



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 21/08/2008

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
21/08/2008	\$ / R 2008/09/15			Currency Future	7.8080	7.7358	(0.925)	7.7900	7.7300	127,954
21/08/2008	\$ / R 2008/12/12			Currency Future	7.9903	7.9171	(0.916)	7.9800	7.9400	115,786
21/08/2008	\$ / R 2009/03/16			Currency Future	8.1650	8.0912	(0.904)	8.1000	8.1000	11,662
21/08/2008	£ / R 2008/09/15			Currency Future	14.5002	14.5037	0.024	14.5000	14.5000	1,831
21/08/2008	£ / R 2008/12/12			Currency Future	14.7381	14.7441	0.041	14.7800	14.7800	4,578
21/08/2008	£ / R 2009/03/16			Currency Future	14.9722	14.9784	0.041	14.9400	14.9400	9,771
21/08/2008	€ / R 2008/09/15			Currency Future	11.4929	11.5035	0.092	11.4900	11.4700	14,199
21/08/2008	€ / R 2008/12/12			Currency Future	11.7012	11.7137	0.107	11.7400	11.7000	18,762
21/08/2008	€ / R 2009/03/16			Currency Future	11.9035	11.9161	0.106	0.0000	0.0000	4,098
21/08/2008	ALBI 2008/11/06			Index Future	270.7320	269.6730	(0.391)	0.0000	0.0000	622
21/08/2008	ALBI 2008/11/06	265.00	Put	Index Future	5,929.0000	7,898.0000	33.210	0	0	0
21/08/2008	ALBI 2008/11/06	265.00	Call	Index Future	63,249.0000	54,628.0000	(13.630)	0	0	0
21/08/2008	ALBI 2009/02/05			Index Future	278.8680	277.7770	(0.391)	0.0000	0.0000	0
21/08/2008	ALBI 2009/05/07			Index Future	287.0220	285.8870	(0.395)	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
21/08/2008	CRD1	2008/11/06			Index Future	115.5650	115.2280	(0.292)	0.0000	0.0000	6
21/08/2008	CRD1	2009/02/05			Index Future	119.0380	118.6910	(0.292)	0.0000	0.0000	0
21/08/2008	CRD1	2009/05/07			Index Future	122.5190	122.1620	(0.291)	0.0000	0.0000	0
21/08/2008	GOVI	2008/11/06			jGovi	273.1095	272.0940	(0.372)	0.0000	0.0000	97
21/08/2008	GOVI	2008/11/06	274.00	Put	jGovi	29,926.0000	35,692.0000	19.268	0	0	0
21/08/2008	GOVI	2008/11/06	274.00	Call	jGovi	21,021.0000	16,632.0000	(20.879)	0	0	0
21/08/2008	GOVI	2009/02/05			jGovi	281.3165	280.2710	(0.372)	0.0000	0.0000	609
21/08/2008	GOVI	2009/05/07			jGovi	289.5430	288.4680	(0.371)	0.0000	0.0000	0
21/08/2008	ILBI	2008/11/06			Index Future	333.2320	333.2320	-	0.0000	0.0000	1
21/08/2008	ILBI	2009/02/05			Index Future	342.8310	342.8310	-	0.0000	0.0000	0
21/08/2008	ILBI	2009/05/07			Index Future	353.3120	351.7890	(0.431)	0.0000	0.0000	0
21/08/2008	J153	2010/08/31			jSwap	11.1610	11.2430	0.735	0.0000	0.0000	0
21/08/2008	J157	2015/09/15			jSwap	10.0410	10.1100	0.687	0.0000	0.0000	0
21/08/2008	J186	2026/12/21			jSwap	9.1440	9.2260	0.897	0.0000	0.0000	0
21/08/2008	J201	2014/12/22			jSwap	10.0390	10.1120	0.727	0.0000	0.0000	0
21/08/2008	J203	2017/09/15			jSwap	9.8810	9.9400	0.597	0.0000	0.0000	0
21/08/2008	J204	2018/12/21			jSwap	9.7190	9.7820	0.648	0.0000	0.0000	0
21/08/2008	J207	2020/01/15			jSwap	9.6140	9.6800	0.686	0.0000	0.0000	0

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21/08/2008	JBAR	2005/12/21			jBar	12.0750	12.0750	-	0.0000	0.0000	0
21/08/2008	JFRA	2008/11/06			jFra	11.9740	11.9990	0.209	0.0000	0.0000	0
21/08/2008	JFRA	2008/11/06			jFra	0.0000	11.9990	100.000	0.0000	0.0000	0
21/08/2008	JFRA	2009/02/05			jFra	11.5920	11.6690	0.664	0.0000	0.0000	0
21/08/2008	JFRA	2009/02/05			jFra	0.0000	11.6690	100.000	0.0000	0.0000	0
21/08/2008	JFRA	2009/05/07			jFra	10.9580	11.0470	0.812	0.0000	0.0000	0
21/08/2008	JFRA	2009/05/07			jFra	0.0000	11.0470	100.000	0.0000	0.0000	0
21/08/2008	JFRA	2009/08/06			jFra	10.4340	10.5800	1.399	0.0000	0.0000	0
21/08/2008	JFRA	2009/11/05			jFra	9.9840	10.1260	1.422	0.0000	0.0000	0
21/08/2008	JN02	2008/11/06			jNote	10.4970	10.6080	1.057	0.0000	0.0000	0
21/08/2008	JN02	2009/02/05			jNote	10.1580	10.2790	1.191	0.0000	0.0000	0
21/08/2008	JN02	2009/05/07			jNote	9.8700	9.9880	1.196	0.0000	0.0000	0
21/08/2008	JN05	2008/11/07			jNote	9.5530	9.6510	1.026	0.0000	0.0000	0
21/08/2008	JN05	2009/02/05			jNote	9.6680	9.7420	0.765	0.0000	0.0000	0
21/08/2008	JN05	2009/05/07			jNote	9.5270	9.5990	0.756	0.0000	0.0000	0
21/08/2008	JN10	2008/11/07			jNote	9.2510	9.3380	0.940	0.0000	0.0000	0
21/08/2008	JN10	2009/02/05			jNote	9.3430	9.4070	0.685	0.0000	0.0000	0
21/08/2008	JN10	2009/05/07			jNote	9.2380	9.3010	0.682	0.0000	0.0000	0
21/08/2008	JROD	2008/08/29			jRod	11.7120	11.7120	-	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
21/08/2008	JROD	2008/09/30			jRod	11.8480	11.8460	(0.017)	0.0000	0.0000	0
21/08/2008	JROD	2008/10/31			jRod	11.9660	11.9620	(0.033)	0.0000	0.0000	0
21/08/2008	JROD	2008/11/28			jRod	11.9140	11.9110	(0.025)	0.0000	0.0000	0
21/08/2008	JROD	2008/12/31			jRod	12.0640	12.0590	(0.041)	0.0000	0.0000	0
21/08/2008	OTH1	2008/11/06			Index Future	258.5640	257.3200	(0.481)	0.0000	0.0000	9
21/08/2008	OTH1	2009/02/05			Index Future	266.3340	265.0530	(0.481)	0.0000	0.0000	0
21/08/2008	OTH1	2009/05/07			Index Future	274.1220	272.8050	(0.480)	0.0000	0.0000	0
21/08/2008	R153	2008/11/06			Bond Future	9.5240	9.6180	0.987	9.6100	9.6100	8,980
21/08/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	859.0000	957.0000	11.409	0	0	0
21/08/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	397.0000	336.0000	(15.365)	0	0	0
21/08/2008	R153	2009/02/05			Bond Future	9.1200	9.2300	1.206	0.0000	0.0000	3
21/08/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	402.0000	447.0000	11.194	0	0	0
21/08/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	1,684.0000	1,568.0000	(6.888)	0	0	0
21/08/2008	R153	2009/05/07			Bond Future	8.5900	8.7220	1.537	0.0000	0.0000	0
21/08/2008	R153	2009/05/07	9.25	Call	Option on Bond Future	2,251.0000	2,153.0000	(4.354)	0	0	0
21/08/2008	R153	2009/05/07	9.25	Put	Option on Bond Future	1,426.0000	1,494.0000	4.769	0	0	0
21/08/2008	R157	2008/11/06			Bond Future	9.0450	9.1300	0.940	9.0800	9.0800	5,908
21/08/2008	R157	2008/11/06	10.25	Put	Option on Bond Future	238.0000	281.0000	18.067	0	0	300
21/08/2008	R157	2008/11/06	10.25	Call	Option on Bond Future	6,900.0000	6,457.0000	(6.420)	0	0	0
21/08/2008	R157	2008/11/06	9.50	Put	Option on Bond Future	990.0000	1,131.0000	14.242	0	0	1,000
21/08/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	1,282.0000	1,096.0000	(14.509)	0	0	700
21/08/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	2,990.0000	3,290.0000	10.033	0	0	0
21/08/2008	R157	2008/11/06	9.50	Call	Option on Bond Future	3,564.0000	3,219.0000	(9.680)	0	0	500
21/08/2008	R157	2009/02/05			Bond Future	8.9100	8.9990	0.999	0.0000	0.0000	5,094

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21/08/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	2,201.0000	2,393.0000	8.723	0	0	0
21/08/2008	R157	2009/02/05	9.50	Call	Option on Bond Future	4,948.0000	4,610.0000	(6.831)	0	0	600
21/08/2008	R157	2009/02/05	10.00	Put	Option on Bond Future	991.0000	1,095.0000	10.494	0	0	600
21/08/2008	R157	2009/02/05	10.00	Call	Option on Bond Future	6,905.0000	6,511.0000	(5.706)	0	0	0
21/08/2008	R157	2009/02/05	9.50	Put	Option on Bond Future	1,699.0000	1,858.0000	9.358	0	0	0
21/08/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	4,088.0000	3,782.0000	(7.485)	0	0	0
21/08/2008	R157	2009/02/05	8.75	Put	Option on Bond Future	3,523.0000	3,786.0000	7.465	0	0	0
21/08/2008	R157	2009/02/05	8.75	Call	Option on Bond Future	2,622.0000	2,388.0000	(8.924)	0	0	600
21/08/2008	R157	2009/05/07			Bond Future	8.7650	8.8590	1.072	0.0000	0.0000	0
21/08/2008	R157	2009/05/07	9.00	Put	Option on Bond Future	3,032.0000	3,251.0000	7.223	0	0	0
21/08/2008	R157	2009/05/07	9.00	Call	Option on Bond Future	4,309.0000	4,016.0000	(6.800)	0	0	0
21/08/2008	R186	2008/11/06			Bond Future	8.8200	8.9030	0.941	0.0000	0.0000	4,905
21/08/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	3,429.0000	4,171.0000	21.639	0	0	0
21/08/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	167.0000	85.0000	(49.102)	0	0	0
21/08/2008	R186	2009/02/05			Bond Future	8.7200	8.8040	0.963	0.0000	0.0000	2,500
21/08/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	172.0000	262.0000	52.326	0	0	0
21/08/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	5,315.0000	4,566.0000	(14.092)	0	0	0
21/08/2008	R186	2009/05/07			Bond Future	8.6220	8.7090	1.009	0.0000	0.0000	0
21/08/2008	R186	2009/05/07	9.00	Call	Option on Bond Future	4,395.0000	3,736.0000	(14.994)	0	0	0
21/08/2008	R186	2009/05/07	9.00	Put	Option on Bond Future	669.0000	883.0000	31.988	0	0	0
21/08/2008	R196	2008/11/06			Bond Future	11.5920	11.6010	0.078	0.0000	0.0000	0
21/08/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	579.0000	572.0000	(1.209)	0	0	0
21/08/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,418.0000	1,414.0000	(0.282)	0	0	0
21/08/2008	R196	2009/02/05			Bond Future	10.9730	10.9900	0.155	0.0000	0.0000	0
21/08/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	1,412.0000	1,407.0000	(0.354)	0	0	0
21/08/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	1,423.0000	1,419.0000	(0.281)	0	0	0
21/08/2008	R196	2009/05/07			Bond Future	10.9550	11.0350	0.730	0.0000	0.0000	0
21/08/2008	R196	2009/05/07	11.00	Call	Option on Bond Future	1,718.0000	1,702.0000	(0.931)	0	0	0
21/08/2008	R196	2009/05/07	11.00	Put	Option on Bond Future	1,704.0000	1,713.0000	0.528	0	0	0

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21/08/2008	R201	2008/11/06			Bond Future	9.1180	9.2030	0.932	0.0000	0.0000	1,000
21/08/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	2,026.0000	2,325.0000	14.758	0	0	0
21/08/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	330.0000	242.0000	(26.667)	0	0	0
21/08/2008	R201	2009/02/05			Bond Future	8.9700	9.0590	0.992	0.0000	0.0000	0
21/08/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	822.0000	966.0000	17.518	0	0	0
21/08/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	2,060.0000	1,808.0000	(12.233)	0	0	0
21/08/2008	R201	2009/05/07			Bond Future	8.8200	8.9140	1.066	0.0000	0.0000	0
21/08/2008	R201	2009/05/07	9.25	Put	Option on Bond Future	952.0000	1,089.0000	14.391	0	0	0
21/08/2008	R201	2009/05/07	9.25	Call	Option on Bond Future	2,799.0000	2,528.0000	(9.682)	0	0	0
21/08/2008	R203	2008/11/06			Bond Future	9.0380	9.1220	0.929	0.0000	0.0000	0
21/08/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	3,279.0000	3,732.0000	13.815	0	0	0
21/08/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	81.0000	48.0000	(40.741)	0	0	0
21/08/2008	R203	2009/02/05			Bond Future	8.9050	8.9920	0.977	0.0000	0.0000	0
21/08/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	578.0000	724.0000	25.260	0	0	0
21/08/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	2,542.0000	2,188.0000	(13.926)	0	0	0
21/08/2008	R203	2009/05/07			Bond Future	8.7690	8.8600	1.038	0.0000	0.0000	0
21/08/2008	R203	2009/05/07	9.00	Call	Option on Bond Future	2,380.0000	2,061.0000	(13.403)	0	0	0
21/08/2008	R203	2009/05/07	9.00	Put	Option on Bond Future	1,071.0000	1,270.0000	18.581	0	0	0
21/08/2008	R204	2008/11/06			Bond Future	9.0140	9.0970	0.921	0.0000	0.0000	3,126
21/08/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	3,364.0000	3,849.0000	14.417	0	0	0
21/08/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	74.0000	42.0000	(43.243)	0	0	0
21/08/2008	R204	2009/02/05			Bond Future	8.8900	8.9760	0.967	0.0000	0.0000	9
21/08/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	467.0000	606.0000	29.764	0	0	0
21/08/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	2,675.0000	2,281.0000	(14.729)	0	0	0
21/08/2008	R204	2009/05/07			Bond Future	8.7670	8.8570	1.027	0.0000	0.0000	0
21/08/2008	R204	2009/05/07	9.00	Call	Option on Bond Future	2,454.0000	2,107.0000	(14.140)	0	0	0
21/08/2008	R204	2009/05/07	9.00	Put	Option on Bond Future	1,024.0000	1,233.0000	20.410	0	0	0

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21/08/2008	R206	2008/11/06			Bond Future	9.1010	9.1870	0.945	0.0000	0.0000	610
21/08/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	4,433.0000	4,759.0000	7.354	0	0	0
21/08/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	22.0000	14.0000	(36.364)	0	0	0
21/08/2008	R206	2009/02/05			Bond Future	8.8980	8.9890	1.023	0.0000	0.0000	0
21/08/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	727.0000	845.0000	16.231	0	0	0
21/08/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	2,049.0000	1,823.0000	(11.030)	0	0	0
21/08/2008	R206	2009/05/07			Bond Future	8.6970	8.7930	1.104	0.0000	0.0000	0
21/08/2008	R206	2009/05/07	9.00	Call	Option on Bond Future	2,250.0000	2,037.0000	(9.467)	0	0	0
21/08/2008	R206	2009/05/07	9.00	Put	Option on Bond Future	1,145.0000	1,283.0000	12.052	0	0	0
21/08/2008	R207	2008/11/06			Bond Future	9.0000	9.0830	0.922	0.0000	0.0000	0
21/08/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	3,327.0000	3,828.0000	15.059	0	0	0
21/08/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	56.0000	29.0000	(48.214)	0	0	0
21/08/2008	R207	2009/02/05			Bond Future	8.8830	8.9690	0.968	0.0000	0.0000	0
21/08/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	381.0000	511.0000	34.121	0	0	0
21/08/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	2,682.0000	2,266.0000	(15.511)	0	0	0
21/08/2008	R207	2009/05/07			Bond Future	8.7740	8.8620	1.003	0.0000	0.0000	0
21/08/2008	R207	2009/05/07	9.00	Call	Option on Bond Future	2,351.0000	1,999.0000	(14.972)	0	0	0
21/08/2008	R207	2009/05/07	9.00	Put	Option on Bond Future	927.0000	1,133.0000	22.222	0	0	0
21/08/2008	R209	2008/11/06			Bond Future	8.5130	8.5950	0.963	8.5700	8.5700	6,630
21/08/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/08/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	6,931.0000	7,619.0000	9.926	0	0	0
21/08/2008	R209	2009/02/05			Bond Future	8.4280	8.5120	0.997	0.0000	0.0000	0
21/08/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	4,701.0000	4,019.0000	(14.508)	0	0	0
21/08/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	39.0000	72.0000	84.615	0	0	0
21/08/2008	R209	2009/05/07			Bond Future	8.3470	8.4310	1.006	0.0000	0.0000	0
21/08/2008	R209	2009/05/07	9.00	Put	Option on Bond Future	62.0000	102.0000	64.516	0	0	0
21/08/2008	R209	2009/05/07	9.00	Call	Option on Bond Future	5,418.0000	4,733.0000	(12.643)	0	0	0

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21/08/2008	TRT1 2008/11/06			Index Future	269.5220	268.5130	(0.374)	0.0000	0.0000	300
21/08/2008	TRT1 2009/02/05			Index Future	277.6210	276.5830	(0.374)	0.0000	0.0000	0
21/08/2008	TRT1 2009/05/07			Index Future	285.7390	284.6720	(0.373)	0.0000	0.0000	0
21/08/2008	ZAAD 2008/09/15			Currency Future	6.7785	6.7856	0.105	0.0000	0.0000	2,241
21/08/2008	ZAAD 2008/12/12			Currency Future	6.8591	6.8680	0.130	6.8500	6.8100	5,318
21/08/2008	ZAAD 2009/03/16			Currency Future	6.9434	6.9530	0.138	6.9300	6.9300	310
Grand Total:										361,219