



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for 15/02/2008

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
15/02/2008	\$ / R 2008/03/17			Currency Future	7.7079	7.7079	-	7.7100	0.0000	86,076
15/02/2008	\$ / R 2008/06/13			Currency Future	7.8749	7.8749	-	7.8400	0.0000	27,201
15/02/2008	\$ / R 2008/09/15			Currency Future	8.0470	8.0470	-	8.0600	0.0000	9,586
15/02/2008	£ / R 2008/03/17			Currency Future	15.1552	15.1552	-	0.0000	0.0000	1,217
15/02/2008	£ / R 2008/06/13			Currency Future	15.3843	15.3843	-	15.3200	0.0000	1,450
15/02/2008	£ / R 2008/09/15			Currency Future	15.6171	15.6171	-	15.6000	0.0000	480
15/02/2008	€ / R 2008/03/17			Currency Future	11.2381	11.2381	-	0.0000	0.0000	3,952
15/02/2008	€ / R 2008/06/13			Currency Future	11.4428	11.4428	-	11.4500	0.0000	4,648
15/02/2008	€ / R 2008/09/15			Currency Future	11.6523	11.6523	-	11.7500	0.0000	8,364
15/02/2008	ALBI 2008/05/02			Index Future	263.7320	263.2020	(0.201)	0.0000	0.0000	594
15/02/2008	ALBI 2008/05/02	265.00	Call	Index Future	18,560.0000	16,261.0000	(12.387)	0	0	0
15/02/2008	ALBI 2008/05/02	265.00	Put	Index Future	31,240.0000	34,241.0000	9.606	0	0	0
15/02/2008	ALBI 2008/08/07			Index Future	270.6550	271.1910	0.198	0.0000	0.0000	0
15/02/2008	ALBI 2008/08/07	265.00	Call	Index Future	71,938.0000	75,841.0000	5.426	0	0	0
15/02/2008	ALBI 2008/08/07	265.00	Put	Index Future	15,388.0000	13,931.0000	(9.468)	0	0	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
15/02/2008	ALBI	2008/11/06			Index Future	278.1860	278.6930	0.182	0.0000	0.0000	0
15/02/2008	ALBI	2008/11/06	265.00	Put	Index Future	7,377.0000	6,730.0000	(8.771)	0	0	0
15/02/2008	ALBI	2008/11/06	265.00	Call	Index Future	139,237.0000	143,660.0000	3.177	0	0	0
15/02/2008	CRD1	2008/05/02			Index Future	113.4500	113.3190	(0.115)	0.0000	0.0000	0
15/02/2008	CRD1	2008/08/07			Index Future	119.2290	119.5370	0.258	0.0000	0.0000	0
15/02/2008	CRD1	2008/11/06			Index Future	120.0880	119.9500	(0.115)	0.0000	0.0000	8
15/02/2008	GOVI	2008/05/02			jGovi	265.6580	265.0925	(0.213)	0.0000	0.0000	15
15/02/2008	GOVI	2008/05/02	264.00	Put	jGovi	17,020.0000	19,165.0000	12.603	0	0	0
15/02/2008	GOVI	2008/05/02	264.00	Call	jGovi	33,600.0000	30,090.0000	(10.446)	0	0	0
15/02/2008	GOVI	2008/08/07			jGovi	273.6030	273.0205	(0.213)	0.0000	0.0000	0
15/02/2008	GOVI	2008/08/07	274.00	Put	jGovi	39,833.0000	42,767.0000	7.366	0	0	0
15/02/2008	GOVI	2008/08/07	274.00	Call	jGovi	35,863.0000	32,972.0000	(8.061)	0	0	0
15/02/2008	GOVI	2008/11/06			jGovi	281.2020	280.6035	(0.213)	0.0000	0.0000	60
15/02/2008	GOVI	2008/11/06	274.00	Put	jGovi	19,728.0000	21,286.0000	7.897	0	0	0
15/02/2008	GOVI	2008/11/06	274.00	Call	jGovi	91,748.0000	87,321.0000	(4.825)	0	0	0
15/02/2008	ILBI	2008/05/02			Index Future	307.6940	307.8100	0.038	0.0000	0.0000	0
15/02/2008	J153	2010/08/31			jSwap	10.5940	10.4900	(0.982)	0.0000	0.0000	0
15/02/2008	J157	2015/09/15			jSwap	9.8930	9.7930	(1.011)	0.0000	0.0000	0
15/02/2008	J186	2026/12/21			jSwap	9.2160	9.1050	(1.204)	0.0000	0.0000	0
15/02/2008	J201	2014/12/22			jSwap	9.9260	9.8110	(1.159)	0.0000	0.0000	0
15/02/2008	J203	2017/09/15			jSwap	9.7650	9.6890	(0.778)	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
15/02/2008	J204	2018/12/21			jSwap	9.6690	9.5920	(0.796)	0.0000	0.0000	0
15/02/2008	J207	2020/01/15			jSwap	9.5950	9.5140	(0.844)	0.0000	0.0000	0
15/02/2008	JBAR	2005/12/21			jBar	11.1580	11.1670	0.081	0.0000	0.0000	0
15/02/2008	JFRA	2008/05/02			jFra	11.2890	11.2150	(0.656)	0.0000	0.0000	0
15/02/2008	JFRA	2008/05/02	10.25	Put	Option on jFra	7,919.0000	7,944.0000	0.316	0	0	0
15/02/2008	JFRA	2008/05/02	10.25	Call	Option on jFra	10,625.0000	10,467.0000	(1.487)	0	0	0
15/02/2008	JFRA	2008/08/07			jFra	11.1940	11.0950	(0.884)	0.0000	0.0000	0
15/02/2008	JFRA	2008/08/07	10.25	Call	Option on jFra	14,970.0000	14,807.0000	(1.089)	0	0	0
15/02/2008	JFRA	2008/08/07	10.25	Put	Option on jFra	12,681.0000	12,757.0000	0.599	0	0	0
15/02/2008	JFRA	2008/11/06			jFra	10.9370	10.8000	(1.253)	0.0000	0.0000	0
15/02/2008	JFRA	2008/11/06	10.25	Call	Option on jFra	17,860.0000	17,660.0000	(1.120)	0	0	0
15/02/2008	JFRA	2008/11/06	10.25	Put	Option on jFra	16,192.0000	16,325.0000	0.821	0	0	0
15/02/2008	JFRA	2009/02/05			jFra	10.6240	10.4770	(1.384)	0.0000	0.0000	0
15/02/2008	JFRA	2009/02/05	10.00	Put	Option on jFra	18,962.0000	19,112.0000	0.791	0	0	0
15/02/2008	JFRA	2009/02/05	10.00	Call	Option on jFra	20,477.0000	20,271.0000	(1.006)	0	0	0
15/02/2008	JFRA	2009/05/07			jFra	10.2970	10.1280	(1.641)	0.0000	0.0000	0
15/02/2008	JFRA	2009/08/06			jFra	10.0130	9.8530	(1.598)	0.0000	0.0000	0
15/02/2008	JFRA	2009/08/06	10.00	Put	Option on jFra	24,220.0000	24,397.0000	0.731	0	0	0
15/02/2008	JFRA	2009/08/06	10.00	Call	Option on jFra	24,252.0000	24,040.0000	(0.874)	0	0	0
15/02/2008	JFRA	2009/11/05			jFra	9.7460	9.5570	(1.939)	0.0000	0.0000	0
15/02/2008	JN02	2008/05/02			jNote	10.5010	10.3630	(1.314)	0.0000	0.0000	0
15/02/2008	JN02	2008/05/02	10.00	Put	Option on jNote	4,799.0000	5,583.0000	16.337	0	0	0
15/02/2008	JN02	2008/05/02	10.00	Call	Option on jNote	15,494.0000	13,840.0000	(10.675)	0	0	0
15/02/2008	JN02	2008/08/07			jNote	10.2510	10.1030	(1.444)	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
15/02/2008	JN05	2008/05/02			jNote	9.8470	9.7010	(1.483)	0.0000	0.0000	0
15/02/2008	JN05	2008/05/02	9.50	Call	Option on jNote	18,730.0000	14,728.0000	(21.367)	0	0	0
15/02/2008	JN05	2008/05/02	9.50	Put	Option on jNote	3,475.0000	5,101.0000	46.791	0	0	0
15/02/2008	JN05	2008/08/07			jNote	9.7200	9.5740	(1.502)	0.0000	0.0000	0
15/02/2008	JN10	2008/05/02			jNote	9.4980	9.4180	(0.842)	0.0000	0.0000	0
15/02/2008	JN10	2008/05/02	9.00	Put	Option on jNote	716.0000	1,133.0000	58.240	0	0	0
15/02/2008	JN10	2008/05/02	9.00	Call	Option on jNote	34,075.0000	29,546.0000	(13.291)	0	0	0
15/02/2008	JN10	2008/08/07			jNote	9.4090	9.3300	(0.840)	0.0000	0.0000	0
15/02/2008	JROD	2008/02/29			jRod	10.6660	10.6630	(0.028)	0.0000	0.0000	0
15/02/2008	JROD	2008/03/31			jRod	10.8190	10.8210	0.018	0.0000	0.0000	0
15/02/2008	JROD	2008/04/30			jRod	11.0220	11.0330	0.100	0.0000	0.0000	0
15/02/2008	JROD	2008/05/30			jRod	10.9620	10.9720	0.091	0.0000	0.0000	0
15/02/2008	JROD	2008/06/30			jRod	11.1250	11.1420	0.153	0.0000	0.0000	0
15/02/2008	JROD	2008/07/31			jRod	11.2710	11.2920	0.186	0.0000	0.0000	0
15/02/2008	OTH1	2008/05/02			Index Future	254.6830	253.7900	(0.351)	0.0000	0.0000	0
15/02/2008	OTH1	2008/08/07			Index Future	261.1200	261.4820	0.139	0.0000	0.0000	0
15/02/2008	OTH1	2008/11/06			Index Future	269.5850	268.6400	(0.351)	0.0000	0.0000	12
15/02/2008	R153	2008/05/02			Bond Future	9.1130	9.1130	-	0.0000	0.0000	8,428
15/02/2008	R153	2008/05/02	9.00	Call	Option on Bond Future	425.0000	421.0000	(0.941)	0	0	0
15/02/2008	R153	2008/05/02	9.00	Put	Option on Bond Future	668.0000	665.0000	(0.449)	0	0	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
15/02/2008	R153	2008/08/07			Bond Future	8.9080	8.9080	-	0.0000	0.0000	1,290
15/02/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	1,163.0000	1,161.0000	(0.172)	0	0	0
15/02/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	372.0000	370.0000	(0.538)	0	0	0
15/02/2008	R153	2008/11/06			Bond Future	8.7580	8.7580	-	0.0000	0.0000	0
15/02/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	2,306.0000	2,303.0000	(0.130)	0	0	0
15/02/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	1,468.0000	1,465.0000	(0.204)	0	0	0
15/02/2008	R157	2008/05/02			Bond Future	8.6170	8.6570	0.464	0.0000	0.0000	10,366
15/02/2008	R157	2008/05/02	8.50	Put	Option on Bond Future	1,936.0000	2,072.0000	7.025	0	0	2,000
15/02/2008	R157	2008/05/02	8.50	Call	Option on Bond Future	1,200.0000	1,086.0000	(9.500)	0	0	0
15/02/2008	R157	2008/05/02	8.75	Call	Option on Bond Future	2,015.0000	1,861.0000	(7.643)	0	0	0
15/02/2008	R157	2008/05/02	8.75	Put	Option on Bond Future	1,186.0000	1,282.0000	8.094	0	0	0
15/02/2008	R157	2008/08/07			Bond Future	8.5310	8.5710	0.469	0.0000	0.0000	2,500
15/02/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	970.0000	897.0000	(7.526)	0	0	0
15/02/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	4,267.0000	4,438.0000	4.007	0	0	0
15/02/2008	R157	2008/11/06			Bond Future	8.4680	8.5080	0.472	0.0000	0.0000	0
15/02/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	3,094.0000	2,943.0000	(4.880)	0	0	0
15/02/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	1,432.0000	1,519.0000	6.075	0	0	0
15/02/2008	R186	2008/05/02			Bond Future	8.4320	8.4920	0.712	0.0000	0.0000	0
15/02/2008	R186	2008/05/02	8.00	Call	Option on Bond Future	860.0000	707.0000	(17.791)	0	0	0
15/02/2008	R186	2008/05/02	8.00	Put	Option on Bond Future	5,602.0000	6,085.0000	8.622	0	0	0
15/02/2008	R186	2008/08/07			Bond Future	8.3650	8.4250	0.717	0.0000	0.0000	220
15/02/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	1,428.0000	1,262.0000	(11.625)	0	0	0
15/02/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	8,274.0000	8,746.0000	5.705	0	0	0
15/02/2008	R186	2008/11/06			Bond Future	8.3090	8.3690	0.722	0.0000	0.0000	0
15/02/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	3,260.0000	2,851.0000	(12.546)	0	0	0
15/02/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	1,246.0000	1,476.0000	18.459	0	0	0
15/02/2008	R196	2008/05/02			Bond Future	10.0370	10.0490	0.120	0.0000	0.0000	0
15/02/2008	R196	2008/05/02	9.00	Put	Option on Bond Future	817.0000	825.0000	0.979	0	0	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
15/02/2008	R196	2008/05/02	9.00	Call	Option on Bond Future	18.0000	17.0000	(5.556)	0	0	0
15/02/2008	R196	2008/08/07			Bond Future	9.6070	9.6100	0.031	0.0000	0.0000	0
15/02/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	1,233.0000	1,229.0000	(0.324)	0	0	0
15/02/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	1,687.0000	1,684.0000	(0.178)	0	0	0
15/02/2008	R196	2008/11/06			Bond Future	9.3360	9.3290	(0.075)	0.0000	0.0000	0
15/02/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,829.0000	1,825.0000	(0.219)	0	0	0
15/02/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	1,655.0000	1,653.0000	(0.121)	0	0	0
15/02/2008	R201	2008/05/02			Bond Future	8.6120	8.6520	0.464	0.0000	0.0000	0
15/02/2008	R201	2008/05/02	8.50	Call	Option on Bond Future	949.0000	858.0000	(9.589)	0	0	0
15/02/2008	R201	2008/05/02	8.50	Put	Option on Bond Future	1,510.0000	1,619.0000	7.219	0	0	0
15/02/2008	R201	2008/08/07			Bond Future	8.4940	8.5340	0.471	0.0000	0.0000	0
15/02/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	3,244.0000	3,379.0000	4.162	0	0	0
15/02/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	800.0000	739.0000	(7.625)	0	0	0
15/02/2008	R201	2008/11/06			Bond Future	8.3880	8.4280	0.477	0.0000	0.0000	0
15/02/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	1,052.0000	1,115.0000	5.989	0	0	0
15/02/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	2,756.0000	2,629.0000	(4.608)	0	0	0
15/02/2008	R203	2008/05/02			Bond Future	8.5600	8.6000	0.467	0.0000	0.0000	0
15/02/2008	R203	2008/05/02	8.25	Call	Option on Bond Future	499.0000	429.0000	(14.028)	0	0	0
15/02/2008	R203	2008/05/02	8.25	Put	Option on Bond Future	2,468.0000	2,648.0000	7.293	0	0	0
15/02/2008	R203	2008/08/07			Bond Future	8.4630	8.5030	0.473	0.0000	0.0000	0
15/02/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	4,732.0000	4,953.0000	4.670	0	0	0
15/02/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	178.0000	152.0000	(14.607)	0	0	0
15/02/2008	R203	2008/11/06			Bond Future	8.3830	8.4230	0.477	0.0000	0.0000	0
15/02/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	1,371.0000	1,475.0000	7.586	0	0	0
15/02/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	2,085.0000	1,944.0000	(6.763)	0	0	0
15/02/2008	R204	2008/05/02			Bond Future	8.5600	8.6000	0.467	0.0000	0.0000	3,179
15/02/2008	R204	2008/05/02	8.25	Call	Option on Bond Future	535.0000	460.0000	(14.019)	0	0	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
15/02/2008	R204	2008/05/02	8.25	Put	Option on Bond Future	2,646.0000	2,838.0000	7.256	0	0	0
15/02/2008	R204	2008/08/07			Bond Future	8.4780	8.5180	0.472	0.0000	0.0000	0
15/02/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	5,128.0000	5,374.0000	4.797	0	0	0
15/02/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	116.0000	96.0000	(17.241)	0	0	0
15/02/2008	R204	2008/11/06			Bond Future	8.4080	8.4480	0.476	0.0000	0.0000	0
15/02/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	1,418.0000	1,533.0000	8.110	0	0	0
15/02/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	2,023.0000	1,874.0000	(7.365)	0	0	0
15/02/2008	R206	2008/05/02			Bond Future	8.6580	8.6980	0.462	0.0000	0.0000	0
15/02/2008	R206	2008/05/02	8.25	Call	Option on Bond Future	266.0000	228.0000	(14.286)	0	0	0
15/02/2008	R206	2008/05/02	8.25	Put	Option on Bond Future	2,033.0000	2,165.0000	6.493	0	0	0
15/02/2008	R206	2008/08/07			Bond Future	8.5310	8.5710	0.469	0.0000	0.0000	0
15/02/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	2,749.0000	2,870.0000	4.402	0	0	0
15/02/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	511.0000	466.0000	(8.806)	0	0	0
15/02/2008	R206	2008/11/06			Bond Future	8.4140	8.4540	0.475	0.0000	0.0000	610
15/02/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	2,670.0000	2,772.0000	3.820	0	0	0
15/02/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	982.0000	923.0000	(6.008)	0	0	0
15/02/2008	R207	2008/05/02			Bond Future	8.5470	8.6070	0.702	0.0000	0.0000	0
15/02/2008	R207	2008/05/02	8.25	Put	Option on Bond Future	2,631.0000	2,928.0000	11.288	0	0	0
15/02/2008	R207	2008/05/02	8.25	Call	Option on Bond Future	571.0000	458.0000	(19.790)	0	0	0
15/02/2008	R207	2008/08/07			Bond Future	8.4720	8.5320	0.708	0.0000	0.0000	0
15/02/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	261.0000	200.0000	(23.372)	0	0	0
15/02/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	3,547.0000	3,893.0000	9.755	0	0	0
15/02/2008	R207	2008/11/06			Bond Future	8.4060	8.4660	0.714	0.0000	0.0000	0
15/02/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	1,300.0000	1,478.0000	13.692	0	0	0
15/02/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	1,932.0000	1,706.0000	(11.698)	0	0	0
15/02/2008	R209	2008/05/02			Bond Future	8.2390	8.3090	0.850	0.0000	0.0000	6,260
15/02/2008	R209	2008/05/02	7.75	Put	Option on Bond Future	5,017.0000	5,529.0000	10.205	0	0	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
15/02/2008	R209	2008/05/02	7.75	Call	Option on Bond Future	448.0000	339.0000	(24.330)	0	0	0
15/02/2008	R209	2008/08/07			Bond Future	8.1800	8.2500	0.856	0.0000	0.0000	0
15/02/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	4,139.0000	4,722.0000	14.086	0	0	0
15/02/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	106.0000	62.0000	(41.509)	0	0	0
15/02/2008	R209	2008/11/06			Bond Future	8.1310	8.2010	0.861	0.0000	0.0000	260
15/02/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	3,862.0000	4,405.0000	14.060	0	0	0
15/02/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	278.0000	190.0000	(31.655)	0	0	0
15/02/2008	TRT1	2008/05/02			Index Future	262.2840	261.7180	(0.216)	0.0000	0.0000	0
15/02/2008	TRT1	2008/08/07			Index Future	269.2280	269.7850	0.207	0.0000	0.0000	0
15/02/2008	TRT1	2008/11/06			Index Future	277.6310	277.0320	(0.216)	0.0000	0.0000	400
<b>Grand Total:</b>											<b>179,176</b>