



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 06/01/2010

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
2010/01/06	AL13 2010/02/04			Index Future	253.9070	253.6520	(0.100)	0.0000	0.0000	44
2010/01/06	AL7T 2010/02/04			Index Future	335.5670	334.3820	(0.353)	0.0000	0.0000	58
2010/01/06	ALBI 2010/02/04			Index Future	300.0900	298.8660	(0.408)	0.0000	0.0000	1,079
2010/01/06	ALBI 2010/05/06			Index Future	305.5700	304.3220	(0.408)	0.0000	0.0000	127
2010/01/06	ALBI 2010/08/05			Index Future	315.2810	314.0470	(0.391)	0.0000	0.0000	0
2010/01/06	CRD1 2010/02/04			Index Future	130.9040	130.6500	(0.194)	0.0000	0.0000	2
2010/01/06	CRD1 2010/05/06			Index Future	133.2940	133.0350	(0.194)	0.0000	0.0000	0
2010/01/06	GOVI 2010/02/04			GOVI	301.7350	300.5000	(0.409)	0.0000	0.0000	1,132
2010/01/06	GOVI 2010/02/04	304.00	Call	GOVI	9,432.0000	5,849.0000	(37.988)	0	0	0
2010/01/06	GOVI 2010/02/04	304.00	Put	GOVI	32,082.0000	40,849.0000	27.327	0	0	0
2010/01/06	GOVI 2010/05/06			GOVI	307.2450	305.9870	(0.409)	0.0000	0.0000	0
2010/01/06	GOVI 2010/05/06	309.80	Call	GOVI	36,506.0000	31,239.0000	(14.428)	0	0	0
2010/01/06	GOVI 2010/05/06	309.80	Put	GOVI	62,056.0000	69,369.0000	11.785	0	0	0
2010/01/06	GOVI 2010/08/05			GOVI	312.9670	311.6840	(0.410)	0.0000	0.0000	0
2010/01/06	GOVI 2010/08/05	315.60	Call	GOVI	50,447.0000	44,822.0000	(11.150)	0	0	0
2010/01/06	GOVI 2010/08/05	315.60	Put	GOVI	76,777.0000	83,982.0000	9.384	0	0	0
2010/01/06	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/01/06	ILBI 2010/02/04			Index Future	362.5900	362.5900	0.000	0.0000	0.0000	425
2010/01/06	J153 2010/08/31			Interest Rate Swap	6.9124	6.8941	(0.265)	0.0000	0.0000	0
2010/01/06	J157 2015/09/15			Interest Rate Swap	8.7620	8.8220	0.685	0.0000	0.0000	0

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2010/01/06	J186 2026/12/21			Interest Rate Swap	8.5930	8.6830	1.047	0.0000	0.0000	0
2010/01/06	J201 2014/12/22			Interest Rate Swap	8.6060	8.6550	0.569	0.0000	0.0000	0
2010/01/06	J203 2017/09/15			Interest Rate Swap	8.9050	8.9750	0.786	0.0000	0.0000	0
2010/01/06	J204 2018/12/21			Interest Rate Swap	8.8830	8.9620	0.889	0.0000	0.0000	0
2010/01/06	J207 2020/01/15			Interest Rate Swap	8.9110	8.9970	0.965	0.0000	0.0000	0
2010/01/06	JBAF 2010/01/20			Jibar Tradeable Future	7.2050	7.1000	(1.457)	92.8600	92.8600	2,500
2010/01/06	JBAF 2010/02/17			Jibar Tradeable Future	7.1400	7.0770	(0.882)	0.0000	0.0000	0
2010/01/06	JBAF 2010/03/17			Jibar Tradeable Future	7.0980	7.0540	(0.620)	0.0000	0.0000	0
2010/01/06	JBAF 2010/04/21			Jibar Tradeable Future	7.0960	7.0460	(0.705)	0.0000	0.0000	0
2010/01/06	JBAF 2010/05/19			Jibar Tradeable Future	7.3250	7.0550	(3.686)	0.0000	0.0000	0
2010/01/06	JBAF 2010/06/15			Jibar Tradeable Future	7.1040	7.0680	(0.507)	0.0000	0.0000	0
2010/01/06	JBAF 2010/09/15			Jibar Tradeable Future	7.2550	7.2100	(0.620)	0.0000	0.0000	0
2010/01/06	JBAF 2010/12/15			Jibar Tradeable Future	7.4880	7.4690	(0.254)	0.0000	0.0000	0
2010/01/06	JBAF 2011/03/16			Jibar Tradeable Future	7.8130	7.8120	(0.013)	0.0000	0.0000	0
2010/01/06	JBAF 2011/06/15			Jibar Tradeable Future	8.2020	8.1860	(0.195)	0.0000	0.0000	5,000
2010/01/06	JBAF 2011/09/21			Jibar Tradeable Future	8.6010	8.6020	0.012	0.0000	0.0000	0
2010/01/06	JBAF 2011/12/21			Jibar Tradeable Future	8.8000	8.8300	0.341	0.0000	0.0000	0
2010/01/06	JFRA 2010/02/04			Jibar Tradeable Future	6.9660	6.9770	0.158	0.0000	0.0000	0
2010/01/06	JFRA 2010/05/06			Jibar Tradeable Future	7.1040	7.1210	0.239	0.0000	0.0000	0
2010/01/06	JFRA 2010/08/05			Jibar Tradeable Future	7.3280	7.3290	0.014	0.0000	0.0000	0
2010/01/06	JFRA 2010/11/04			Jibar Tradeable Future	7.6340	7.6600	0.341	0.0000	0.0000	0
2010/01/06	JN02 2010/02/04			JNOTE	7.8510	7.8810	0.382	0.0000	0.0000	0
2010/01/06	JN05 2010/02/04			JNOTE	8.7350	8.7940	0.675	0.0000	0.0000	0
2010/01/06	JN10 2010/02/04			JNOTE	8.9350	9.0270	1.030	0.0000	0.0000	0
2010/01/06	JROD 2010/01/29			Rodi	7.0340	7.0090	(0.355)	0.0000	0.0000	0
2010/01/06	JROD 2010/02/26			Rodi	7.0020	6.9840	(0.257)	0.0000	0.0000	0

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2010/01/06	JROD 2010/03/31			Rodi	7.2000	7.1840	(0.222)	0.0000	0.0000	0
2010/01/06	OTH1 2010/02/04			Index Future	290.9870	289.8170	(0.402)	0.0000	0.0000	3
2010/01/06	OTH1 2010/05/06			Index Future	296.3010	295.1080	(0.403)	0.0000	0.0000	0
2010/01/06	R155 2010/02/04			Bond Future	7.6560	7.7010	0.588	0.0000	0.0000	31
2010/01/06	R155 2010/02/04	7.50	Call	Bond Future	99.0000	77.0000	(22.222)	0	0	0
2010/01/06	R155 2010/02/04	7.50	Put	Bond Future	336.0000	382.0000	13.690	0	0	0
2010/01/06	R157 2010/02/04			Bond Future	8.4830	8.5310	0.566	0.0000	0.0000	6,893
2010/01/06	R157 2010/02/04	7.75	Call	Bond Future	18.0000	11.0000	(38.889)	0	0	0
2010/01/06	R157 2010/02/04	7.75	Put	Bond Future	3,741.0000	3,973.0000	6.202	0	0	0
2010/01/06	R157 2010/05/06			Bond Future	8.5590	8.6100	0.596	0.0000	0.0000	0
2010/01/06	R157 2010/05/06	8.50	Call	Bond Future	1,347.0000	1,229.0000	(8.760)	0	0	0
2010/01/06	R157 2010/05/06	8.50	Put	Bond Future	1,629.0000	1,753.0000	7.612	0	0	0
2010/01/06	R157 2010/08/05			Bond Future	8.6080	8.6630	0.639	0.0000	0.0000	0
2010/01/06	R157 2010/08/05	8.75	Call	Bond Future	2,275.0000	2,133.0000	(6.242)	0	0	0
2010/01/06	R157 2010/08/05	8.75	Put	Bond Future	1,630.0000	1,739.0000	6.687	0	0	0
2010/01/06	R186 2010/02/04			Bond Future	9.1000	9.1680	0.747	0.0000	0.0000	18,509
2010/01/06	R186 2010/02/04	8.25	Call	Bond Future	19.0000	10.0000	(47.368)	0	0	0
2010/01/06	R186 2010/02/04	8.25	Put	Bond Future	8,363.0000	8,984.0000	7.426	0	0	0
2010/01/06	R186 2010/05/06			Bond Future	9.1500	9.2210	0.776	0.0000	0.0000	0
2010/01/06	R186 2010/05/06	9.00	Call	Bond Future	2,423.0000	2,135.0000	(11.886)	0	0	0
2010/01/06	R186 2010/05/06	9.00	Put	Bond Future	3,812.0000	4,173.0000	9.470	0	0	0
2010/01/06	R186 2010/08/05			Bond Future	9.1870	9.2600	0.795	0.0000	0.0000	0
2010/01/06	R186 2010/08/05	9.25	Call	Bond Future	4,296.0000	3,940.0000	(8.287)	0	0	0
2010/01/06	R186 2010/08/05	9.25	Put	Bond Future	3,727.0000	4,030.0000	8.130	0	0	0
2010/01/06	R201 2010/02/04			Bond Future	8.5490	8.5980	0.573	0.0000	0.0000	486
2010/01/06	R201 2010/02/04	7.50	Call	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/01/06	R201 2010/02/04	7.50	Put	Bond Future	4,233.0000	4,424.0000	4.512	0	0	0
2010/01/06	R201 2010/05/06			Bond Future	8.6230	8.6750	0.603	0.0000	0.0000	0
2010/01/06	R201 2010/05/06	8.50	Call	Bond Future	919.0000	831.0000	(9.576)	0	0	0
2010/01/06	R201 2010/05/06	8.50	Put	Bond Future	1,382.0000	1,489.0000	7.742	0	0	0
2010/01/06	R201 2010/08/05			Bond Future	8.6710	8.7270	0.646	0.0000	0.0000	0

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2010/01/06	R201 2010/08/05	9.00	Call	Bond Future	2,141.0000	2,014.0000	(5.932)	0	0	0
2010/01/06	R201 2010/08/05	9.00	Put	Bond Future	973.0000	1,046.0000	7.503	0	0	0
2010/01/06	R203 2010/02/04			Bond Future	9.1410	9.1890	0.525	0.0000	0.0000	1,570
2010/01/06	R203 2010/02/04	8.20	Call	Bond Future	5.0000	3.0000	(40.000)	0	0	0
2010/01/06	R203 2010/02/04	8.20	Put	Bond Future	5,088.0000	5,336.0000	4.874	0	0	0
2010/01/06	R203 2010/05/06			Bond Future	9.2180	9.2680	0.542	0.0000	0.0000	0
2010/01/06	R203 2010/05/06	9.00	Call	Bond Future	1,195.0000	1,089.0000	(8.870)	0	0	0
2010/01/06	R203 2010/05/06	9.00	Put	Bond Future	2,311.0000	2,459.0000	6.404	0	0	0
2010/01/06	R203 2010/08/05			Bond Future	9.2760	9.3290	0.571	0.0000	0.0000	0
2010/01/06	R203 2010/08/05	9.25	Call	Bond Future	2,174.0000	2,040.0000	(6.164)	0	0	0
2010/01/06	R203 2010/08/05	9.25	Put	Bond Future	2,303.0000	2,430.0000	5.515	0	0	0
2010/01/06	R204 2010/02/04			Bond Future	9.1270	9.1750	0.526	0.0000	0.0000	4,207
2010/01/06	R204 2010/02/04	8.20	Call	Bond Future	6.0000	4.0000	(33.333)	0	0	0
2010/01/06	R204 2010/02/04	8.20	Put	Bond Future	5,515.0000	5,787.0000	4.932	0	0	0
2010/01/06	R204 2010/02/04	9.00	Call	Bond Future	601.0000	489.0000	(18.636)	0	0	100
2010/01/06	R204 2010/02/04	9.00	Put	Bond Future	1,332.0000	1,494.0000	12.162	0	0	200
2010/01/06	R204 2010/02/04	8.50	Call	Bond Future	51.0000	35.0000	(31.373)	0	0	200
2010/01/06	R204 2010/02/04	8.50	Put	Bond Future	3,732.0000	3,990.0000	6.913	0	0	0
2010/01/06	R204 2010/05/06			Bond Future	9.1960	9.2460	0.544	0.0000	0.0000	0
2010/01/06	R204 2010/05/06	9.00	Call	Bond Future	1,355.0000	1,235.0000	(8.856)	0	0	0
2010/01/06	R204 2010/05/06	9.00	Put	Bond Future	2,460.0000	2,619.0000	6.463	0	0	0
2010/01/06	R204 2010/08/05			Bond Future	9.2490	9.3020	0.573	0.0000	0.0000	0
2010/01/06	R204 2010/08/05	9.25	Call	Bond Future	2,501.0000	2,349.0000	(6.078)	0	0	0
2010/01/06	R204 2010/08/05	9.25	Put	Bond Future	2,496.0000	2,633.0000	5.489	0	0	0
2010/01/06	R206 2010/02/04			Bond Future	8.6060	8.6540	0.558	0.0000	0.0000	2
2010/01/06	R206 2010/02/04	7.50	Call	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/01/06	R206 2010/02/04	7.50	Put	Bond Future	3,626.0000	3,778.0000	4.192	0	0	0
2010/01/06	R206 2010/05/06			Bond Future	8.7010	8.7530	0.598	0.0000	0.0000	0
2010/01/06	R206 2010/05/06	8.75	Call	Bond Future	1,046.0000	961.0000	(8.126)	0	0	0
2010/01/06	R206 2010/05/06	8.75	Put	Bond Future	898.0000	970.0000	8.018	0	0	0
2010/01/06	R206 2010/08/05			Bond Future	8.7690	8.8260	0.650	0.0000	0.0000	0
2010/01/06	R206 2010/08/05	9.00	Call	Bond Future	1,621.0000	1,525.0000	(5.922)	0	0	0
2010/01/06	R206 2010/08/05	9.00	Put	Bond Future	968.0000	1,033.0000	6.715	0	0	0

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2010/01/06	R207 2010/02/04			Bond Future	9.2160	9.2740	0.629	0.0000	0.0000	600
2010/01/06	R207 2010/02/04	8.25	Call	Bond Future	5.0000	3.0000	(40.000)	0	0	0
2010/01/06	R207 2010/02/04	8.25	Put	Bond Future	5,930.0000	6,268.0000	5.700	0	0	0
2010/01/06	R207 2010/05/06			Bond Future	9.2840	9.3450	0.657	0.0000	0.0000	0
2010/01/06	R207 2010/05/06	9.25	Call	Bond Future	1,858.0000	1,682.0000	(9.473)	0	0	0
2010/01/06	R207 2010/05/06	9.25	Put	Bond Future	2,054.0000	2,229.0000	8.520	0	0	0
2010/01/06	R207 2010/08/05			Bond Future	9.3370	9.4000	0.675	0.0000	0.0000	0
2010/01/06	R207 2010/08/05	9.50	Call	Bond Future	3,116.0000	2,912.0000	(6.547)	0	0	0
2010/01/06	R207 2010/08/05	9.50	Put	Bond Future	2,201.0000	2,352.0000	6.861	0	0	0
2010/01/06	R208 2010/02/04			Bond Future	9.2040	9.2620	0.630	0.0000	0.0000	5,004
2010/01/06	R208 2010/02/04	8.50	Call	Bond Future	39.0000	24.0000	(38.462)	0	0	0
2010/01/06	R208 2010/02/04	8.50	Put	Bond Future	4,474.0000	4,811.0000	7.532	0	0	0
2010/01/06	R208 2010/05/06			Bond Future	9.2630	9.3240	0.659	0.0000	0.0000	0
2010/01/06	R208 2010/05/06	9.25	Call	Bond Future	1,933.0000	1,747.0000	(9.622)	0	0	0
2010/01/06	R208 2010/05/06	9.25	Put	Bond Future	2,011.0000	2,189.0000	8.851	0	0	0
2010/01/06	R208 2010/08/05			Bond Future	9.3090	9.3720	0.677	0.0000	0.0000	0
2010/01/06	R208 2010/08/05	9.50	Call	Bond Future	3,289.0000	3,072.0000	(6.598)	0	0	0
2010/01/06	R208 2010/08/05	9.50	Put	Bond Future	2,173.0000	2,327.0000	7.087	0	0	0
2010/01/06	R209 2010/02/04			Bond Future	8.8230	8.9230	1.133	0.0000	0.0000	1,799
2010/01/06	R209 2010/02/04	7.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	2,500
2010/01/06	R209 2010/02/04	7.50	Put	Bond Future	11,877.0000	12,666.0000	6.643	0	0	0
2010/01/06	R209 2010/02/04	10.00	Call	Bond Future	8,471.0000	7,686.0000	(9.267)	0	0	0
2010/01/06	R209 2010/02/04	10.00	Put	Bond Future	5.0000	8.0000	60.000	0	0	0
2010/01/06	R209 2010/05/06			Bond Future	8.8550	8.9570	1.152	0.0000	0.0000	0
2010/01/06	R209 2010/05/06	8.50	Call	Bond Future	1,347.0000	1,086.0000	(19.376)	0	0	0
2010/01/06	R209 2010/05/06	8.50	Put	Bond Future	4,241.0000	4,779.0000	12.686	0	0	0
2010/01/06	R209 2010/08/05			Bond Future	8.8750	8.9800	1.183	0.0000	0.0000	0
2010/01/06	R209 2010/08/05	8.75	Call	Bond Future	2,949.0000	2,567.0000	(12.954)	0	0	0
2010/01/06	R209 2010/08/05	8.75	Put	Bond Future	3,943.0000	4,379.0000	11.058	0	0	0
2010/01/06	TRT1 2010/02/04			Index Future	297.9960	296.7830	(0.407)	0.0000	0.0000	100
2010/01/06	TRT1 2010/05/06			Index Future	303.4370	302.2010	(0.407)	0.0000	0.0000	0

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<b>Total</b>										<b>52571.00</b>