



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 05/01/2010

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
2010/01/05	AL13 2010/02/04			Index Future	253.9570	253.9070	(0.020)	0.0000	0.0000	44
2010/01/05	AL7T 2010/02/04			Index Future	335.9830	335.5670	(0.124)	0.0000	0.0000	58
2010/01/05	ALBI 2010/02/04			Index Future	300.4330	300.0900	(0.114)	0.0000	0.0000	1,079
2010/01/05	ALBI 2010/05/06			Index Future	305.9210	305.5700	(0.115)	0.0000	0.0000	127
2010/01/05	ALBI 2010/08/05			Index Future	315.6700	315.2810	(0.123)	0.0000	0.0000	0
2010/01/05	CRD1 2010/02/04			Index Future	130.9780	130.9040	(0.056)	0.0000	0.0000	2
2010/01/05	CRD1 2010/05/06			Index Future	133.3710	133.2940	(0.058)	0.0000	0.0000	0
2010/01/05	GOVI 2010/02/04			GOVI	302.0850	301.7350	(0.116)	0.0000	0.0000	1,132
2010/01/05	GOVI 2010/02/04	304.00	Call	GOVI	10,870.0000	9,432.0000	(13.229)	0	0	0
2010/01/05	GOVI 2010/02/04	304.00	Put	GOVI	30,020.0000	32,082.0000	6.869	0	0	0
2010/01/05	GOVI 2010/05/06			GOVI	307.6030	307.2450	(0.116)	0.0000	0.0000	0
2010/01/05	GOVI 2010/05/06	309.80	Call	GOVI	38,240.0000	36,506.0000	(4.535)	0	0	0
2010/01/05	GOVI 2010/05/06	309.80	Put	GOVI	60,210.0000	62,056.0000	3.066	0	0	0
2010/01/05	GOVI 2010/08/05			GOVI	313.3310	312.9670	(0.116)	0.0000	0.0000	0
2010/01/05	GOVI 2010/08/05	315.60	Call	GOVI	52,224.0000	50,447.0000	(3.403)	0	0	0
2010/01/05	GOVI 2010/08/05	315.60	Put	GOVI	74,914.0000	76,777.0000	2.487	0	0	0
2010/01/05	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/01/05	ILBI 2010/02/04			Index Future	362.6340	362.5900	(0.012)	0.0000	0.0000	425
2010/01/05	J153 2010/08/31			Interest Rate Swap	6.9124	6.8941	(0.265)	0.0000	0.0000	0
2010/01/05	J157 2015/09/15			Interest Rate Swap	8.7620	8.8220	0.685	0.0000	0.0000	0

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

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
2010/01/05	JROD 2010/03/31			Rodi	7.2000	7.1840	(0.222)	0.0000	0.0000	0
2010/01/05	OTH1 2010/02/04			Index Future	291.2990	290.9870	(0.107)	0.0000	0.0000	3
2010/01/05	OTH1 2010/05/06			Index Future	296.6190	296.3010	(0.107)	0.0000	0.0000	0
2010/01/05	R155 2010/02/04			Bond Future	7.6410	7.6560	0.196	0.0000	0.0000	31
2010/01/05	R155 2010/02/04	7.50	Call	Bond Future	109.0000	99.0000	(9.174)	0	0	0
2010/01/05	R155 2010/02/04	7.50	Put	Bond Future	323.0000	336.0000	4.025	0	0	0
2010/01/05	R157 2010/02/04			Bond Future	8.4630	8.4830	0.236	0.0000	0.0000	6,893
2010/01/05	R157 2010/02/04	7.75	Call	Bond Future	22.0000	18.0000	(18.182)	0	0	0
2010/01/05	R157 2010/02/04	7.75	Put	Bond Future	3,645.0000	3,741.0000	2.634	0	0	0
2010/01/05	R157 2010/05/06			Bond Future	8.5380	8.5590	0.246	0.0000	0.0000	0
2010/01/05	R157 2010/05/06	8.50	Call	Bond Future	1,402.0000	1,347.0000	(3.923)	0	0	0
2010/01/05	R157 2010/05/06	8.50	Put	Bond Future	1,584.0000	1,629.0000	2.841	0	0	0
2010/01/05	R157 2010/08/05			Bond Future	8.5860	8.6080	0.256	0.0000	0.0000	0
2010/01/05	R157 2010/08/05	8.75	Call	Bond Future	2,336.0000	2,275.0000	(2.611)	0	0	0
2010/01/05	R157 2010/08/05	8.75	Put	Bond Future	1,591.0000	1,630.0000	2.451	0	0	0
2010/01/05	R186 2010/02/04			Bond Future	9.0800	9.1000	0.220	0.0000	0.0000	18,509
2010/01/05	R186 2010/02/04	8.25	Call	Bond Future	24.0000	19.0000	(20.833)	0	0	0
2010/01/05	R186 2010/02/04	8.25	Put	Bond Future	8,181.0000	8,363.0000	2.225	0	0	0
2010/01/05	R186 2010/05/06			Bond Future	9.1290	9.1500	0.230	0.0000	0.0000	0
2010/01/05	R186 2010/05/06	9.00	Call	Bond Future	2,522.0000	2,423.0000	(3.925)	0	0	0
2010/01/05	R186 2010/05/06	9.00	Put	Bond Future	3,718.0000	3,812.0000	2.528	0	0	0
2010/01/05	R186 2010/08/05			Bond Future	9.1660	9.1870	0.229	0.0000	0.0000	0
2010/01/05	R186 2010/08/05	9.25	Call	Bond Future	4,410.0000	4,296.0000	(2.585)	0	0	0
2010/01/05	R186 2010/08/05	9.25	Put	Bond Future	3,650.0000	3,727.0000	2.110	0	0	0
2010/01/05	R201 2010/02/04			Bond Future	8.5300	8.5490	0.223	0.0000	0.0000	486
2010/01/05	R201 2010/02/04	7.50	Call	Bond Future	1.0000	1.0000	0.000	0	0	0
2010/01/05	R201 2010/02/04	7.50	Put	Bond Future	4,158.0000	4,233.0000	1.804	0	0	0
2010/01/05	R201 2010/05/06			Bond Future	8.6020	8.6230	0.244	0.0000	0.0000	0
2010/01/05	R201 2010/05/06	8.50	Call	Bond Future	959.0000	919.0000	(4.171)	0	0	0
2010/01/05	R201 2010/05/06	8.50	Put	Bond Future	1,343.0000	1,382.0000	2.904	0	0	0
2010/01/05	R201 2010/08/05			Bond Future	8.6480	8.6710	0.266	0.0000	0.0000	0

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
2010/01/05	R201 2010/08/05	9.00	Call	Bond Future	2,197.0000	2,141.0000	(2.549)	0	0	0
2010/01/05	R201 2010/08/05	9.00	Put	Bond Future	947.0000	973.0000	2.746	0	0	0
2010/01/05	R203 2010/02/04			Bond Future	9.1220	9.1410	0.208	0.0000	0.0000	1,570
2010/01/05	R203 2010/02/04	8.20	Call	Bond Future	7.0000	5.0000	(28.571)	0	0	0
2010/01/05	R203 2010/02/04	8.20	Put	Bond Future	4,991.0000	5,088.0000	1.943	0	0	0
2010/01/05	R203 2010/05/06			Bond Future	9.1980	9.2180	0.217	0.0000	0.0000	0
2010/01/05	R203 2010/05/06	9.00	Call	Bond Future	1,244.0000	1,195.0000	(3.939)	0	0	0
2010/01/05	R203 2010/05/06	9.00	Put	Bond Future	2,259.0000	2,311.0000	2.302	0	0	0
2010/01/05	R203 2010/08/05			Bond Future	9.2540	9.2760	0.238	0.0000	0.0000	0
2010/01/05	R203 2010/08/05	9.25	Call	Bond Future	2,234.0000	2,174.0000	(2.686)	0	0	0
2010/01/05	R203 2010/08/05	9.25	Put	Bond Future	2,254.0000	2,303.0000	2.174	0	0	0
2010/01/05	R204 2010/02/04			Bond Future	9.1070	9.1270	0.220	0.0000	0.0000	4,207
2010/01/05	R204 2010/02/04	8.20	Call	Bond Future	8.0000	6.0000	(25.000)	0	0	0
2010/01/05	R204 2010/02/04	8.20	Put	Bond Future	5,402.0000	5,515.0000	2.092	0	0	0
2010/01/05	R204 2010/02/04	9.00	Call	Bond Future	660.0000	601.0000	(8.939)	0	0	100
2010/01/05	R204 2010/02/04	9.00	Put	Bond Future	1,276.0000	1,332.0000	4.389	0	0	200
2010/01/05	R204 2010/02/04	8.50	Call	Bond Future	63.0000	51.0000	(19.048)	0	0	200
2010/01/05	R204 2010/02/04	8.50	Put	Bond Future	3,629.0000	3,732.0000	2.838	0	0	0
2010/01/05	R204 2010/05/06			Bond Future	9.1760	9.1960	0.218	0.0000	0.0000	0
2010/01/05	R204 2010/05/06	9.00	Call	Bond Future	1,409.0000	1,355.0000	(3.833)	0	0	0
2010/01/05	R204 2010/05/06	9.00	Put	Bond Future	2,402.0000	2,460.0000	2.415	0	0	0
2010/01/05	R204 2010/08/05			Bond Future	9.2280	9.2490	0.228	0.0000	0.0000	0
2010/01/05	R204 2010/08/05	9.25	Call	Bond Future	2,567.0000	2,501.0000	(2.571)	0	0	0
2010/01/05	R204 2010/08/05	9.25	Put	Bond Future	2,447.0000	2,496.0000	2.002	0	0	0
2010/01/05	R206 2010/02/04			Bond Future	8.5860	8.6060	0.233	0.0000	0.0000	2
2010/01/05	R206 2010/02/04	7.50	Call	Bond Future	1.0000	1.0000	0.000	0	0	0
2010/01/05	R206 2010/02/04	7.50	Put	Bond Future	3,562.0000	3,626.0000	1.797	0	0	0
2010/01/05	R206 2010/05/06			Bond Future	8.6800	8.7010	0.242	0.0000	0.0000	0
2010/01/05	R206 2010/05/06	8.75	Call	Bond Future	1,084.0000	1,046.0000	(3.506)	0	0	0
2010/01/05	R206 2010/05/06	8.75	Put	Bond Future	873.0000	898.0000	2.864	0	0	0
2010/01/05	R206 2010/08/05			Bond Future	8.7460	8.7690	0.263	0.0000	0.0000	0
2010/01/05	R206 2010/08/05	9.00	Call	Bond Future	1,663.0000	1,621.0000	(2.526)	0	0	0
2010/01/05	R206 2010/08/05	9.00	Put	Bond Future	944.0000	968.0000	2.542	0	0	0

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
2010/01/05	R207 2010/02/04			Bond Future	9.1960	9.2160	0.217	0.0000	0.0000	600
2010/01/05	R207 2010/02/04	8.25	Call	Bond Future	7.0000	5.0000	(28.571)	0	0	0
2010/01/05	R207 2010/02/04	8.25	Put	Bond Future	5,814.0000	5,930.0000	1.995	0	0	0
2010/01/05	R207 2010/05/06			Bond Future	9.2630	9.2840	0.227	0.0000	0.0000	0
2010/01/05	R207 2010/05/06	9.25	Call	Bond Future	1,927.0000	1,858.0000	(3.581)	0	0	0
2010/01/05	R207 2010/05/06	9.25	Put	Bond Future	2,002.0000	2,054.0000	2.597	0	0	0
2010/01/05	R207 2010/08/05			Bond Future	9.3160	9.3370	0.225	0.0000	0.0000	0
2010/01/05	R207 2010/08/05	9.50	Call	Bond Future	3,191.0000	3,116.0000	(2.350)	0	0	0
2010/01/05	R207 2010/08/05	9.50	Put	Bond Future	2,157.0000	2,201.0000	2.040	0	0	0
2010/01/05	R208 2010/02/04			Bond Future	9.1840	9.2040	0.218	0.0000	0.0000	5,004
2010/01/05	R208 2010/02/04	8.50	Call	Bond Future	48.0000	39.0000	(18.750)	0	0	0
2010/01/05	R208 2010/02/04	8.50	Put	Bond Future	4,361.0000	4,474.0000	2.591	0	0	0
2010/01/05	R208 2010/05/06			Bond Future	9.2430	9.2630	0.216	0.0000	0.0000	0
2010/01/05	R208 2010/05/06	9.25	Call	Bond Future	2,003.0000	1,933.0000	(3.495)	0	0	0
2010/01/05	R208 2010/05/06	9.25	Put	Bond Future	1,961.0000	2,011.0000	2.550	0	0	0
2010/01/05	R208 2010/08/05			Bond Future	9.2880	9.3090	0.226	0.0000	0.0000	0
2010/01/05	R208 2010/08/05	9.50	Call	Bond Future	3,368.0000	3,289.0000	(2.346)	0	0	0
2010/01/05	R208 2010/08/05	9.50	Put	Bond Future	2,128.0000	2,173.0000	2.115	0	0	0
2010/01/05	R209 2010/02/04			Bond Future	8.8030	8.8230	0.227	0.0000	0.0000	1,799
2010/01/05	R209 2010/02/04	7.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	2,500
2010/01/05	R209 2010/02/04	7.50	Put	Bond Future	11,718.0000	11,877.0000	1.357	0	0	0
2010/01/05	R209 2010/02/04	10.00	Call	Bond Future	8,630.0000	8,471.0000	(1.842)	0	0	0
2010/01/05	R209 2010/02/04	10.00	Put	Bond Future	5.0000	5.0000	0.000	0	0	0
2010/01/05	R209 2010/05/06			Bond Future	8.8340	8.8550	0.238	0.0000	0.0000	0
2010/01/05	R209 2010/05/06	8.50	Call	Bond Future	1,414.0000	1,347.0000	(4.738)	0	0	0
2010/01/05	R209 2010/05/06	8.50	Put	Bond Future	4,142.0000	4,241.0000	2.390	0	0	0
2010/01/05	R209 2010/08/05			Bond Future	8.8550	8.8750	0.226	0.0000	0.0000	0
2010/01/05	R209 2010/08/05	8.75	Call	Bond Future	3,033.0000	2,949.0000	(2.770)	0	0	0
2010/01/05	R209 2010/08/05	8.75	Put	Bond Future	3,869.0000	3,943.0000	1.913	0	0	0
2010/01/05	TRT1 2010/02/04			Index Future	298.3390	297.9960	(0.115)	0.0000	0.0000	100
2010/01/05	TRT1 2010/05/06			Index Future	303.7880	303.4370	(0.116)	0.0000	0.0000	0

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
<hr/>										
Total										50071.00
