



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 08/01/2010

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
2010/01/08	AL13 2010/02/04			Index Future	253.4770	253.4110	(0.026)	0.0000	0.0000	44
2010/01/08	AL7T 2010/02/04			Index Future	333.2250	329.8600	(1.010)	0.0000	0.0000	58
2010/01/08	ALBI 2010/02/04			Index Future	297.7750	297.2090	(0.190)	0.0000	0.0000	1,079
2010/01/08	ALBI 2010/05/06			Index Future	303.2110	302.6340	(0.190)	0.0000	0.0000	127
2010/01/08	ALBI 2010/08/05			Index Future	312.8930	307.8950	(1.597)	0.0000	0.0000	0
2010/01/08	CRD1 2010/02/04			Index Future	130.4240	130.3070	(0.090)	0.0000	0.0000	2
2010/01/08	CRD1 2010/05/06			Index Future	132.8040	132.6850	(0.090)	0.0000	0.0000	0
2010/01/08	GOVI 2010/02/04			GOVI	299.3900	298.8240	(0.189)	0.0000	0.0000	1,132
2010/01/08	GOVI 2010/02/04	304.00	Call	GOVI	3,549.0000	2,596.0000	(26.853)	0	0	0
2010/01/08	GOVI 2010/02/04	304.00	Put	GOVI	49,649.0000	54,356.0000	9.481	0	0	0
2010/01/08	GOVI 2010/05/06			GOVI	304.8560	304.2780	(0.190)	0.0000	0.0000	0
2010/01/08	GOVI 2010/05/06	309.80	Call	GOVI	26,929.0000	24,798.0000	(7.913)	0	0	0
2010/01/08	GOVI 2010/05/06	309.80	Put	GOVI	76,369.0000	80,018.0000	4.778	0	0	0
2010/01/08	GOVI 2010/08/05			GOVI	310.5320	309.9440	(0.189)	0.0000	0.0000	0
2010/01/08	GOVI 2010/08/05	315.60	Call	GOVI	40,113.0000	37,770.0000	(5.841)	0	0	0
2010/01/08	GOVI 2010/08/05	315.60	Put	GOVI	90,793.0000	94,330.0000	3.896	0	0	0
2010/01/08	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/01/08	ILBI 2010/02/04			Index Future	362.5550	359.3760	(0.877)	0.0000	0.0000	426
2010/01/08	J153 2010/08/31			Interest Rate Swap	6.9124	6.8941	(0.265)	0.0000	0.0000	0
2010/01/08	J157 2015/09/15			Interest Rate Swap	8.7620	8.8220	0.685	0.0000	0.0000	0

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2010/01/08	J186 2026/12/21			Interest Rate Swap	8.5930	8.6830	1.047	0.0000	0.0000	0
2010/01/08	J201 2014/12/22			Interest Rate Swap	8.6060	8.6550	0.569	0.0000	0.0000	0
2010/01/08	J203 2017/09/15			Interest Rate Swap	8.9050	8.9750	0.786	0.0000	0.0000	0
2010/01/08	J204 2018/12/21			Interest Rate Swap	8.8830	8.9620	0.889	0.0000	0.0000	0
2010/01/08	J207 2020/01/15			Interest Rate Swap	8.9110	8.9970	0.965	0.0000	0.0000	0
2010/01/08	JBAF 2010/01/20			Jibar Tradeable Future	7.1100	7.1100	0.000	0.0000	0.0000	2,500
2010/01/08	JBAF 2010/02/17			Jibar Tradeable Future	7.0840	7.0840	0.000	0.0000	0.0000	0
2010/01/08	JBAF 2010/03/17			Jibar Tradeable Future	7.0570	7.0570	0.000	0.0000	0.0000	0
2010/01/08	JBAF 2010/04/21			Jibar Tradeable Future	7.0560	7.0560	0.000	0.0000	0.0000	0
2010/01/08	JBAF 2010/05/19			Jibar Tradeable Future	7.0650	7.0650	0.000	0.0000	0.0000	0
2010/01/08	JBAF 2010/06/15			Jibar Tradeable Future	7.0780	7.0780	0.000	0.0000	0.0000	0
2010/01/08	JBAF 2010/09/15			Jibar Tradeable Future	7.2190	7.2190	0.000	0.0000	0.0000	0
2010/01/08	JBAF 2010/12/15			Jibar Tradeable Future	7.4770	7.4770	0.000	0.0000	0.0000	0
2010/01/08	JBAF 2011/03/16			Jibar Tradeable Future	7.8200	7.8200	0.000	0.0000	0.0000	0
2010/01/08	JBAF 2011/06/15			Jibar Tradeable Future	8.1940	8.1940	0.000	0.0000	0.0000	5,000
2010/01/08	JBAF 2011/09/21			Jibar Tradeable Future	8.6100	8.6100	0.000	0.0000	0.0000	0
2010/01/08	JBAF 2011/12/21			Jibar Tradeable Future	8.8300	8.8300	0.000	0.0000	0.0000	0
2010/01/08	JFRA 2010/02/04			Jibar Tradeable Future	6.9660	6.9770	0.158	0.0000	0.0000	0
2010/01/08	JFRA 2010/05/06			Jibar Tradeable Future	7.1040	7.1210	0.239	0.0000	0.0000	0
2010/01/08	JFRA 2010/08/05			Jibar Tradeable Future	7.3280	7.3290	0.014	0.0000	0.0000	0
2010/01/08	JFRA 2010/11/04			Jibar Tradeable Future	7.6340	7.6600	0.341	0.0000	0.0000	0
2010/01/08	JN02 2010/02/04			JNOTE	7.8510	7.8810	0.382	0.0000	0.0000	0
2010/01/08	JN05 2010/02/04			JNOTE	8.7350	8.7940	0.675	0.0000	0.0000	0
2010/01/08	JN10 2010/02/04			JNOTE	8.9350	9.0270	1.030	0.0000	0.0000	0
2010/01/08	JROD 2010/01/29			Rodi	7.0340	7.0090	(0.355)	0.0000	0.0000	0
2010/01/08	JROD 2010/02/26			Rodi	7.0020	6.9840	(0.257)	0.0000	0.0000	0

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2010/01/08	JROD 2010/03/31			Rodi	7.2000	7.1840	(0.222)	0.0000	0.0000	0
2010/01/08	OTH1 2010/02/04			Index Future	288.8170	288.2550	(0.195)	0.0000	0.0000	3
2010/01/08	OTH1 2010/05/06			Index Future	294.0890	293.5160	(0.195)	0.0000	0.0000	0
2010/01/08	R155 2010/02/04			Bond Future	7.7510	7.7710	0.258	0.0000	0.0000	31
2010/01/08	R155 2010/02/04	7.50	Call	Bond Future	56.0000	48.0000	(14.286)	0	0	0
2010/01/08	R155 2010/02/04	7.50	Put	Bond Future	436.0000	459.0000	5.275	0	0	0
2010/01/08	R157 2010/02/04			Bond Future	8.5810	8.6000	0.221	0.0000	0.0000	6,816
2010/01/08	R157 2010/02/04	7.75	Call	Bond Future	7.0000	5.0000	(28.571)	0	0	0
2010/01/08	R157 2010/02/04	7.75	Put	Bond Future	4,217.0000	4,309.0000	2.182	0	0	0
2010/01/08	R157 2010/05/06			Bond Future	8.6630	8.6840	0.242	0.0000	0.0000	0
2010/01/08	R157 2010/05/06	8.50	Call	Bond Future	1,113.0000	1,065.0000	(4.313)	0	0	0
2010/01/08	R157 2010/05/06	8.50	Put	Bond Future	1,889.0000	1,941.0000	2.753	0	0	0
2010/01/08	R157 2010/08/05			Bond Future	8.7200	8.7420	0.252	0.0000	0.0000	0
2010/01/08	R157 2010/08/05	8.75	Call	Bond Future	1,991.0000	1,935.0000	(2.813)	0	0	0
2010/01/08	R157 2010/08/05	8.75	Put	Bond Future	1,855.0000	1,899.0000	2.372	0	0	0
2010/01/08	R186 2010/02/04			Bond Future	9.2380	9.2780	0.433	0.0000	0.0000	18,509
2010/01/08	R186 2010/02/04	8.25	Call	Bond Future	5.0000	3.0000	(40.000)	0	0	0
2010/01/08	R186 2010/02/04	8.25	Put	Bond Future	9,621.0000	9,984.0000	3.773	0	0	0
2010/01/08	R186 2010/05/06			Bond Future	9.2930	9.3340	0.441	0.0000	0.0000	0
2010/01/08	R186 2010/05/06	9.00	Call	Bond Future	1,869.0000	1,722.0000	(7.865)	0	0	0
2010/01/08	R186 2010/05/06	9.00	Put	Bond Future	4,559.0000	4,781.0000	4.869	0	0	0
2010/01/08	R186 2010/08/05			Bond Future	9.3350	9.3770	0.450	0.0000	0.0000	0
2010/01/08	R186 2010/08/05	9.25	Call	Bond Future	3,594.0000	3,406.0000	(5.231)	0	0	0
2010/01/08	R186 2010/08/05	9.25	Put	Bond Future	4,355.0000	4,540.0000	4.248	0	0	0
2010/01/08	R201 2010/02/04			Bond Future	8.6580	8.6770	0.219	0.0000	0.0000	486
2010/01/08	R201 2010/02/04	7.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/01/08	R201 2010/02/04	7.50	Put	Bond Future	4,659.0000	4,734.0000	1.610	0	0	0
2010/01/08	R201 2010/05/06			Bond Future	8.7390	8.7600	0.240	0.0000	0.0000	0
2010/01/08	R201 2010/05/06	8.50	Call	Bond Future	732.0000	698.0000	(4.645)	0	0	0
2010/01/08	R201 2010/05/06	8.50	Put	Bond Future	1,629.0000	1,674.0000	2.762	0	0	0
2010/01/08	R201 2010/08/05			Bond Future	8.7960	8.8180	0.250	0.0000	0.0000	0

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2010/01/08	R201 2010/08/05	9.00	Call	Bond Future	1,864.0000	1,815.0000	(2.629)	0	0	0
2010/01/08	R201 2010/08/05	9.00	Put	Bond Future	1,142.0000	1,171.0000	2.539	0	0	0
2010/01/08	R203 2010/02/04			Bond Future	9.2390	9.2680	0.314	0.0000	0.0000	1,570
2010/01/08	R203 2010/02/04	8.20	Call	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2010/01/08	R203 2010/02/04	8.20	Put	Bond Future	5,595.0000	5,745.0000	2.681	0	0	0
2010/01/08	R203 2010/05/06			Bond Future	9.3200	9.3510	0.333	0.0000	0.0000	0
2010/01/08	R203 2010/05/06	9.00	Call	Bond Future	985.0000	924.0000	(6.193)	0	0	0
2010/01/08	R203 2010/05/06	9.00	Put	Bond Future	2,618.0000	2,713.0000	3.629	0	0	0
2010/01/08	R203 2010/08/05			Bond Future	9.3830	9.4160	0.352	0.0000	0.0000	0
2010/01/08	R203 2010/08/05	9.25	Call	Bond Future	1,909.0000	1,829.0000	(4.191)	0	0	0
2010/01/08	R203 2010/08/05	9.25	Put	Bond Future	2,565.0000	2,647.0000	3.197	0	0	0
2010/01/08	R204 2010/02/04			Bond Future	9.2350	9.2640	0.314	0.0000	0.0000	4,207
2010/01/08	R204 2010/02/04	8.20	Call	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2010/01/08	R204 2010/02/04	8.20	Put	Bond Future	6,126.0000	6,290.0000	2.677	0	0	0
2010/01/08	R204 2010/02/04	9.00	Call	Bond Future	371.0000	315.0000	(15.094)	0	0	100
2010/01/08	R204 2010/02/04	9.00	Put	Bond Future	1,718.0000	1,826.0000	6.286	0	0	200
2010/01/08	R204 2010/02/04	8.50	Call	Bond Future	21.0000	15.0000	(28.571)	0	0	200
2010/01/08	R204 2010/02/04	8.50	Put	Bond Future	4,318.0000	4,476.0000	3.659	0	0	0
2010/01/08	R204 2010/05/06			Bond Future	9.3090	9.3400	0.333	0.0000	0.0000	0
2010/01/08	R204 2010/05/06	9.00	Call	Bond Future	1,096.0000	1,028.0000	(6.204)	0	0	0
2010/01/08	R204 2010/05/06	9.00	Put	Bond Future	2,830.0000	2,934.0000	3.675	0	0	0
2010/01/08	R204 2010/08/05			Bond Future	9.3670	9.3990	0.342	0.0000	0.0000	0
2010/01/08	R204 2010/08/05	9.25	Call	Bond Future	2,173.0000	2,086.0000	(4.004)	0	0	0
2010/01/08	R204 2010/08/05	9.25	Put	Bond Future	2,810.0000	2,896.0000	3.060	0	0	0
2010/01/08	R206 2010/02/04			Bond Future	8.7140	8.7330	0.218	0.0000	0.0000	2
2010/01/08	R206 2010/02/04	7.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/01/08	R206 2010/02/04	7.50	Put	Bond Future	3,970.0000	4,031.0000	1.537	0	0	0
2010/01/08	R206 2010/05/06			Bond Future	8.8180	8.8390	0.238	0.0000	0.0000	0
2010/01/08	R206 2010/05/06	8.75	Call	Bond Future	862.0000	828.0000	(3.944)	0	0	0
2010/01/08	R206 2010/05/06	8.75	Put	Bond Future	1,067.0000	1,096.0000	2.718	0	0	0
2010/01/08	R206 2010/08/05			Bond Future	8.8970	8.9200	0.259	0.0000	0.0000	0
2010/01/08	R206 2010/08/05	9.00	Call	Bond Future	1,410.0000	1,372.0000	(2.695)	0	0	0
2010/01/08	R206 2010/08/05	9.00	Put	Bond Future	1,119.0000	1,146.0000	2.413	0	0	0

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2010/01/08	R207 2010/02/04			Bond Future	9.3340	9.3630	0.311	0.0000	0.0000	600
2010/01/08	R207 2010/02/04	8.25	Call	Bond Future	1.0000	1.0000	0.000	0	0	0
2010/01/08	R207 2010/02/04	8.25	Put	Bond Future	6,615.0000	6,784.0000	2.555	0	0	0
2010/01/08	R207 2010/05/06			Bond Future	9.4070	9.4380	0.330	0.0000	0.0000	0
2010/01/08	R207 2010/05/06	9.25	Call	Bond Future	1,514.0000	1,430.0000	(5.548)	0	0	0
2010/01/08	R207 2010/05/06	9.25	Put	Bond Future	2,415.0000	2,507.0000	3.810	0	0	0
2010/01/08	R207 2010/08/05			Bond Future	9.4650	9.4970	0.338	0.0000	0.0000	0
2010/01/08	R207 2010/08/05	9.50	Call	Bond Future	2,709.0000	2,610.0000	(3.654)	0	0	0
2010/01/08	R207 2010/08/05	9.50	Put	Bond Future	2,514.0000	2,593.0000	3.142	0	0	0
2010/01/08	R208 2010/02/04			Bond Future	9.3220	9.3620	0.429	0.0000	0.0000	5,004
2010/01/08	R208 2010/02/04	8.50	Call	Bond Future	14.0000	9.0000	(35.714)	0	0	0
2010/01/08	R208 2010/02/04	8.50	Put	Bond Future	5,163.0000	5,398.0000	4.552	0	0	0
2010/01/08	R208 2010/05/06			Bond Future	9.3860	9.4270	0.437	0.0000	0.0000	0
2010/01/08	R208 2010/05/06	9.25	Call	Bond Future	1,569.0000	1,455.0000	(7.266)	0	0	0
2010/01/08	R208 2010/05/06	9.25	Put	Bond Future	2,379.0000	2,507.0000	5.380	0	0	0
2010/01/08	R208 2010/08/05			Bond Future	9.4360	9.4790	0.456	0.0000	0.0000	0
2010/01/08	R208 2010/08/05	9.50	Call	Bond Future	2,860.0000	2,721.0000	(4.860)	0	0	0
2010/01/08	R208 2010/08/05	9.50	Put	Bond Future	2,488.0000	2,599.0000	4.461	0	0	0
2010/01/08	R209 2010/02/04			Bond Future	9.0030	9.0430	0.444	0.0000	0.0000	1,799
2010/01/08	R209 2010/02/04	7.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	2,500
2010/01/08	R209 2010/02/04	7.50	Put	Bond Future	13,286.0000	13,594.0000	2.318	0	0	0
2010/01/08	R209 2010/02/04	10.00	Call	Bond Future	7,069.0000	6,764.0000	(4.315)	0	0	0
2010/01/08	R209 2010/02/04	10.00	Put	Bond Future	12.0000	14.0000	16.667	0	0	0
2010/01/08	R209 2010/05/06			Bond Future	9.0390	9.0800	0.454	0.0000	0.0000	0
2010/01/08	R209 2010/05/06	8.50	Call	Bond Future	903.0000	818.0000	(9.413)	0	0	0
2010/01/08	R209 2010/05/06	8.50	Put	Bond Future	5,228.0000	5,455.0000	4.342	0	0	0
2010/01/08	R209 2010/08/05			Bond Future	9.0650	9.1070	0.463	0.0000	0.0000	0
2010/01/08	R209 2010/08/05	8.75	Call	Bond Future	2,284.0000	2,149.0000	(5.911)	0	0	0
2010/01/08	R209 2010/08/05	8.75	Put	Bond Future	4,747.0000	4,931.0000	3.876	0	0	0
2010/01/08	TRT1 2010/02/04			Index Future	295.6930	295.1360	(0.188)	0.0000	0.0000	100
2010/01/08	TRT1 2010/05/06			Index Future	301.0910	300.5230	(0.189)	0.0000	0.0000	0

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