



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 11/01/2010

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
2010/01/11	AL13 2010/02/04			Index Future	253.4110	253.3840	(0.011)	0.0000	0.0000	44
2010/01/11	AL7T 2010/02/04			Index Future	329.8600	329.2430	(0.187)	0.0000	0.0000	58
2010/01/11	ALBI 2010/02/04			Index Future	297.2090	296.6230	(0.197)	0.0000	0.0000	1,079
2010/01/11	ALBI 2010/05/06			Index Future	302.6340	302.0360	(0.198)	0.0000	0.0000	127
2010/01/11	ALBI 2010/08/05			Index Future	307.8950	307.3300	(0.184)	0.0000	0.0000	0
2010/01/11	CRD1 2010/02/04			Index Future	130.3070	130.2530	(0.041)	0.0000	0.0000	2
2010/01/11	CRD1 2010/05/06			Index Future	132.6850	132.6310	(0.041)	0.0000	0.0000	0
2010/01/11	GOVI 2010/02/04			GOVI	298.8240	298.2200	(0.202)	0.0000	0.0000	1,132
2010/01/11	GOVI 2010/02/04	304.00	Call	GOVI	2,596.0000	1,541.0000	(40.639)	0	0	0
2010/01/11	GOVI 2010/02/04	304.00	Put	GOVI	54,356.0000	59,341.0000	9.171	0	0	0
2010/01/11	GOVI 2010/05/06			GOVI	304.2780	303.6630	(0.202)	0.0000	0.0000	0
2010/01/11	GOVI 2010/05/06	309.80	Call	GOVI	24,798.0000	22,310.0000	(10.033)	0	0	0
2010/01/11	GOVI 2010/05/06	309.80	Put	GOVI	80,018.0000	83,680.0000	4.576	0	0	0
2010/01/11	GOVI 2010/08/05			GOVI	309.9440	309.3170	(0.202)	0.0000	0.0000	0
2010/01/11	GOVI 2010/08/05	315.60	Call	GOVI	37,770.0000	35,105.0000	(7.056)	0	0	0
2010/01/11	GOVI 2010/08/05	315.60	Put	GOVI	94,330.0000	97,935.0000	3.822	0	0	0
2010/01/11	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/01/11	ILBI 2010/02/04			Index Future	359.3760	359.1910	(0.051)	0.0000	0.0000	426
2010/01/11	J153 2010/08/31			Interest Rate Swap	6.9124	6.8941	(0.265)	0.0000	0.0000	0
2010/01/11	J157 2015/09/15			Interest Rate Swap	8.7620	8.8220	0.685	0.0000	0.0000	0

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2010/01/11	J186 2026/12/21			Interest Rate Swap	8.5930	8.6830	1.047	0.0000	0.0000	0
2010/01/11	J201 2014/12/22			Interest Rate Swap	8.6060	8.6550	0.569	0.0000	0.0000	0
2010/01/11	J203 2017/09/15			Interest Rate Swap	8.9050	8.9750	0.786	0.0000	0.0000	0
2010/01/11	J204 2018/12/21			Interest Rate Swap	8.8830	8.9620	0.889	0.0000	0.0000	0
2010/01/11	J207 2020/01/15			Interest Rate Swap	8.9110	8.9970	0.965	0.0000	0.0000	0
2010/01/11	JBAF 2010/01/20			Jibar Tradeable Future	7.1100	7.1250	0.211	0.0000	0.0000	2,500
2010/01/11	JBAF 2010/02/17			Jibar Tradeable Future	7.0840	7.0960	0.169	0.0000	0.0000	0
2010/01/11	JBAF 2010/03/17			Jibar Tradeable Future	7.0570	7.0600	0.043	0.0000	0.0000	0
2010/01/11	JBAF 2010/04/21			Jibar Tradeable Future	7.0560	7.0460	(0.142)	0.0000	0.0000	0
2010/01/11	JBAF 2010/05/19			Jibar Tradeable Future	7.0650	7.0550	(0.142)	0.0000	0.0000	0
2010/01/11	JBAF 2010/06/15			Jibar Tradeable Future	7.0780	7.0730	(0.071)	0.0000	0.0000	0
2010/01/11	JBAF 2010/09/15			Jibar Tradeable Future	7.2190	7.2110	(0.111)	0.0000	0.0000	0
2010/01/11	JBAF 2010/12/15			Jibar Tradeable Future	7.4770	7.4720	(0.067)	0.0000	0.0000	0
2010/01/11	JBAF 2011/03/16			Jibar Tradeable Future	7.8200	7.8020	(0.230)	0.0000	0.0000	0
2010/01/11	JBAF 2011/06/15			Jibar Tradeable Future	8.1940	8.1810	(0.159)	0.0000	0.0000	5,000
2010/01/11	JBAF 2011/09/21			Jibar Tradeable Future	8.6100	8.5960	(0.163)	0.0000	0.0000	0
2010/01/11	JBAF 2011/12/21			Jibar Tradeable Future	8.8300	8.8400	0.113	0.0000	0.0000	0
2010/01/11	JFRA 2010/02/04			Jibar Tradeable Future	6.9660	6.9770	0.158	0.0000	0.0000	0
2010/01/11	JFRA 2010/05/06			Jibar Tradeable Future	7.1040	7.1210	0.239	0.0000	0.0000	0
2010/01/11	JFRA 2010/08/05			Jibar Tradeable Future	7.3280	7.3290	0.014	0.0000	0.0000	0
2010/01/11	JFRA 2010/11/04			Jibar Tradeable Future	7.6340	7.6600	0.341	0.0000	0.0000	0
2010/01/11	JN02 2010/02/04			JNOTE	7.8510	7.8810	0.382	0.0000	0.0000	0
2010/01/11	JN05 2010/02/04			JNOTE	8.7350	8.7940	0.675	0.0000	0.0000	0
2010/01/11	JN10 2010/02/04			JNOTE	8.9350	9.0270	1.030	0.0000	0.0000	0
2010/01/11	JROD 2010/01/29			Rodi	7.0340	7.0090	(0.355)	0.0000	0.0000	0
2010/01/11	JROD 2010/02/26			Rodi	7.0020	6.9840	(0.257)	0.0000	0.0000	0

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2010/01/11	JROD 2010/03/31			Rodi	7.2000	7.1840	(0.222)	0.0000	0.0000	0
2010/01/11	OTH1 2010/02/04			Index Future	288.2550	287.7460	(0.177)	0.0000	0.0000	3
2010/01/11	OTH1 2010/05/06			Index Future	293.5160	292.9970	(0.177)	0.0000	0.0000	0
2010/01/11	R155 2010/02/04			Bond Future	7.7710	7.8110	0.515	0.0000	0.0000	31
2010/01/11	R155 2010/02/04	7.50	Call	Bond Future	48.0000	31.0000	(35.417)	0	0	0
2010/01/11	R155 2010/02/04	7.50	Put	Bond Future	459.0000	502.0000	9.368	0	0	0
2010/01/11	R157 2010/02/04			Bond Future	8.6000	8.6400	0.465	0.0000	0.0000	6,816
2010/01/11	R157 2010/02/04	7.75	Call	Bond Future	5.0000	1.0000	(80.000)	0	0	0
2010/01/11	R157 2010/02/04	7.75	Put	Bond Future	4,309.0000	4,503.0000	4.502	0	0	0
2010/01/11	R157 2010/05/06			Bond Future	8.6840	8.7260	0.484	0.0000	0.0000	0
2010/01/11	R157 2010/05/06	8.50	Call	Bond Future	1,065.0000	885.0000	(16.901)	0	0	0
2010/01/11	R157 2010/05/06	8.50	Put	Bond Future	1,941.0000	1,959.0000	0.927	0	0	0
2010/01/11	R157 2010/08/05			Bond Future	8.7420	8.7880	0.526	0.0000	0.0000	0
2010/01/11	R157 2010/08/05	8.75	Call	Bond Future	1,935.0000	1,782.0000	(7.907)	0	0	0
2010/01/11	R157 2010/08/05	8.75	Put	Bond Future	1,899.0000	1,954.0000	2.896	0	0	0
2010/01/11	R186 2010/02/04			Bond Future	9.2780	9.3180	0.431	0.0000	0.0000	18,509
2010/01/11	R186 2010/02/04	8.25	Call	Bond Future	3.0000	1.0000	(66.667)	0	0	0
2010/01/11	R186 2010/02/04	8.25	Put	Bond Future	9,984.0000	10,345.0000	3.616	0	0	0
2010/01/11	R186 2010/05/06			Bond Future	9.3340	9.3750	0.439	0.0000	0.0000	0
2010/01/11	R186 2010/05/06	9.00	Call	Bond Future	1,722.0000	1,463.0000	(15.041)	0	0	0
2010/01/11	R186 2010/05/06	9.00	Put	Bond Future	4,781.0000	4,889.0000	2.259	0	0	0
2010/01/11	R186 2010/08/05			Bond Future	9.3770	9.4200	0.459	0.0000	0.0000	0
2010/01/11	R186 2010/08/05	9.25	Call	Bond Future	3,406.0000	3,136.0000	(7.927)	0	0	0
2010/01/11	R186 2010/08/05	9.25	Put	Bond Future	4,540.0000	4,650.0000	2.423	0	0	0
2010/01/11	R201 2010/02/04			Bond Future	8.6770	8.7170	0.461	0.0000	0.0000	486
2010/01/11	R201 2010/02/04	7.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/01/11	R201 2010/02/04	7.50	Put	Bond Future	4,734.0000	4,890.0000	3.295	0	0	0
2010/01/11	R201 2010/05/06			Bond Future	8.7600	8.8020	0.479	0.0000	0.0000	0
2010/01/11	R201 2010/05/06	8.50	Call	Bond Future	698.0000	612.0000	(12.321)	0	0	0
2010/01/11	R201 2010/05/06	8.50	Put	Bond Future	1,674.0000	1,744.0000	4.182	0	0	0
2010/01/11	R201 2010/08/05			Bond Future	8.8180	8.8640	0.522	0.0000	0.0000	0

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2010/01/11	R201 2010/08/05	9.00	Call	Bond Future	1,815.0000	1,712.0000	(5.675)	0	0	0
2010/01/11	R201 2010/08/05	9.00	Put	Bond Future	1,171.0000	1,231.0000	5.124	0	0	0
2010/01/11	R203 2010/02/04			Bond Future	9.2680	9.3080	0.432	0.0000	0.0000	1,570
2010/01/11	R203 2010/02/04	8.20	Call	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/01/11	R203 2010/02/04	8.20	Put	Bond Future	5,745.0000	5,951.0000	3.586	0	0	0
2010/01/11	R203 2010/05/06			Bond Future	9.3510	9.3930	0.449	0.0000	0.0000	0
2010/01/11	R203 2010/05/06	9.00	Call	Bond Future	924.0000	785.0000	(15.043)	0	0	0
2010/01/11	R203 2010/05/06	9.00	Put	Bond Future	2,713.0000	2,786.0000	2.691	0	0	0
2010/01/11	R203 2010/08/05			Bond Future	9.4160	9.4590	0.457	0.0000	0.0000	0
2010/01/11	R203 2010/08/05	9.25	Call	Bond Future	1,829.0000	1,608.0000	(12.083)	0	0	0
2010/01/11	R203 2010/08/05	9.25	Put	Bond Future	2,647.0000	2,636.0000	(0.416)	0	0	0
2010/01/11	R204 2010/02/04			Bond Future	9.2640	9.3040	0.432	0.0000	0.0000	4,207
2010/01/11	R204 2010/02/04	8.20	Call	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/01/11	R204 2010/02/04	8.20	Put	Bond Future	6,290.0000	6,515.0000	3.577	0	0	0
2010/01/11	R204 2010/02/04	9.00	Call	Bond Future	315.0000	201.0000	(36.190)	0	0	100
2010/01/11	R204 2010/02/04	9.00	Put	Bond Future	1,826.0000	1,938.0000	6.134	0	0	200
2010/01/11	R204 2010/02/04	8.50	Call	Bond Future	15.0000	5.0000	(66.667)	0	0	200
2010/01/11	R204 2010/02/04	8.50	Put	Bond Future	4,476.0000	4,692.0000	4.826	0	0	0
2010/01/11	R204 2010/05/06			Bond Future	9.3400	9.3810	0.439	0.0000	0.0000	0
2010/01/11	R204 2010/05/06	9.00	Call	Bond Future	1,028.0000	880.0000	(14.397)	0	0	0
2010/01/11	R204 2010/05/06	9.00	Put	Bond Future	2,934.0000	3,012.0000	2.658	0	0	0
2010/01/11	R204 2010/08/05			Bond Future	9.3990	9.4430	0.468	0.0000	0.0000	0
2010/01/11	R204 2010/08/05	9.25	Call	Bond Future	2,086.0000	1,848.0000	(11.409)	0	0	0
2010/01/11	R204 2010/08/05	9.25	Put	Bond Future	2,896.0000	2,896.0000	0.000	0	0	0
2010/01/11	R206 2010/02/04			Bond Future	8.7330	8.7630	0.344	0.0000	0.0000	2
2010/01/11	R206 2010/02/04	7.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/01/11	R206 2010/02/04	7.50	Put	Bond Future	4,031.0000	4,126.0000	2.357	0	0	0
2010/01/11	R206 2010/05/06			Bond Future	8.8390	8.8710	0.362	0.0000	0.0000	0
2010/01/11	R206 2010/05/06	8.75	Call	Bond Future	828.0000	765.0000	(7.609)	0	0	0
2010/01/11	R206 2010/05/06	8.75	Put	Bond Future	1,096.0000	1,129.0000	3.011	0	0	0
2010/01/11	R206 2010/08/05			Bond Future	8.9200	8.9540	0.381	0.0000	0.0000	0
2010/01/11	R206 2010/08/05	9.00	Call	Bond Future	1,372.0000	1,230.0000	(10.350)	0	0	0
2010/01/11	R206 2010/08/05	9.00	Put	Bond Future	1,146.0000	1,100.0000	(4.014)	0	0	0

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2010/01/11	R207 2010/02/04			Bond Future	9.3630	9.4130	0.534	0.0000	0.0000	600
2010/01/11	R207 2010/02/04	8.25	Call	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/01/11	R207 2010/02/04	8.25	Put	Bond Future	6,784.0000	7,072.0000	4.245	0	0	0
2010/01/11	R207 2010/05/06			Bond Future	9.4380	9.4890	0.540	0.0000	0.0000	0
2010/01/11	R207 2010/05/06	9.25	Call	Bond Future	1,430.0000	1,208.0000	(15.524)	0	0	0
2010/01/11	R207 2010/05/06	9.25	Put	Bond Future	2,507.0000	2,575.0000	2.712	0	0	0
2010/01/11	R207 2010/08/05			Bond Future	9.4970	9.5510	0.569	0.0000	0.0000	0
2010/01/11	R207 2010/08/05	9.50	Call	Bond Future	2,610.0000	2,325.0000	(10.920)	0	0	0
2010/01/11	R207 2010/08/05	9.50	Put	Bond Future	2,593.0000	2,609.0000	0.617	0	0	0
2010/01/11	R208 2010/02/04			Bond Future	9.3620	9.4010	0.417	0.0000	0.0000	5,004
2010/01/11	R208 2010/02/04	8.50	Call	Bond Future	9.0000	2.0000	(77.778)	0	0	0
2010/01/11	R208 2010/02/04	8.50	Put	Bond Future	5,398.0000	5,625.0000	4.205	0	0	0
2010/01/11	R208 2010/05/06			Bond Future	9.4270	9.4680	0.435	0.0000	0.0000	0
2010/01/11	R208 2010/05/06	9.25	Call	Bond Future	1,455.0000	1,297.0000	(10.859)	0	0	0
2010/01/11	R208 2010/05/06	9.25	Put	Bond Future	2,507.0000	2,590.0000	3.311	0	0	0
2010/01/11	R208 2010/08/05			Bond Future	9.4790	9.5220	0.454	0.0000	0.0000	0
2010/01/11	R208 2010/08/05	9.50	Call	Bond Future	2,721.0000	2,523.0000	(7.277)	0	0	0
2010/01/11	R208 2010/08/05	9.50	Put	Bond Future	2,599.0000	2,650.0000	1.962	0	0	0
2010/01/11	R209 2010/02/04			Bond Future	9.0430	9.1030	0.663	0.0000	0.0000	1,799
2010/01/11	R209 2010/02/04	7.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	2,500
2010/01/11	R209 2010/02/04	7.50	Put	Bond Future	13,594.0000	14,050.0000	3.354	0	0	0
2010/01/11	R209 2010/02/04	10.00	Call	Bond Future	6,764.0000	6,304.0000	(6.801)	0	0	0
2010/01/11	R209 2010/02/04	10.00	Put	Bond Future	14.0000	11.0000	(21.429)	0	0	0
2010/01/11	R209 2010/05/06			Bond Future	9.0800	9.1420	0.683	0.0000	0.0000	0
2010/01/11	R209 2010/05/06	8.50	Call	Bond Future	818.0000	626.0000	(23.472)	0	0	0
2010/01/11	R209 2010/05/06	8.50	Put	Bond Future	5,455.0000	5,732.0000	5.078	0	0	0
2010/01/11	R209 2010/08/05			Bond Future	9.1070	9.1700	0.692	0.0000	0.0000	0
2010/01/11	R209 2010/08/05	8.75	Call	Bond Future	2,149.0000	1,841.0000	(14.332)	0	0	0
2010/01/11	R209 2010/08/05	8.75	Put	Bond Future	4,931.0000	5,096.0000	3.346	0	0	0
2010/01/11	TRT1 2010/02/04			Index Future	295.1360	294.5470	(0.200)	0.0000	0.0000	100
2010/01/11	TRT1 2010/05/06			Index Future	300.5230	299.9220	(0.200)	0.0000	0.0000	0

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<b>Total</b>									<b>52495.00</b>	