



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 01/02/2010

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
2010/02/01	AL13 2010/02/04			Index Future	254.1990	254.5780	0.149	0.0000	0.0000	44
2010/02/01	AL7T 2010/02/04			Index Future	324.0340	325.0360	0.309	0.0000	0.0000	58
2010/02/01	ALBI 2010/02/04			Index Future	300.0130	300.9860	0.324	0.0000	0.0000	487
2010/02/01	ALBI 2010/05/06			Index Future	305.1980	306.1940	0.326	0.0000	0.0000	720
2010/02/01	ALBI 2010/08/05			Index Future	310.7150	311.6030	0.286	0.0000	0.0000	0
2010/02/01	CRD1 2010/02/04			Index Future	131.5210	131.7920	0.206	0.0000	0.0000	2
2010/02/01	CRD1 2010/05/06			Index Future	133.7940	134.0750	0.210	0.0000	0.0000	0
2010/02/01	GOVI 2010/02/04			GOVI	301.6350	302.5880	0.316	0.0000	0.0000	1,132
2010/02/01	GOVI 2010/02/04	304.00	Call	GOVI	1,337.0000	1,337.0000	0.000	0	0	0
2010/02/01	GOVI 2010/02/04	304.00	Put	GOVI	24,987.0000	15,457.0000	(38.140)	0	0	0
2010/02/01	GOVI 2010/05/06			GOVI	306.8470	307.8290	0.320	0.0000	0.0000	272
2010/02/01	GOVI 2010/05/06	309.80	Call	GOVI	29,969.0000	33,400.0000	11.448	0	0	0
2010/02/01	GOVI 2010/05/06	309.80	Put	GOVI	59,499.0000	53,110.0000	(10.738)	0	0	0
2010/02/01	GOVI 2010/08/05			GOVI	312.5340	313.5320	0.319	0.0000	0.0000	0
2010/02/01	GOVI 2010/08/05	315.60	Call	GOVI	44,969.0000	48,896.0000	8.733	0	0	0
2010/02/01	GOVI 2010/08/05	315.60	Put	GOVI	75,629.0000	69,576.0000	(8.004)	0	0	0
2010/02/01	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/02/01	ILBI 2010/02/04			Index Future	358.2010	357.9100	(0.081)	0.0000	0.0000	5
2010/02/01	ILBI 2010/05/06			Index Future	364.3810	364.3800	0.000	0.0000	0.0000	428
2010/02/01	J153 2010/08/31			Interest Rate Swap	6.9124	6.8941	(0.265)	0.0000	0.0000	0

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2010/02/01	J157 2015/09/15			Interest Rate Swap	8.7620	8.8220	0.685	0.0000	0.0000	0
2010/02/01	J186 2026/12/21			Interest Rate Swap	8.5930	8.6830	1.047	0.0000	0.0000	0
2010/02/01	J201 2014/12/22			Interest Rate Swap	8.6060	8.6550	0.569	0.0000	0.0000	0
2010/02/01	J203 2017/09/15			Interest Rate Swap	8.9050	8.9750	0.786	0.0000	0.0000	0
2010/02/01	J204 2018/12/21			Interest Rate Swap	8.8830	8.9620	0.889	0.0000	0.0000	0
2010/02/01	J207 2020/01/15			Interest Rate Swap	8.9110	8.9970	0.965	0.0000	0.0000	0
2010/02/01	JBAF 2010/02/17			Jibar Tradeable Future	7.1500	7.1300	(0.280)	0.0000	0.0000	0
2010/02/01	JBAF 2010/03/17			Jibar Tradeable Future	7.0300	7.0480	0.256	0.0000	0.0000	0
2010/02/01	JBAF 2010/04/21			Jibar Tradeable Future	6.9400	6.9460	0.086	0.0000	0.0000	0
2010/02/01	JBAF 2010/05/19			Jibar Tradeable Future	6.9100	6.9090	(0.014)	0.0000	0.0000	0
2010/02/01	JBAF 2010/06/15			Jibar Tradeable Future	6.9000	6.8920	(0.116)	0.0000	0.0000	0
2010/02/01	JBAF 2010/07/21			Jibar Tradeable Future	6.9000	6.8920	(0.116)	0.0000	0.0000	0
2010/02/01	JBAF 2010/09/15			Jibar Tradeable Future	6.9500	6.9480	(0.029)	0.0000	0.0000	0
2010/02/01	JBAF 2010/12/15			Jibar Tradeable Future	7.1400	7.1240	(0.224)	0.0000	0.0000	0
2010/02/01	JBAF 2011/03/16			Jibar Tradeable Future	7.4200	7.3830	(0.499)	0.0000	0.0000	0
2010/02/01	JBAF 2011/06/15			Jibar Tradeable Future	7.7800	7.7650	(0.193)	0.0000	0.0000	5,000
2010/02/01	JBAF 2011/09/21			Jibar Tradeable Future	8.1900	8.1830	(0.085)	0.0000	0.0000	0
2010/02/01	JBAF 2011/12/21			Jibar Tradeable Future	8.4000	8.3590	(0.488)	0.0000	0.0000	5,000
2010/02/01	JFRA 2010/02/04			Jibar Tradeable Future	6.9660	6.9770	0.158	0.0000	0.0000	0
2010/02/01	JFRA 2010/05/06			Jibar Tradeable Future	7.1040	7.1210	0.239	0.0000	0.0000	0
2010/02/01	JFRA 2010/08/05			Jibar Tradeable Future	7.3280	7.3290	0.014	0.0000	0.0000	0
2010/02/01	JFRA 2010/11/04			Jibar Tradeable Future	7.6340	7.6600	0.341	0.0000	0.0000	0
2010/02/01	JN02 2010/02/04			JNOTE	7.8510	7.8810	0.382	0.0000	0.0000	0
2010/02/01	JN05 2010/02/04			JNOTE	8.7350	8.7940	0.675	0.0000	0.0000	0
2010/02/01	JN10 2010/02/04			JNOTE	8.9350	9.0270	1.030	0.0000	0.0000	0
2010/02/01	JROD 2010/02/26			Rodi	7.0020	6.9840	(0.257)	0.0000	0.0000	0

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2010/02/01	JROD 2010/03/31			Rodi	7.2000	7.1840	(0.222)	0.0000	0.0000	0
2010/02/01	OTH1 2010/02/04			Index Future	291.0240	292.0310	0.346	0.0000	0.0000	3
2010/02/01	OTH1 2010/05/06			Index Future	296.0540	297.0880	0.349	0.0000	0.0000	0
2010/02/01	R155 2010/02/04			Bond Future	7.5860	7.5010	(1.120)	0.0000	0.0000	31
2010/02/01	R155 2010/02/04	7.50	Call	Bond Future	37.0000	61.0000	64.865	0	0	0
2010/02/01	R155 2010/02/04	7.50	Put	Bond Future	168.0000	63.0000	(62.500)	0	0	0
2010/02/01	R157 2010/02/04			Bond Future	8.3860	8.3450	(0.489)	0.0000	0.0000	4,937
2010/02/01	R157 2010/02/04	7.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/02/01	R157 2010/02/04	7.75	Put	Bond Future	3,239.0000	3,033.0000	(6.360)	0	0	0
2010/02/01	R157 2010/05/06			Bond Future	8.4580	8.4320	(0.307)	0.0000	0.0000	5,501
2010/02/01	R157 2010/05/06	8.50	Call	Bond Future	1,354.0000	1,402.0000	3.545	0	0	0
2010/02/01	R157 2010/05/06	8.50	Put	Bond Future	1,153.0000	1,076.0000	(6.678)	0	0	0
2010/02/01	R157 2010/08/05			Bond Future	8.5040	8.4990	(0.059)	0.0000	0.0000	0
2010/02/01	R157 2010/08/05	8.75	Call	Bond Future	2,407.0000	2,407.0000	0.000	0	0	0
2010/02/01	R157 2010/08/05	8.75	Put	Bond Future	1,287.0000	1,264.0000	(1.787)	0	0	0
2010/02/01	R186 2010/02/04			Bond Future	9.1640	9.1230	(0.447)	0.0000	0.0000	10,031
2010/02/01	R186 2010/02/04	8.25	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/02/01	R186 2010/02/04	8.25	Put	Bond Future	8,937.0000	8,557.0000	(4.252)	0	0	0
2010/02/01	R186 2010/05/06			Bond Future	9.2170	9.1830	(0.369)	0.0000	0.0000	10,031
2010/02/01	R186 2010/05/06	9.00	Call	Bond Future	1,757.0000	1,842.0000	4.838	0	0	0
2010/02/01	R186 2010/05/06	9.00	Put	Bond Future	3,759.0000	3,534.0000	(5.986)	0	0	0
2010/02/01	R186 2010/08/05			Bond Future	9.2580	9.2330	(0.270)	0.0000	0.0000	0
2010/02/01	R186 2010/08/05	9.25	Call	Bond Future	3,662.0000	3,749.0000	2.376	0	0	0
2010/02/01	R186 2010/08/05	9.25	Put	Bond Future	3,734.0000	3,596.0000	(3.696)	0	0	0
2010/02/01	R186 2010/08/05	8.75	Call	Bond Future	1,795.0000	1,841.0000	2.563	0	0	1,300
2010/02/01	R186 2010/08/05	8.75	Put	Bond Future	6,506.0000	6,327.0000	(2.751)	0	0	0
2010/02/01	R186 2010/08/05	9.75	Call	Bond Future	6,298.0000	6,427.0000	2.048	0	0	0
2010/02/01	R186 2010/08/05	9.75	Put	Bond Future	2,005.0000	1,909.0000	(4.788)	0	0	1,300
2010/02/01	R201 2010/02/04			Bond Future	8.4650	8.4140	(0.602)	0.0000	0.0000	486
2010/02/01	R201 2010/02/04	7.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/02/01	R201 2010/02/04	7.50	Put	Bond Future	3,901.0000	3,699.0000	(5.178)	0	0	0

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2010/02/01	R201 2010/05/06			Bond Future	8.5360	8.4990	(0.433)	0.0000	0.0000	486
2010/02/01	R201 2010/05/06	8.50	Call	Bond Future	935.0000	988.0000	5.668	0	0	0
2010/02/01	R201 2010/05/06	8.50	Put	Bond Future	1,071.0000	984.0000	(8.123)	0	0	0
2010/02/01	R201 2010/08/05			Bond Future	8.5800	8.5660	(0.163)	0.0000	0.0000	0
2010/02/01	R201 2010/08/05	9.00	Call	Bond Future	2,272.0000	2,296.0000	1.056	0	0	0
2010/02/01	R201 2010/08/05	9.00	Put	Bond Future	778.0000	752.0000	(3.342)	0	0	0
2010/02/01	R203 2010/02/04			Bond Future	9.0260	8.9750	(0.565)	0.0000	0.0000	1,570
2010/02/01	R203 2010/02/04	8.20	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/02/01	R203 2010/02/04	8.20	Put	Bond Future	4,480.0000	4,210.0000	(6.027)	0	0	0
2010/02/01	R203 2010/05/06			Bond Future	9.0980	9.0570	(0.451)	0.0000	0.0000	0
2010/02/01	R203 2010/05/06	9.00	Call	Bond Future	1,232.0000	1,307.0000	6.088	0	0	0
2010/02/01	R203 2010/05/06	9.00	Put	Bond Future	1,736.0000	1,600.0000	(7.834)	0	0	0
2010/02/01	R203 2010/08/05			Bond Future	9.1520	9.1260	(0.284)	0.0000	0.0000	0
2010/02/01	R203 2010/08/05	9.25	Call	Bond Future	2,257.0000	2,313.0000	2.481	0	0	0
2010/02/01	R203 2010/08/05	9.25	Put	Bond Future	1,770.0000	1,696.0000	(4.181)	0	0	0
2010/02/01	R204 2010/02/04			Bond Future	9.0450	9.0040	(0.453)	0.0000	0.0000	2,655
2010/02/01	R204 2010/02/04	8.20	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/02/01	R204 2010/02/04	8.20	Put	Bond Future	5,038.0000	4,801.0000	(4.704)	0	0	0
2010/02/01	R204 2010/02/04	9.00	Call	Bond Future	277.0000	267.0000	(3.610)	0	0	0
2010/02/01	R204 2010/02/04	9.00	Put	Bond Future	537.0000	290.0000	(45.996)	0	0	0
2010/02/01	R204 2010/02/04	8.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	200
2010/02/01	R204 2010/02/04	8.50	Put	Bond Future	3,210.0000	2,973.0000	(7.383)	0	0	0
2010/02/01	R204 2010/05/06			Bond Future	9.1120	9.0810	(0.340)	0.0000	0.0000	1,552
2010/02/01	R204 2010/05/06	9.00	Call	Bond Future	1,316.0000	1,371.0000	4.179	0	0	0
2010/02/01	R204 2010/05/06	9.00	Put	Bond Future	1,949.0000	1,830.0000	(6.106)	0	0	0
2010/02/01	R204 2010/08/05			Bond Future	9.1640	9.1460	(0.196)	0.0000	0.0000	0
2010/02/01	R204 2010/08/05	9.25	Call	Bond Future	2,492.0000	2,528.0000	1.445	0	0	0
2010/02/01	R204 2010/08/05	9.25	Put	Bond Future	2,020.0000	1,957.0000	(3.119)	0	0	0
2010/02/01	R206 2010/02/04			Bond Future	8.5160	8.4550	(0.716)	0.0000	0.0000	2
2010/02/01	R206 2010/02/04	7.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/02/01	R206 2010/02/04	7.50	Put	Bond Future	3,336.0000	3,139.0000	(5.905)	0	0	0
2010/02/01	R206 2010/05/06			Bond Future	8.6070	8.5620	(0.523)	0.0000	0.0000	0
2010/02/01	R206 2010/05/06	8.75	Call	Bond Future	1,097.0000	1,165.0000	6.199	0	0	0

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2010/02/01	R206 2010/05/06	8.75	Put	Bond Future	664.0000	596.0000	(10.241)	0	0	0
2010/02/01	R206 2010/08/05			Bond Future	8.6710	8.6520	(0.219)	0.0000	0.0000	0
2010/02/01	R206 2010/08/05	9.00	Call	Bond Future	1,644.0000	1,670.0000	1.582	0	0	0
2010/02/01	R206 2010/08/05	9.00	Put	Bond Future	712.0000	684.0000	(3.933)	0	0	0
2010/02/01	R207 2010/02/04			Bond Future	9.1950	9.1440	(0.555)	0.0000	0.0000	600
2010/02/01	R207 2010/02/04	8.25	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/02/01	R207 2010/02/04	8.25	Put	Bond Future	5,801.0000	5,500.0000	(5.189)	0	0	0
2010/02/01	R207 2010/05/06			Bond Future	9.2630	9.2210	(0.453)	0.0000	0.0000	600
2010/02/01	R207 2010/05/06	9.25	Call	Bond Future	1,637.0000	1,735.0000	5.987	0	0	0
2010/02/01	R207 2010/05/06	9.25	Put	Bond Future	1,712.0000	1,567.0000	(8.470)	0	0	0
2010/02/01	R207 2010/08/05			Bond Future	9.3180	9.2870	(0.333)	0.0000	0.0000	0
2010/02/01	R207 2010/08/05	9.50	Call	Bond Future	2,918.0000	3,003.0000	2.913	0	0	0
2010/02/01	R207 2010/08/05	9.50	Put	Bond Future	1,896.0000	1,805.0000	(4.800)	0	0	0
2010/02/01	R208 2010/02/04			Bond Future	9.1940	9.1540	(0.435)	0.0000	0.0000	5,004
2010/02/01	R208 2010/02/04	8.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/02/01	R208 2010/02/04	8.50	Put	Bond Future	4,374.0000	4,130.0000	(5.578)	0	0	0
2010/02/01	R208 2010/05/06			Bond Future	9.2550	9.2220	(0.357)	0.0000	0.0000	5,004
2010/02/01	R208 2010/05/06	9.25	Call	Bond Future	1,719.0000	1,794.0000	4.363	0	0	0
2010/02/01	R208 2010/05/06	9.25	Put	Bond Future	1,749.0000	1,626.0000	(7.033)	0	0	0
2010/02/01	R208 2010/08/05			Bond Future	9.3020	9.2800	(0.237)	0.0000	0.0000	0
2010/02/01	R208 2010/08/05	9.50	Call	Bond Future	3,111.0000	3,168.0000	1.832	0	0	0
2010/02/01	R208 2010/08/05	9.50	Put	Bond Future	1,954.0000	1,881.0000	(3.736)	0	0	0
2010/02/01	R209 2010/02/04			Bond Future	9.0630	9.0120	(0.563)	0.0000	0.0000	3,379
2010/02/01	R209 2010/02/04	7.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	2,500
2010/02/01	R209 2010/02/04	7.50	Put	Bond Future	13,746.0000	13,356.0000	(2.837)	0	0	0
2010/02/01	R209 2010/02/04	10.00	Call	Bond Future	6,597.0000	6,987.0000	5.912	0	0	0
2010/02/01	R209 2010/02/04	10.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/02/01	R209 2010/05/06			Bond Future	9.1010	9.0560	(0.494)	0.0000	0.0000	1,798
2010/02/01	R209 2010/05/06	8.50	Call	Bond Future	558.0000	605.0000	8.423	0	0	0
2010/02/01	R209 2010/05/06	8.50	Put	Bond Future	5,354.0000	5,059.0000	(5.510)	0	0	0
2010/02/01	R209 2010/08/05			Bond Future	9.1290	9.0910	(0.416)	0.0000	0.0000	0
2010/02/01	R209 2010/08/05	8.75	Call	Bond Future	1,821.0000	1,906.0000	4.668	0	0	0
2010/02/01	R209 2010/08/05	8.75	Put	Bond Future	4,769.0000	4,567.0000	(4.236)	0	0	0

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2010/02/01	TRT1 2010/02/04			Index Future	297.9140	298.8560	0.316	0.0000	0.0000	100
2010/02/01	TRT1 2010/05/06			Index Future	303.0620	304.0310	0.320	0.0000	0.0000	0
Total										72218.00