



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 04/01/2010

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2010/01/04	AL13 2010/02/04			Index Future	253.9440	253.9570	0.005	0.0000	0.0000	44
2010/01/04	AL7T 2010/02/04			Index Future	336.2160	335.9830	(0.069)	0.0000	0.0000	58
2010/01/04	ALBI 2010/02/04			Index Future	300.9790	300.4330	(0.181)	0.0000	0.0000	1,079
2010/01/04	ALBI 2010/05/06			Index Future	306.4770	305.9210	(0.181)	0.0000	0.0000	127
2010/01/04	ALBI 2010/08/05			Index Future	315.9330	315.6700	(0.083)	0.0000	0.0000	0
2010/01/04	CRD1 2010/02/04			Index Future	131.0530	130.9780	(0.057)	0.0000	0.0000	2
2010/01/04	CRD1 2010/05/06			Index Future	133.4470	133.3710	(0.057)	0.0000	0.0000	0
2010/01/04	GOVI 2010/02/04			GOVI	302.6460	302.0850	(0.185)	0.0000	0.0000	1,132
2010/01/04	GOVI 2010/02/04	304.00	Call	GOVI	14,076.0000	10,870.0000	(22.776)	0	0	0
2010/01/04	GOVI 2010/02/04	304.00	Put	GOVI	27,616.0000	30,020.0000	8.705	0	0	0
2010/01/04	GOVI 2010/05/06			GOVI	308.1740	307.6030	(0.185)	0.0000	0.0000	0
2010/01/04	GOVI 2010/05/06	309.80	Call	GOVI	41,564.0000	38,240.0000	(7.997)	0	0	0
2010/01/04	GOVI 2010/05/06	309.80	Put	GOVI	57,824.0000	60,210.0000	4.126	0	0	0
2010/01/04	GOVI 2010/08/05			GOVI	313.9140	313.3310	(0.186)	0.0000	0.0000	0
2010/01/04	GOVI 2010/08/05	315.60	Call	GOVI	55,491.0000	52,224.0000	(5.887)	0	0	0
2010/01/04	GOVI 2010/08/05	315.60	Put	GOVI	72,351.0000	74,914.0000	3.542	0	0	0
2010/01/04	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/01/04	ILBI 2010/02/04			Index Future	362.9370	362.6340	(0.083)	0.0000	0.0000	425
2010/01/04	J153 2010/08/31			Interest Rate Swap	6.9124	6.8941	(0.265)	0.0000	0.0000	0
2010/01/04	J157 2015/09/15			Interest Rate Swap	8.7620	8.8220	0.685	0.0000	0.0000	0

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2010/01/04	J186 2026/12/21			Interest Rate Swap	8.5930	8.6830	1.047	0.0000	0.0000	0
2010/01/04	J201 2014/12/22			Interest Rate Swap	8.6060	8.6550	0.569	0.0000	0.0000	0
2010/01/04	J203 2017/09/15			Interest Rate Swap	8.9050	8.9750	0.786	0.0000	0.0000	0
2010/01/04	J204 2018/12/21			Interest Rate Swap	8.8830	8.9620	0.889	0.0000	0.0000	0
2010/01/04	J207 2020/01/15			Interest Rate Swap	8.9110	8.9970	0.965	0.0000	0.0000	0
2010/01/04	JBAF 2010/01/20			Jibar Tradeable Future	7.2050	7.2050	0.000	0.0000	0.0000	0
2010/01/04	JBAF 2010/02/17			Jibar Tradeable Future	7.1400	7.1400	0.000	0.0000	0.0000	0
2010/01/04	JBAF 2010/03/17			Jibar Tradeable Future	7.0980	7.0980	0.000	0.0000	0.0000	0
2010/01/04	JBAF 2010/04/21			Jibar Tradeable Future	7.0960	7.0960	0.000	0.0000	0.0000	0
2010/01/04	JBAF 2010/05/19			Jibar Tradeable Future	7.3250	7.3250	0.000	0.0000	0.0000	0
2010/01/04	JBAF 2010/06/15			Jibar Tradeable Future	7.1040	7.1040	0.000	0.0000	0.0000	0
2010/01/04	JBAF 2010/09/15			Jibar Tradeable Future	7.2550	7.2550	0.000	0.0000	0.0000	0
2010/01/04	JBAF 2010/12/15			Jibar Tradeable Future	7.4880	7.4880	0.000	0.0000	0.0000	0
2010/01/04	JBAF 2011/03/16			Jibar Tradeable Future	7.8130	7.8130	0.000	0.0000	0.0000	0
2010/01/04	JBAF 2011/06/15			Jibar Tradeable Future	8.2020	8.2020	0.000	0.0000	0.0000	5,000
2010/01/04	JBAF 2011/09/21			Jibar Tradeable Future	8.6010	8.6010	0.000	0.0000	0.0000	0
2010/01/04	JBAF 2011/12/21			Jibar Tradeable Future	8.8000	8.8000	0.000	0.0000	0.0000	0
2010/01/04	JFRA 2010/02/04			Jibar Tradeable Future	6.9660	6.9770	0.158	0.0000	0.0000	0
2010/01/04	JFRA 2010/05/06			Jibar Tradeable Future	7.1040	7.1210	0.239	0.0000	0.0000	0
2010/01/04	JFRA 2010/08/05			Jibar Tradeable Future	7.3280	7.3290	0.014	0.0000	0.0000	0
2010/01/04	JFRA 2010/11/04			Jibar Tradeable Future	7.6340	7.6600	0.341	0.0000	0.0000	0
2010/01/04	JN02 2010/02/04			JNOTE	7.8510	7.8810	0.382	0.0000	0.0000	0
2010/01/04	JN05 2010/02/04			JNOTE	8.7350	8.7940	0.675	0.0000	0.0000	0
2010/01/04	JN10 2010/02/04			JNOTE	8.9350	9.0270	1.030	0.0000	0.0000	0
2010/01/04	JROD 2010/01/29			Rodi	7.0340	7.0090	(0.355)	0.0000	0.0000	0
2010/01/04	JROD 2010/02/26			Rodi	7.0020	6.9840	(0.257)	0.0000	0.0000	0

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2010/01/04	JROD 2010/03/31			Rodi	7.2000	7.1840	(0.222)	0.0000	0.0000	0
2010/01/04	OTH1 2010/02/04			Index Future	291.7760	291.2990	(0.163)	0.0000	0.0000	3
2010/01/04	OTH1 2010/05/06			Index Future	297.1060	296.6190	(0.164)	0.0000	0.0000	0
2010/01/04	R155 2010/02/04			Bond Future	7.5910	7.6410	0.659	0.0000	0.0000	31
2010/01/04	R155 2010/02/04	7.50	Call	Bond Future	149.0000	109.0000	(26.846)	0	0	0
2010/01/04	R155 2010/02/04	7.50	Put	Bond Future	287.0000	323.0000	12.544	0	0	0
2010/01/04	R157 2010/02/04			Bond Future	8.4250	8.4630	0.451	0.0000	0.0000	6,893
2010/01/04	R157 2010/02/04	7.75	Call	Bond Future	40.0000	22.0000	(45.000)	0	0	0
2010/01/04	R157 2010/02/04	7.75	Put	Bond Future	3,474.0000	3,645.0000	4.922	0	0	0
2010/01/04	R157 2010/05/06			Bond Future	8.4970	8.5380	0.483	0.0000	0.0000	0
2010/01/04	R157 2010/05/06	8.50	Call	Bond Future	1,523.0000	1,402.0000	(7.945)	0	0	0
2010/01/04	R157 2010/05/06	8.50	Put	Bond Future	1,509.0000	1,584.0000	4.970	0	0	0
2010/01/04	R157 2010/08/05			Bond Future	8.5420	8.5860	0.515	0.0000	0.0000	0
2010/01/04	R157 2010/08/05	8.75	Call	Bond Future	2,470.0000	2,336.0000	(5.425)	0	0	0
2010/01/04	R157 2010/08/05	8.75	Put	Bond Future	1,524.0000	1,591.0000	4.396	0	0	0
2010/01/04	R186 2010/02/04			Bond Future	9.0410	9.0800	0.431	0.0000	0.0000	18,509
2010/01/04	R186 2010/02/04	8.25	Call	Bond Future	46.0000	24.0000	(47.826)	0	0	0
2010/01/04	R186 2010/02/04	8.25	Put	Bond Future	7,839.0000	8,181.0000	4.363	0	0	0
2010/01/04	R186 2010/05/06			Bond Future	9.0890	9.1290	0.440	0.0000	0.0000	0
2010/01/04	R186 2010/05/06	9.00	Call	Bond Future	2,742.0000	2,522.0000	(8.023)	0	0	0
2010/01/04	R186 2010/05/06	9.00	Put	Bond Future	3,569.0000	3,718.0000	4.175	0	0	0
2010/01/04	R186 2010/08/05			Bond Future	9.1240	9.1660	0.460	0.0000	0.0000	0
2010/01/04	R186 2010/08/05	9.25	Call	Bond Future	4,660.0000	4,410.0000	(5.365)	0	0	0
2010/01/04	R186 2010/08/05	9.25	Put	Bond Future	3,518.0000	3,650.0000	3.752	0	0	0
2010/01/04	R201 2010/02/04			Bond Future	8.4910	8.5300	0.459	0.0000	0.0000	486
2010/01/04	R201 2010/02/04	7.50	Call	Bond Future	3.0000	1.0000	(66.667)	0	0	0
2010/01/04	R201 2010/02/04	7.50	Put	Bond Future	4,006.0000	4,158.0000	3.794	0	0	0
2010/01/04	R201 2010/05/06			Bond Future	8.5600	8.6020	0.491	0.0000	0.0000	0
2010/01/04	R201 2010/05/06	8.50	Call	Bond Future	1,051.0000	959.0000	(8.754)	0	0	0
2010/01/04	R201 2010/05/06	8.50	Put	Bond Future	1,277.0000	1,343.0000	5.168	0	0	0
2010/01/04	R201 2010/08/05			Bond Future	8.6030	8.6480	0.523	0.0000	0.0000	0

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2010/01/04	R201 2010/08/05	9.00	Call	Bond Future	2,314.0000	2,197.0000	(5.056)	0	0	0
2010/01/04	R201 2010/08/05	9.00	Put	Bond Future	902.0000	947.0000	4.989	0	0	0
2010/01/04	R203 2010/02/04			Bond Future	9.0830	9.1220	0.429	0.0000	0.0000	1,570
2010/01/04	R203 2010/02/04	8.20	Call	Bond Future	15.0000	7.0000	(53.333)	0	0	0
2010/01/04	R203 2010/02/04	8.20	Put	Bond Future	4,794.0000	4,991.0000	4.109	0	0	0
2010/01/04	R203 2010/05/06			Bond Future	9.1570	9.1980	0.448	0.0000	0.0000	0
2010/01/04	R203 2010/05/06	9.00	Call	Bond Future	1,360.0000	1,244.0000	(8.529)	0	0	0
2010/01/04	R203 2010/05/06	9.00	Put	Bond Future	2,166.0000	2,259.0000	4.294	0	0	0
2010/01/04	R203 2010/08/05			Bond Future	9.2110	9.2540	0.467	0.0000	0.0000	0
2010/01/04	R203 2010/08/05	9.25	Call	Bond Future	2,366.0000	2,234.0000	(5.579)	0	0	0
2010/01/04	R203 2010/08/05	9.25	Put	Bond Future	2,173.0000	2,254.0000	3.728	0	0	0
2010/01/04	R204 2010/02/04			Bond Future	9.0680	9.1070	0.430	0.0000	0.0000	4,207
2010/01/04	R204 2010/02/04	8.20	Call	Bond Future	17.0000	8.0000	(52.941)	0	0	0
2010/01/04	R204 2010/02/04	8.20	Put	Bond Future	5,187.0000	5,402.0000	4.145	0	0	0
2010/01/04	R204 2010/02/04	9.00	Call	Bond Future	812.0000	660.0000	(18.719)	0	0	100
2010/01/04	R204 2010/02/04	9.00	Put	Bond Future	1,204.0000	1,276.0000	5.980	0	0	200
2010/01/04	R204 2010/02/04	8.50	Call	Bond Future	100.0000	63.0000	(37.000)	0	0	200
2010/01/04	R204 2010/02/04	8.50	Put	Bond Future	3,442.0000	3,629.0000	5.433	0	0	0
2010/01/04	R204 2010/05/06			Bond Future	9.1350	9.1760	0.449	0.0000	0.0000	0
2010/01/04	R204 2010/05/06	9.00	Call	Bond Future	1,540.0000	1,409.0000	(8.506)	0	0	0
2010/01/04	R204 2010/05/06	9.00	Put	Bond Future	2,303.0000	2,402.0000	4.299	0	0	0
2010/01/04	R204 2010/08/05			Bond Future	9.1850	9.2280	0.468	0.0000	0.0000	0
2010/01/04	R204 2010/08/05	9.25	Call	Bond Future	2,715.0000	2,567.0000	(5.451)	0	0	0
2010/01/04	R204 2010/08/05	9.25	Put	Bond Future	2,359.0000	2,447.0000	3.730	0	0	0
2010/01/04	R206 2010/02/04			Bond Future	8.5470	8.5860	0.456	0.0000	0.0000	2
2010/01/04	R206 2010/02/04	7.50	Call	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2010/01/04	R206 2010/02/04	7.50	Put	Bond Future	3,437.0000	3,562.0000	3.637	0	0	0
2010/01/04	R206 2010/05/06			Bond Future	8.6380	8.6800	0.486	0.0000	0.0000	0
2010/01/04	R206 2010/05/06	8.75	Call	Bond Future	1,170.0000	1,084.0000	(7.350)	0	0	0
2010/01/04	R206 2010/05/06	8.75	Put	Bond Future	831.0000	873.0000	5.054	0	0	0
2010/01/04	R206 2010/08/05			Bond Future	8.6990	8.7460	0.540	0.0000	0.0000	0
2010/01/04	R206 2010/08/05	9.00	Call	Bond Future	1,755.0000	1,663.0000	(5.242)	0	0	0
2010/01/04	R206 2010/08/05	9.00	Put	Bond Future	903.0000	944.0000	4.540	0	0	0

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2010/01/04	R207 2010/02/04			Bond Future	9.1570	9.1960	0.426	0.0000	0.0000	600
2010/01/04	R207 2010/02/04	8.25	Call	Bond Future	15.0000	7.0000	(53.333)	0	0	0
2010/01/04	R207 2010/02/04	8.25	Put	Bond Future	5,592.0000	5,814.0000	3.970	0	0	0
2010/01/04	R207 2010/05/06			Bond Future	9.2230	9.2630	0.434	0.0000	0.0000	0
2010/01/04	R207 2010/05/06	9.25	Call	Bond Future	2,078.0000	1,927.0000	(7.267)	0	0	0
2010/01/04	R207 2010/05/06	9.25	Put	Bond Future	1,922.0000	2,002.0000	4.162	0	0	0
2010/01/04	R207 2010/08/05			Bond Future	9.2730	9.3160	0.464	0.0000	0.0000	0
2010/01/04	R207 2010/08/05	9.50	Call	Bond Future	3,357.0000	3,191.0000	(4.945)	0	0	0
2010/01/04	R207 2010/08/05	9.50	Put	Bond Future	2,080.0000	2,157.0000	3.702	0	0	0
2010/01/04	R208 2010/02/04			Bond Future	9.1450	9.1840	0.426	0.0000	0.0000	5,004
2010/01/04	R208 2010/02/04	8.50	Call	Bond Future	80.0000	48.0000	(40.000)	0	0	0
2010/01/04	R208 2010/02/04	8.50	Put	Bond Future	4,155.0000	4,361.0000	4.958	0	0	0
2010/01/04	R208 2010/05/06			Bond Future	9.2030	9.2430	0.435	0.0000	0.0000	0
2010/01/04	R208 2010/05/06	9.25	Call	Bond Future	2,161.0000	2,003.0000	(7.311)	0	0	0
2010/01/04	R208 2010/05/06	9.25	Put	Bond Future	1,879.0000	1,961.0000	4.364	0	0	0
2010/01/04	R208 2010/08/05			Bond Future	9.2460	9.2880	0.454	0.0000	0.0000	0
2010/01/04	R208 2010/08/05	9.50	Call	Bond Future	3,540.0000	3,368.0000	(4.859)	0	0	0
2010/01/04	R208 2010/08/05	9.50	Put	Bond Future	2,052.0000	2,128.0000	3.704	0	0	0
2010/01/04	R209 2010/02/04			Bond Future	8.7640	8.8030	0.445	0.0000	0.0000	1,799
2010/01/04	R209 2010/02/04	7.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	2,500
2010/01/04	R209 2010/02/04	7.50	Put	Bond Future	11,405.0000	11,718.0000	2.744	0	0	0
2010/01/04	R209 2010/02/04	10.00	Call	Bond Future	8,944.0000	8,630.0000	(3.511)	0	0	0
2010/01/04	R209 2010/02/04	10.00	Put	Bond Future	6.0000	5.0000	(16.667)	0	0	0
2010/01/04	R209 2010/05/06			Bond Future	8.7940	8.8340	0.455	0.0000	0.0000	0
2010/01/04	R209 2010/05/06	8.50	Call	Bond Future	1,568.0000	1,414.0000	(9.821)	0	0	0
2010/01/04	R209 2010/05/06	8.50	Put	Bond Future	3,978.0000	4,142.0000	4.123	0	0	0
2010/01/04	R209 2010/08/05			Bond Future	8.8130	8.8550	0.477	0.0000	0.0000	0
2010/01/04	R209 2010/08/05	8.75	Call	Bond Future	3,228.0000	3,033.0000	(6.041)	0	0	0
2010/01/04	R209 2010/08/05	8.75	Put	Bond Future	3,732.0000	3,869.0000	3.671	0	0	0
2010/01/04	TRT1 2010/02/04			Index Future	298.8880	298.3390	(0.184)	0.0000	0.0000	100
2010/01/04	TRT1 2010/05/06			Index Future	304.3480	303.7880	(0.184)	0.0000	0.0000	0

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Total										50071.00