388.0000	16.072	0	0	0
21/04/2005	R157	2005/05/05			Bond Future	8.1220	8.2120	1.108	0.0000	0.0000	0
21/04/2005	R157	2005/05/05	8.00	Call	Option on Bond Future	5,252.0000	2,925.0000	(44.307)	0	0	0
21/04/2005	R157	2005/05/05	8.00	Put	Option on Bond Future	5,252.0000	21,184.0000	303.351	0	0	0
21/04/2005	R157	2005/05/05	7.75	Put	Option on Bond Future	0.0000	40,653.0000	100.000	0	0	0
21/04/2005	R157	2005/05/05	7.75	Call	Option on Bond Future	0.0000	430.0000	100.000	0	0	0
21/04/2005	R157	2005/08/04			Bond Future	8.1620	8.2570	1.164	0.0000	0.0000	0
21/04/2005	R157	2005/08/04	9.00	Call	Option on Bond Future	74,529.0000	68,567.0000	(8.000)	0	0	0
21/04/2005	R157	2005/08/04	9.00	Put	Option on Bond Future	6,535.0000	8,525.0000	30.451	0	0	0
21/04/2005	R157	2005/08/04	9.25	Put	Option on Bond Future	4,163.0000	5,529.0000	32.813	0	0	0
21/04/2005	R157	2005/08/04	8.25	Call	Option on Bond Future	0.0000	26,837.0000	100.000	0	0	0
21/04/2005	R157	2005/08/04	8.25	Put	Option on Bond Future	0.0000	27,421.0000	100.000	25,700	25,700	200
21/04/2005	R157	2005/08/04	8.00	Put	Option on Bond Future	33,124.0000	38,593.0000	16.511	0	0	0
21/04/2005	R157	2005/08/04	8.00	Call	Option on Bond Future	19,416.0000	16,933.0000	(12.788)	0	0	0
21/04/2005	R157	2005/08/04	8.75	Call	Option on Bond Future	58,331.0000	53,177.0000	(8.836)	0	0	0
21/04/2005	R157	2005/08/04	7.75	Put	Option on Bond Future	0.0000	52,887.0000	100.000	0	0	0
21/04/2005	R157	2005/08/04	8.75	Put	Option on Bond Future	10,122.0000	12,920.0000	27.643	11,900	11,900	300
21/04/2005	R157	2005/08/04	7.75	Call	Option on Bond Future	0.0000	9,700.0000	100.000	9,100	9,100	200
21/04/2005	R157	2005/08/04	9.25	Call	Option on Bond Future	91,533.0000	84,947.0000	(7.195)	0	0	0
21/04/2005	R157	2005/11/03			Bond Future	8.2200	8.3200	1.217	0.0000	0.0000	0
21/04/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	26,744.0000	23,608.0000	(11.726)	0	0	0
21/04/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	26,744.0000	49,976.0000	86.868	0	0	0
21/04/2005	R186	2005/05/05			Bond Future	7.5130	7.6230	1.464	0.0000	0.0000	0
21/04/2005	R186	2005/05/05			Bond Future	7.5130	7.6230	1.464	0.0000	0.0000	0

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21/04/2005	R186	2005/05/05	7.25	Put	Option on Bond Future	6,880.0000	53,328.0000	675.116	0	0	0
21/04/2005	R186	2005/05/05	7.25	Put	Option on Bond Future	6,880.0000	53,328.0000	675.116	0	0	0
21/04/2005	R186	2005/05/05	7.25	Call	Option on Bond Future	6,880.0000	3,711.0000	(46.061)	0	0	0
21/04/2005	R186	2005/05/05	7.25	Call	Option on Bond Future	6,880.0000	3,711.0000	(46.061)	0	0	0
21/04/2005	R186	2005/08/04			Bond Future	7.5230	7.6370	1.515	0.0000	0.0000	0
21/04/2005	R186	2005/08/04	7.25	Call	Option on Bond Future	36,738.0000	31,155.0000	(15.197)	0	0	0
21/04/2005	R186	2005/08/04	7.25	Put	Option on Bond Future	36,738.0000	82,253.0000	123.891	0	0	0
21/04/2005	R186	2005/11/03			Bond Future	7.5430	7.6600	1.551	0.0000	0.0000	0
21/04/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	55,111.0000	102,781.0000	86.498	0	0	0
21/04/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	55,111.0000	49,081.0000	(10.942)	0	0	0
21/04/2005	R194	2005/05/05			Bond Future	7.3100	7.3460	0.492	0.0000	0.0000	0
21/04/2005	R194	2005/05/05	7.50	Put	Option on Bond Future	6,233.0000	1,477.0000	(76.304)	0	0	0
21/04/2005	R194	2005/05/05	7.50	Call	Option on Bond Future	6,233.0000	5,473.0000	(12.193)	0	0	0
21/04/2005	R194	2005/08/04			Bond Future	7.3290	7.3710	0.573	0.0000	0.0000	0
21/04/2005	R194	2005/08/04	7.50	Put	Option on Bond Future	10,465.0000	6,811.0000	(34.916)	0	0	0
21/04/2005	R194	2005/08/04	7.50	Call	Option on Bond Future	10,465.0000	9,876.0000	(5.628)	0	0	0
21/04/2005	R194	2005/11/03			Bond Future	7.4050	7.4530	0.648	0.0000	0.0000	0
21/04/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	11,786.0000	10,229.0000	(13.211)	0	0	0
21/04/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	11,786.0000	11,243.0000	(4.607)	0	0	0
21/04/2005	R201	2005/05/05			Bond Future	8.1230	8.2130	1.108	0.0000	0.0000	0
21/04/2005	R201	2005/05/05	8.00	Call	Option on Bond Future	4,036.0000	2,232.0000	(44.698)	0	0	0
21/04/2005	R201	2005/05/05	8.00	Put	Option on Bond Future	4,036.0000	16,660.0000	312.785	0	0	0
21/04/2005	R201	2005/08/04			Bond Future	8.1630	8.2580	1.164	0.0000	0.0000	0
21/04/2005	R201	2005/08/04	8.00	Call	Option on Bond Future	15,035.0000	12,660.0000	(15.796)	0	0	0
21/04/2005	R201	2005/08/04	8.00	Put	Option on Bond Future	15,035.0000	29,787.0000	98.118	0	0	0
21/04/2005	R201	2005/11/03			Bond Future	8.2190	8.3180	1.205	0.0000	0.0000	0
21/04/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	20,753.0000	39,033.0000	88.084	0	0	0

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21/04/2005	R201 2005/11/03	8.00	Call	Option on Bond Future	20,753.0000	18,362.0000	(11.521)	0	0	0
21/04/2005	R203 2005/05/05			Bond Future	8.1110	8.2060	1.171	0.0000	0.0000	0
21/04/2005	R203 2005/05/05	8.00	Put	Option on Bond Future	5,558.0000	19,187.0000	245.214	0	0	0
21/04/2005	R203 2005/05/05	8.00	Call	Option on Bond Future	5,558.0000	3,171.0000	(42.947)	0	0	0
21/04/2005	R203 2005/08/04			Bond Future	8.1430	8.2420	1.216	0.0000	0.0000	0
21/04/2005	R203 2005/08/04	8.00	Call	Option on Bond Future	19,661.0000	16,682.0000	(15.152)	0	0	0
21/04/2005	R203 2005/08/04	8.00	Put	Option on Bond Future	19,661.0000	35,233.0000	79.202	0	0	0
21/04/2005	R203 2005/11/03			Bond Future	8.1890	8.2920	1.258	0.0000	0.0000	0
21/04/2005	R203 2005/11/03	8.00	Put	Option on Bond Future	27,293.0000	46,312.0000	69.685	0	0	0
21/04/2005	R203 2005/11/03	8.00	Call	Option on Bond Future	27,293.0000	24,259.0000	(11.116)	0	0	0
<b>Grand Total:</b>										<b>706</b>