



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 20/05/2008

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
20/05/2008	\$ / R 2008/06/13			Currency Future	7.5522	7.6845	1.752	7.7500	7.6400	64,364
20/05/2008	\$ / R 2008/09/15			Currency Future	7.7333	7.8696	1.763	7.9000	7.8500	65,365
20/05/2008	\$ / R 2008/12/12			Currency Future	7.9190	8.0606	1.788	0.0000	0.0000	8,785
20/05/2008	£ / R 2008/06/13			Currency Future	14.6898	15.1011	2.800	15.1200	14.9900	6,466
20/05/2008	£ / R 2008/09/15			Currency Future	14.9229	15.3423	2.810	15.4100	15.4100	802
20/05/2008	£ / R 2008/12/12			Currency Future	15.1736	15.6019	2.823	0.0000	0.0000	479
20/05/2008	€ / R 2008/06/13			Currency Future	7.1731	7.3483	2.442	0.0000	0.0000	0
20/05/2008	€ / R 2008/06/13			Currency Future	11.7039	12.0046	2.569	12.0600	12.0500	15,407
20/05/2008	€ / R 2008/09/15			Currency Future	7.2485	7.4260	2.449	0.0000	0.0000	0
20/05/2008	€ / R 2008/09/15			Currency Future	11.9223	12.2285	2.568	12.3600	12.1500	9,277
20/05/2008	€ / R 2008/12/12			Currency Future	12.1511	12.4648	2.582	0.0000	0.0000	4,955
20/05/2008	€ / R 2008/12/12			Currency Future	7.3327	7.5110	2.432	0.0000	0.0000	0
20/05/2008	ALBI 2008/08/07			Index Future	259.5510	259.1360	(0.160)	0.0000	0.0000	0
20/05/2008	ALBI 2008/08/07	265.00	Call	Index Future	6,307.0000	5,457.0000	(13.477)	0	0	0
20/05/2008	ALBI 2008/08/07	265.00	Put	Index Future	60,797.0000	64,097.0000	5.428	0	0	0

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20/05/2008	ALBI	2008/11/06			Index Future	267.1630	266.7360	(0.160)	0.0000	0.0000	594
20/05/2008	ALBI	2008/11/06	265.00	Call	Index Future	48,161.0000	45,532.0000	(5.459)	0	0	0
20/05/2008	ALBI	2008/11/06	265.00	Put	Index Future	26,531.0000	28,172.0000	6.185	0	0	0
20/05/2008	ALBI	2009/02/05			Index Future	275.1160	275.6710	0.202	0.0000	0.0000	0
20/05/2008	CRD1	2008/08/07			Index Future	112.2770	112.1050	(0.153)	0.0000	0.0000	0
20/05/2008	CRD1	2008/11/06			Index Future	115.5700	115.3930	(0.153)	0.0000	0.0000	8
20/05/2008	CRD1	2009/02/05			Index Future	118.9750	118.7930	(0.153)	0.0000	0.0000	0
20/05/2008	GOVI	2008/08/07			jGovi	261.8905	261.4760	(0.158)	0.0000	0.0000	149
20/05/2008	GOVI	2008/08/07	274.00	Call	jGovi	639.0000	513.0000	(19.718)	0	0	0
20/05/2008	GOVI	2008/08/07	274.00	Put	jGovi	121,734.0000	125,753.0000	3.301	0	0	0
20/05/2008	GOVI	2008/11/06			jGovi	269.5715	269.1450	(0.158)	0.0000	0.0000	60
20/05/2008	GOVI	2008/11/06	274.00	Call	jGovi	19,090.0000	17,653.0000	(7.528)	0	0	0
20/05/2008	GOVI	2008/11/06	274.00	Put	jGovi	63,375.0000	66,203.0000	4.462	0	0	0
20/05/2008	GOVI	2009/02/05			jGovi	277.5135	277.0750	(0.158)	0.0000	0.0000	0
20/05/2008	ILBI	2008/08/07			Index Future	321.1825	321.0995	(0.026)	0.0000	0.0000	1
20/05/2008	ILBI	2008/11/06			Index Future	331.5560	331.7930	0.071	0.0000	0.0000	0
20/05/2008	ILBI	2009/02/05			Index Future	341.7480	342.0220	0.080	0.0000	0.0000	0
20/05/2008	J153	2010/08/31			jSwap	11.7870	11.8420	0.467	0.0000	0.0000	0
20/05/2008	J157	2015/09/15			jSwap	10.4390	10.4630	0.230	0.0000	0.0000	0
20/05/2008	J186	2026/12/21			jSwap	9.7120	9.7320	0.206	0.0000	0.0000	0
20/05/2008	J201	2014/12/22			jSwap	10.5890	10.6200	0.293	0.0000	0.0000	0

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20/05/2008	J203	2017/09/15			jSwap	10.2080	10.2210	0.127	0.0000	0.0000	0
20/05/2008	J204	2018/12/21			jSwap	10.1410	10.1510	0.099	0.0000	0.0000	0
20/05/2008	J207	2020/01/15			jSwap	10.0400	10.0490	0.090	0.0000	0.0000	0
20/05/2008	JBAR	2005/12/21			jBar	12.0170	12.0460	0.241	0.0000	0.0000	0
20/05/2008	JFRA	2008/08/07			jFra	12.3020	12.3390	0.301	0.0000	0.0000	0
20/05/2008	JFRA	2008/11/06			jFra	12.3210	12.3570	0.292	0.0000	0.0000	0
20/05/2008	JFRA	2008/11/06			jFra	0.0000	12.3570	100.000	0.0000	0.0000	0
20/05/2008	JFRA	2009/02/05			jFra	12.2170	12.2860	0.565	0.0000	0.0000	0
20/05/2008	JFRA	2009/02/05			jFra	0.0000	12.2860	100.000	0.0000	0.0000	0
20/05/2008	JFRA	2009/05/07			jFra	11.9260	11.9840	0.486	0.0000	0.0000	0
20/05/2008	JFRA	2009/05/07			jFra	0.0000	11.9840	100.000	0.0000	0.0000	0
20/05/2008	JFRA	2009/08/06			jFra	11.5230	11.6110	0.764	0.0000	0.0000	0
20/05/2008	JFRA	2009/11/05			jFra	11.1980	11.2710	0.652	0.0000	0.0000	0
20/05/2008	JN02	2008/08/07			jNote	11.6560	11.7200	0.549	0.0000	0.0000	0
20/05/2008	JN02	2008/11/06			jNote	11.4130	11.4840	0.622	0.0000	0.0000	0
20/05/2008	JN02	2009/02/05			jNote	11.1380	11.2170	0.709	0.0000	0.0000	0
20/05/2008	JN05	2008/08/07			jNote	10.5770	10.6000	0.217	0.0000	0.0000	0
20/05/2008	JN05	2008/11/07			jNote	9.7700	9.8210	0.522	0.0000	0.0000	0
20/05/2008	JN05	2009/02/05			jNote	10.2260	10.2500	0.235	0.0000	0.0000	0

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20/05/2008	JN10	2008/08/07			jNote	9.8990	9.9070	0.081	0.0000	0.0000	0
20/05/2008	JN10	2008/11/07			jNote	9.4410	9.4720	0.328	0.0000	0.0000	0
20/05/2008	JN10	2009/02/05			jNote	9.6620	9.6720	0.103	0.0000	0.0000	0
20/05/2008	JROD	2008/05/30			jRod	11.0100	11.0080	(0.018)	0.0000	0.0000	0
20/05/2008	JROD	2008/06/30			jRod	11.3670	11.3680	0.009	0.0000	0.0000	0
20/05/2008	JROD	2008/07/31			jRod	11.7610	11.7710	0.085	0.0000	0.0000	0
20/05/2008	JROD	2008/08/29			jRod	11.5760	11.5840	0.069	0.0000	0.0000	0
20/05/2008	JROD	2008/09/30			jRod	11.9240	11.9310	0.059	0.0000	0.0000	0
20/05/2008	JROD	2008/10/31			jRod	12.2170	12.2200	0.025	0.0000	0.0000	0
20/05/2008	JROD	2008/11/28			jRod	11.9680	11.9670	(0.008)	0.0000	0.0000	0
20/05/2008	JROD	2008/12/31			jRod	12.2260	12.2250	(0.008)	0.0000	0.0000	0
20/05/2008	OTH1	2008/08/07			Index Future	247.9960	247.5760	(0.169)	0.0000	0.0000	0
20/05/2008	OTH1	2008/11/06			Index Future	255.2690	254.8370	(0.169)	0.0000	0.0000	12
20/05/2008	OTH1	2009/02/05			Index Future	262.7900	262.3460	(0.169)	0.0000	0.0000	0
20/05/2008	R153	2008/08/07			Bond Future	10.3400	10.4000	0.580	10.3500	10.3500	8,254
20/05/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/05/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	3,508.0000	3,619.0000	3.164	0	0	0
20/05/2008	R153	2008/08/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/05/2008	R153	2008/08/07	8.25	Put	Option on Bond Future	3,996.0000	4,107.0000	2.778	0	0	0

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20/05/2008	R153	2008/11/06			Bond Future	10.1300	10.1900	0.592	0.0000	0.0000	0
20/05/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	851.0000	813.0000	(4.465)	0	0	0
20/05/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	2,328.0000	2,389.0000	2.620	0	0	0
20/05/2008	R153	2009/02/05			Bond Future	9.9850	10.0400	0.551	0.0000	0.0000	0
20/05/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	1,849.0000	1,885.0000	1.947	0	0	0
20/05/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	1,871.0000	1,827.0000	(2.352)	0	0	0
20/05/2008	R157	2008/08/07			Bond Future	9.3570	9.3870	0.321	0.0000	0.0000	6,481
20/05/2008	R157	2008/08/07	8.75	Put	Option on Bond Future	3,972.0000	4,109.0000	3.449	0	0	0
20/05/2008	R157	2008/08/07	750.00	Call	Option on Bond Future	120,198.0000	120,024.0000	(0.145)	0	0	0
20/05/2008	R157	2008/08/07	9.00	Call	Option on Bond Future	765.0000	704.0000	(7.974)	0	0	0
20/05/2008	R157	2008/08/07	9.75	Call	Option on Bond Future	2,974.0000	2,842.0000	(4.438)	0	0	0
20/05/2008	R157	2008/08/07	750.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/05/2008	R157	2008/08/07	9.75	Put	Option on Bond Future	725.0000	767.0000	5.793	0	0	0
20/05/2008	R157	2008/08/07	9.00	Put	Option on Bond Future	2,856.0000	2,969.0000	3.957	0	0	200
20/05/2008	R157	2008/08/07	8.75	Call	Option on Bond Future	388.0000	350.0000	(9.794)	0	0	500
20/05/2008	R157	2008/08/07	8.50	Call	Option on Bond Future	169.0000	150.0000	(11.243)	0	0	200
20/05/2008	R157	2008/08/07	9.50	Put	Option on Bond Future	1,236.0000	1,299.0000	5.097	0	0	200
20/05/2008	R157	2008/08/07	9.50	Call	Option on Bond Future	2,060.0000	1,950.0000	(5.340)	0	0	0
20/05/2008	R157	2008/08/07	8.25	Put	Option on Bond Future	6,705.0000	6,870.0000	2.461	0	0	0
20/05/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	18.0000	15.0000	(16.667)	0	0	0
20/05/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	8,227.0000	8,398.0000	2.079	0	0	0
20/05/2008	R157	2008/08/07	8.25	Call	Option on Bond Future	62.0000	53.0000	(14.516)	0	0	500
20/05/2008	R157	2008/08/07	8.50	Put	Option on Bond Future	5,271.0000	5,425.0000	2.922	0	0	0
20/05/2008	R157	2008/08/07	9.25	Put	Option on Bond Future	1,954.0000	2,041.0000	4.452	0	0	500
20/05/2008	R157	2008/08/07	9.25	Call	Option on Bond Future	1,332.0000	1,246.0000	(6.456)	0	0	0
20/05/2008	R157	2008/11/06			Bond Future	9.2350	9.2650	0.325	0.0000	0.0000	0
20/05/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	659.0000	612.0000	(7.132)	0	0	0
20/05/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	3,451.0000	3,573.0000	3.535	0	0	0
20/05/2008	R157	2009/02/05			Bond Future	9.1410	9.1710	0.328	0.0000	0.0000	2,500
20/05/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	1,850.0000	1,921.0000	3.838	0	0	0
20/05/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	2,450.0000	2,355.0000	(3.878)	0	0	0

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20/05/2008	R186	2008/08/07			Bond Future	9.1950	9.2150	0.218	0.0000	0.0000	2,410
20/05/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	15,253.0000	15,441.0000	1.233	0	0	0
20/05/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	20.0000	17.0000	(15.000)	0	0	0
20/05/2008	R186	2008/11/06			Bond Future	9.1050	9.1250	0.220	0.0000	0.0000	0
20/05/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	125.0000	110.0000	(12.000)	0	0	0
20/05/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	6,178.0000	6,356.0000	2.881	0	0	0
20/05/2008	R186	2009/02/05			Bond Future	9.0370	9.0570	0.221	0.0000	0.0000	0
20/05/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	1,070.0000	1,131.0000	5.701	0	0	0
20/05/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	3,095.0000	2,963.0000	(4.265)	0	0	0
20/05/2008	R196	2008/08/07			Bond Future	11.4590	11.5570	0.855	0.0000	0.0000	0
20/05/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	425.0000	406.0000	(4.471)	0	0	0
20/05/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	1,846.0000	1,877.0000	1.679	0	0	0
20/05/2008	R196	2008/11/06			Bond Future	11.1150	11.2080	0.837	0.0000	0.0000	0
20/05/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	1,070.0000	1,055.0000	(1.402)	0	0	0
20/05/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,770.0000	1,782.0000	0.678	0	0	0
20/05/2008	R196	2009/02/05			Bond Future	10.6540	10.7380	0.788	0.0000	0.0000	0
20/05/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	1,763.0000	1,761.0000	(0.113)	0	0	0
20/05/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	1,768.0000	1,762.0000	(0.339)	0	0	0
20/05/2008	R201	2008/08/07			Bond Future	9.4150	9.4550	0.425	0.0000	0.0000	0
20/05/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	10.0000	7.0000	(30.000)	0	0	0
20/05/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	6,822.0000	7,004.0000	2.668	0	0	0
20/05/2008	R201	2008/11/06			Bond Future	9.2740	9.3140	0.431	0.0000	0.0000	0
20/05/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	2,914.0000	3,048.0000	4.598	0	0	0
20/05/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	511.0000	464.0000	(9.198)	0	0	0
20/05/2008	R201	2009/02/05			Bond Future	9.1640	9.2040	0.436	0.0000	0.0000	0
20/05/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	1,872.0000	1,774.0000	(5.235)	0	0	0
20/05/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	1,494.0000	1,572.0000	5.221	0	0	0

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20/05/2008	R203	2008/08/07			Bond Future	9.3330	9.3630	0.321	0.0000	0.0000	0
20/05/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	9,763.0000	9,937.0000	1.782	0	0	0
20/05/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/05/2008	R203	2008/11/06			Bond Future	9.2150	9.2450	0.326	0.0000	0.0000	0
20/05/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	4,384.0000	4,537.0000	3.490	0	0	0
20/05/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	164.0000	145.0000	(11.585)	0	0	0
20/05/2008	R203	2009/02/05			Bond Future	9.1230	9.1530	0.329	0.0000	0.0000	0
20/05/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	1,320.0000	1,390.0000	5.303	0	0	0
20/05/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	2,037.0000	1,937.0000	(4.909)	0	0	0
20/05/2008	R204	2008/08/07			Bond Future	9.3120	9.3420	0.322	0.0000	0.0000	3,179
20/05/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/05/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	10,362.0000	10,547.0000	1.785	0	0	0
20/05/2008	R204	2008/11/06			Bond Future	9.2010	9.2310	0.326	0.0000	0.0000	0
20/05/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	141.0000	124.0000	(12.057)	0	0	0
20/05/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	4,591.0000	4,758.0000	3.638	0	0	0
20/05/2008	R204	2009/02/05			Bond Future	9.1160	9.1460	0.329	0.0000	0.0000	0
20/05/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	1,207.0000	1,281.0000	6.131	0	0	0
20/05/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	2,021.0000	1,912.0000	(5.393)	0	0	0
20/05/2008	R206	2008/08/07			Bond Future	9.4400	9.4800	0.424	0.0000	0.0000	0
20/05/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	5,928.0000	6,086.0000	2.665	0	0	0
20/05/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
20/05/2008	R206	2008/11/06			Bond Future	9.2710	9.3110	0.431	0.0000	0.0000	610
20/05/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	95.0000	84.0000	(11.579)	0	0	0
20/05/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	5,165.0000	5,308.0000	2.769	0	0	0
20/05/2008	R206	2009/02/05			Bond Future	9.1300	9.1700	0.438	0.0000	0.0000	0
20/05/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	1,822.0000	1,737.0000	(4.665)	0	0	0
20/05/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	1,374.0000	1,439.0000	4.731	0	0	0

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20/05/2008	R207	2008/08/07			Bond Future	9.2970	9.3270	0.323	0.0000	0.0000	0
20/05/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/05/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	8,674.0000	8,862.0000	2.167	0	0	0
20/05/2008	R207	2008/11/06			Bond Future	9.1940	9.2240	0.326	0.0000	0.0000	0
20/05/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	104.0000	89.0000	(14.423)	0	0	0
20/05/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	4,602.0000	4,775.0000	3.759	0	0	0
20/05/2008	R207	2009/02/05			Bond Future	9.1140	9.1440	0.329	0.0000	0.0000	0
20/05/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	1,093.0000	1,167.0000	6.770	0	0	0
20/05/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	1,936.0000	1,823.0000	(5.837)	0	0	0
20/05/2008	R209	2008/08/07			Bond Future	9.0140	9.0340	0.222	9.0300	9.0300	7,015
20/05/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	10,996.0000	11,150.0000	1.401	0	0	0
20/05/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/05/2008	R209	2008/11/06			Bond Future	8.9400	8.9600	0.224	0.0000	0.0000	260
20/05/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	10,406.0000	10,562.0000	1.499	0	0	0
20/05/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/05/2008	R209	2009/02/05			Bond Future	8.8820	8.9020	0.225	0.0000	0.0000	0
20/05/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	1,781.0000	1,682.0000	(5.559)	0	0	0
20/05/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	859.0000	917.0000	6.752	0	0	0
20/05/2008	TRT1	2008/08/07			Index Future	258.4810	258.0710	(0.159)	0.0000	0.0000	0
20/05/2008	TRT1	2008/11/06			Index Future	266.0620	265.6400	(0.159)	0.0000	0.0000	400
20/05/2008	TRT1	2009/02/05			Index Future	273.9010	273.4670	(0.158)	0.0000	0.0000	0
Grand Total:											209,933