



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 12/01/2010

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
2010/01/12	AL13 2010/02/04			Index Future	253.3840	253.4450	0.024	0.0000	0.0000	44
2010/01/12	AL7T 2010/02/04			Index Future	329.2430	329.4710	0.069	0.0000	0.0000	58
2010/01/12	ALBI 2010/02/04			Index Future	296.6230	296.8790	0.086	0.0000	0.0000	1,079
2010/01/12	ALBI 2010/05/06			Index Future	302.0360	302.2970	0.086	0.0000	0.0000	127
2010/01/12	ALBI 2010/08/05			Index Future	307.3300	307.5600	0.075	0.0000	0.0000	0
2010/01/12	CRD1 2010/02/04			Index Future	130.2530	130.3390	0.066	0.0000	0.0000	2
2010/01/12	CRD1 2010/05/06			Index Future	132.6310	132.7170	0.065	0.0000	0.0000	0
2010/01/12	GOVI 2010/02/04			GOVI	298.2200	298.4810	0.088	0.0000	0.0000	1,132
2010/01/12	GOVI 2010/02/04	304.00	Call	GOVI	1,541.0000	1,629.0000	5.711	0	0	0
2010/01/12	GOVI 2010/02/04	304.00	Put	GOVI	59,341.0000	56,819.0000	(4.250)	0	0	0
2010/01/12	GOVI 2010/05/06			GOVI	303.6630	303.9280	0.087	0.0000	0.0000	0
2010/01/12	GOVI 2010/05/06	309.80	Call	GOVI	22,310.0000	22,954.0000	2.887	0	0	0
2010/01/12	GOVI 2010/05/06	309.80	Put	GOVI	83,680.0000	81,674.0000	(2.397)	0	0	0
2010/01/12	GOVI 2010/08/05			GOVI	309.3170	309.5870	0.087	0.0000	0.0000	0
2010/01/12	GOVI 2010/08/05	315.60	Call	GOVI	35,105.0000	35,923.0000	2.330	0	0	0
2010/01/12	GOVI 2010/08/05	315.60	Put	GOVI	97,935.0000	96,053.0000	(1.922)	0	0	0
2010/01/12	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/01/12	ILBI 2010/02/04			Index Future	359.1910	359.1480	(0.012)	0.0000	0.0000	426
2010/01/12	J153 2010/08/31			Interest Rate Swap	6.9124	6.8941	(0.265)	0.0000	0.0000	0
2010/01/12	J157 2015/09/15			Interest Rate Swap	8.7620	8.8220	0.685	0.0000	0.0000	0

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2010/01/12	J186 2026/12/21			Interest Rate Swap	8.5930	8.6830	1.047	0.0000	0.0000	0
2010/01/12	J201 2014/12/22			Interest Rate Swap	8.6060	8.6550	0.569	0.0000	0.0000	0
2010/01/12	J203 2017/09/15			Interest Rate Swap	8.9050	8.9750	0.786	0.0000	0.0000	0
2010/01/12	J204 2018/12/21			Interest Rate Swap	8.8830	8.9620	0.889	0.0000	0.0000	0
2010/01/12	J207 2020/01/15			Interest Rate Swap	8.9110	8.9970	0.965	0.0000	0.0000	0
2010/01/12	JBAF 2010/01/20			Jibar Tradeable Future	7.1250	7.1100	(0.211)	0.0000	0.0000	2,500
2010/01/12	JBAF 2010/02/17			Jibar Tradeable Future	7.0960	7.1050	0.127	0.0000	0.0000	0
2010/01/12	JBAF 2010/03/17			Jibar Tradeable Future	7.0600	7.0790	0.269	0.0000	0.0000	0
2010/01/12	JBAF 2010/04/21			Jibar Tradeable Future	7.0460	7.0710	0.355	0.0000	0.0000	0
2010/01/12	JBAF 2010/05/19			Jibar Tradeable Future	7.0550	7.0780	0.326	0.0000	0.0000	0
2010/01/12	JBAF 2010/06/15			Jibar Tradeable Future	7.0730	7.1030	0.424	0.0000	0.0000	0
2010/01/12	JBAF 2010/09/15			Jibar Tradeable Future	7.2110	7.2310	0.277	0.0000	0.0000	0
2010/01/12	JBAF 2010/12/15			Jibar Tradeable Future	7.4720	7.4900	0.241	0.0000	0.0000	0
2010/01/12	JBAF 2011/03/16			Jibar Tradeable Future	7.8020	7.8200	0.231	0.0000	0.0000	0
2010/01/12	JBAF 2011/06/15			Jibar Tradeable Future	8.1810	8.2060	0.306	0.0000	0.0000	5,000
2010/01/12	JBAF 2011/09/21			Jibar Tradeable Future	8.5960	8.6180	0.256	0.0000	0.0000	0
2010/01/12	JBAF 2011/12/21			Jibar Tradeable Future	8.8400	8.8600	0.226	0.0000	0.0000	0
2010/01/12	JFRA 2010/02/04			Jibar Tradeable Future	6.9660	6.9770	0.158	0.0000	0.0000	0
2010/01/12	JFRA 2010/05/06			Jibar Tradeable Future	7.1040	7.1210	0.239	0.0000	0.0000	0
2010/01/12	JFRA 2010/08/05			Jibar Tradeable Future	7.3280	7.3290	0.014	0.0000	0.0000	0
2010/01/12	JFRA 2010/11/04			Jibar Tradeable Future	7.6340	7.6600	0.341	0.0000	0.0000	0
2010/01/12	JN02 2010/02/04			JNOTE	7.8510	7.8810	0.382	0.0000	0.0000	0
2010/01/12	JN05 2010/02/04			JNOTE	8.7350	8.7940	0.675	0.0000	0.0000	0
2010/01/12	JN10 2010/02/04			JNOTE	8.9350	9.0270	1.030	0.0000	0.0000	0
2010/01/12	JROD 2010/01/29			Rodi	7.0340	7.0090	(0.355)	0.0000	0.0000	0
2010/01/12	JROD 2010/02/26			Rodi	7.0020	6.9840	(0.257)	0.0000	0.0000	0

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2010/01/12	JROD 2010/03/31			Rodi	7.2000	7.1840	(0.222)	0.0000	0.0000	0
2010/01/12	OTH1 2010/02/04			Index Future	287.7460	287.9830	0.082	0.0000	0.0000	3
2010/01/12	OTH1 2010/05/06			Index Future	292.9970	293.2380	0.082	0.0000	0.0000	0
2010/01/12	R155 2010/02/04			Bond Future	7.8110	7.7960	(0.192)	0.0000	0.0000	31
2010/01/12	R155 2010/02/04	7.50	Call	Bond Future	31.0000	32.0000	3.226	0	0	0
2010/01/12	R155 2010/02/04	7.50	Put	Bond Future	502.0000	480.0000	(4.382)	0	0	0
2010/01/12	R157 2010/02/04			Bond Future	8.6400	8.6180	(0.255)	0.0000	0.0000	6,816
2010/01/12	R157 2010/02/04	7.75	Call	Bond Future	1.0000	1.0000	0.000	0	0	0
2010/01/12	R157 2010/02/04	7.75	Put	Bond Future	4,503.0000	4,394.0000	(2.421)	0	0	0
2010/01/12	R157 2010/05/06			Bond Future	8.7260	8.7030	(0.264)	0.0000	0.0000	0
2010/01/12	R157 2010/05/06	8.50	Call	Bond Future	885.0000	922.0000	4.181	0	0	0
2010/01/12	R157 2010/05/06	8.50	Put	Bond Future	1,959.0000	1,888.0000	(3.624)	0	0	0
2010/01/12	R157 2010/08/05			Bond Future	8.7880	8.7630	(0.284)	0.0000	0.0000	0
2010/01/12	R157 2010/08/05	8.75	Call	Bond Future	1,782.0000	1,833.0000	2.862	0	0	0
2010/01/12	R157 2010/08/05	8.75	Put	Bond Future	1,954.0000	1,892.0000	(3.173)	0	0	0
2010/01/12	R186 2010/02/04			Bond Future	9.3180	9.2970	(0.225)	0.0000	0.0000	18,509
2010/01/12	R186 2010/02/04	8.25	Call	Bond Future	1.0000	1.0000	0.000	0	0	0
2010/01/12	R186 2010/02/04	8.25	Put	Bond Future	10,345.0000	10,155.0000	(1.837)	0	0	0
2010/01/12	R186 2010/05/06			Bond Future	9.3750	9.3540	(0.224)	0.0000	0.0000	0
2010/01/12	R186 2010/05/06	9.00	Call	Bond Future	1,463.0000	1,514.0000	3.486	0	0	0
2010/01/12	R186 2010/05/06	9.00	Put	Bond Future	4,889.0000	4,752.0000	(2.802)	0	0	0
2010/01/12	R186 2010/08/05			Bond Future	9.4200	9.3980	(0.234)	0.0000	0.0000	0
2010/01/12	R186 2010/08/05	9.25	Call	Bond Future	3,136.0000	3,215.0000	2.519	0	0	0
2010/01/12	R186 2010/08/05	9.25	Put	Bond Future	4,650.0000	4,535.0000	(2.473)	0	0	0
2010/01/12	R201 2010/02/04			Bond Future	8.7170	8.6950	(0.252)	0.0000	0.0000	486
2010/01/12	R201 2010/02/04	7.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/01/12	R201 2010/02/04	7.50	Put	Bond Future	4,890.0000	4,804.0000	(1.759)	0	0	0
2010/01/12	R201 2010/05/06			Bond Future	8.8020	8.7800	(0.250)	0.0000	0.0000	0
2010/01/12	R201 2010/05/06	8.50	Call	Bond Future	612.0000	636.0000	3.922	0	0	0
2010/01/12	R201 2010/05/06	8.50	Put	Bond Future	1,744.0000	1,686.0000	(3.326)	0	0	0
2010/01/12	R201 2010/08/05			Bond Future	8.8640	8.8390	(0.282)	0.0000	0.0000	0

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2010/01/12	R201 2010/08/05	9.00	Call	Bond Future	1,712.0000	1,758.0000	2.687	0	0	0
2010/01/12	R201 2010/08/05	9.00	Put	Bond Future	1,231.0000	1,189.0000	(3.412)	0	0	0
2010/01/12	R203 2010/02/04			Bond Future	9.3080	9.2860	(0.236)	0.0000	0.0000	1,570
2010/01/12	R203 2010/02/04	8.20	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/01/12	R203 2010/02/04	8.20	Put	Bond Future	5,951.0000	5,837.0000	(1.916)	0	0	0
2010/01/12	R203 2010/05/06			Bond Future	9.3930	9.3700	(0.245)	0.0000	0.0000	0
2010/01/12	R203 2010/05/06	9.00	Call	Bond Future	785.0000	816.0000	3.949	0	0	0
2010/01/12	R203 2010/05/06	9.00	Put	Bond Future	2,786.0000	2,701.0000	(3.051)	0	0	0
2010/01/12	R203 2010/08/05			Bond Future	9.4590	9.4360	(0.243)	0.0000	0.0000	0
2010/01/12	R203 2010/08/05	9.25	Call	Bond Future	1,608.0000	1,652.0000	2.736	0	0	0
2010/01/12	R203 2010/08/05	9.25	Put	Bond Future	2,636.0000	2,568.0000	(2.580)	0	0	0
2010/01/12	R204 2010/02/04			Bond Future	9.3040	9.2930	(0.118)	0.0000	0.0000	4,207
2010/01/12	R204 2010/02/04	8.20	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/01/12	R204 2010/02/04	8.20	Put	Bond Future	6,515.0000	6,453.0000	(0.952)	0	0	0
2010/01/12	R204 2010/02/04	9.00	Call	Bond Future	201.0000	202.0000	0.498	0	0	100
2010/01/12	R204 2010/02/04	9.00	Put	Bond Future	1,938.0000	1,877.0000	(3.148)	0	0	200
2010/01/12	R204 2010/02/04	8.50	Call	Bond Future	5.0000	5.0000	0.000	0	0	200
2010/01/12	R204 2010/02/04	8.50	Put	Bond Future	4,692.0000	4,630.0000	(1.321)	0	0	0
2010/01/12	R204 2010/05/06			Bond Future	9.3810	9.3700	(0.117)	0.0000	0.0000	0
2010/01/12	R204 2010/05/06	9.00	Call	Bond Future	880.0000	893.0000	1.477	0	0	0
2010/01/12	R204 2010/05/06	9.00	Put	Bond Future	3,012.0000	2,965.0000	(1.560)	0	0	0
2010/01/12	R204 2010/08/05			Bond Future	9.4430	9.4310	(0.127)	0.0000	0.0000	0
2010/01/12	R204 2010/08/05	9.25	Call	Bond Future	1,848.0000	1,871.0000	1.245	0	0	0
2010/01/12	R204 2010/08/05	9.25	Put	Bond Future	2,896.0000	2,854.0000	(1.450)	0	0	0
2010/01/12	R206 2010/02/04			Bond Future	8.7630	8.7520	(0.126)	0.0000	0.0000	2
2010/01/12	R206 2010/02/04	7.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/01/12	R206 2010/02/04	7.50	Put	Bond Future	4,126.0000	4,091.0000	(0.848)	0	0	0
2010/01/12	R206 2010/05/06			Bond Future	8.8710	8.8590	(0.135)	0.0000	0.0000	0
2010/01/12	R206 2010/05/06	8.75	Call	Bond Future	765.0000	777.0000	1.569	0	0	0
2010/01/12	R206 2010/05/06	8.75	Put	Bond Future	1,129.0000	1,105.0000	(2.126)	0	0	0
2010/01/12	R206 2010/08/05			Bond Future	8.9540	8.9410	(0.145)	0.0000	0.0000	0
2010/01/12	R206 2010/08/05	9.00	Call	Bond Future	1,230.0000	1,247.0000	1.382	0	0	0
2010/01/12	R206 2010/08/05	9.00	Put	Bond Future	1,100.0000	1,081.0000	(1.727)	0	0	0

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2010/01/12	R207 2010/02/04			Bond Future	9.4130	9.4020	(0.117)	0.0000	0.0000	600
2010/01/12	R207 2010/02/04	8.25	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/01/12	R207 2010/02/04	8.25	Put	Bond Future	7,072.0000	7,009.0000	(0.891)	0	0	0
2010/01/12	R207 2010/05/06			Bond Future	9.4890	9.4780	(0.116)	0.0000	0.0000	0
2010/01/12	R207 2010/05/06	9.25	Call	Bond Future	1,208.0000	1,225.0000	1.407	0	0	0
2010/01/12	R207 2010/05/06	9.25	Put	Bond Future	2,575.0000	2,530.0000	(1.748)	0	0	0
2010/01/12	R207 2010/08/05			Bond Future	9.5510	9.5390	(0.126)	0.0000	0.0000	0
2010/01/12	R207 2010/08/05	9.50	Call	Bond Future	2,325.0000	2,352.0000	1.161	0	0	0
2010/01/12	R207 2010/08/05	9.50	Put	Bond Future	2,609.0000	2,569.0000	(1.533)	0	0	0
2010/01/12	R208 2010/02/04			Bond Future	9.4010	9.4000	(0.011)	0.0000	0.0000	5,004
2010/01/12	R208 2010/02/04	8.50	Call	Bond Future	2.0000	2.0000	0.000	0	0	0
2010/01/12	R208 2010/02/04	8.50	Put	Bond Future	5,625.0000	5,619.0000	(0.107)	0	0	0
2010/01/12	R208 2010/05/06			Bond Future	9.4680	9.4670	(0.011)	0.0000	0.0000	0
2010/01/12	R208 2010/05/06	9.25	Call	Bond Future	1,297.0000	1,292.0000	(0.386)	0	0	0
2010/01/12	R208 2010/05/06	9.25	Put	Bond Future	2,590.0000	2,579.0000	(0.425)	0	0	0
2010/01/12	R208 2010/08/05			Bond Future	9.5220	9.5210	(0.011)	0.0000	0.0000	0
2010/01/12	R208 2010/08/05	9.50	Call	Bond Future	2,523.0000	2,520.0000	(0.119)	0	0	0
2010/01/12	R208 2010/08/05	9.50	Put	Bond Future	2,650.0000	2,641.0000	(0.340)	0	0	0
2010/01/12	R209 2010/02/04			Bond Future	9.1030	9.1020	(0.011)	0.0000	0.0000	1,799
2010/01/12	R209 2010/02/04	7.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	2,500
2010/01/12	R209 2010/02/04	7.50	Put	Bond Future	14,050.0000	14,043.0000	(0.050)	0	0	0
2010/01/12	R209 2010/02/04	10.00	Call	Bond Future	6,304.0000	6,310.0000	0.095	0	0	0
2010/01/12	R209 2010/02/04	10.00	Put	Bond Future	11.0000	10.0000	(9.091)	0	0	0
2010/01/12	R209 2010/05/06			Bond Future	9.1420	9.1410	(0.011)	0.0000	0.0000	0
2010/01/12	R209 2010/05/06	8.50	Call	Bond Future	626.0000	621.0000	(0.799)	0	0	0
2010/01/12	R209 2010/05/06	8.50	Put	Bond Future	5,732.0000	5,719.0000	(0.227)	0	0	0
2010/01/12	R209 2010/08/05			Bond Future	9.1700	9.1690	(0.011)	0.0000	0.0000	0
2010/01/12	R209 2010/08/05	8.75	Call	Bond Future	1,841.0000	1,836.0000	(0.272)	0	0	0
2010/01/12	R209 2010/08/05	8.75	Put	Bond Future	5,096.0000	5,084.0000	(0.235)	0	0	0
2010/01/12	TRT1 2010/02/04			Index Future	294.5470	294.8030	0.087	0.0000	0.0000	100
2010/01/12	TRT1 2010/05/06			Index Future	299.9220	300.1830	0.087	0.0000	0.0000	0

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Total										52495.00