



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 15/01/2010

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
2010/01/15	AL13 2010/02/04			Index Future	253.2280	253.4610	0.092	0.0000	0.0000	44
2010/01/15	AL7T 2010/02/04			Index Future	318.4030	319.5780	0.369	0.0000	0.0000	58
2010/01/15	ALBI 2010/02/04			Index Future	295.8230	296.9270	0.373	0.0000	0.0000	1,079
2010/01/15	ALBI 2010/05/06			Index Future	301.2190	302.3430	0.373	0.0000	0.0000	127
2010/01/15	ALBI 2010/08/05			Index Future	306.4480	307.6030	0.377	0.0000	0.0000	0
2010/01/15	CRD1 2010/02/04			Index Future	130.1350	130.4070	0.209	0.0000	0.0000	2
2010/01/15	CRD1 2010/05/06			Index Future	132.5090	132.7860	0.209	0.0000	0.0000	0
2010/01/15	GOVI 2010/02/04			GOVI	297.4130	298.5310	0.376	0.0000	0.0000	1,132
2010/01/15	GOVI 2010/02/04	304.00	Call	GOVI	708.0000	1,260.0000	77.966	0	0	0
2010/01/15	GOVI 2010/02/04	304.00	Put	GOVI	66,578.0000	55,950.0000	(15.963)	0	0	0
2010/01/15	GOVI 2010/05/06			GOVI	302.8380	303.9760	0.376	0.0000	0.0000	0
2010/01/15	GOVI 2010/05/06	309.80	Call	GOVI	19,369.0000	22,562.0000	16.485	0	0	0
2010/01/15	GOVI 2010/05/06	309.80	Put	GOVI	88,989.0000	80,802.0000	(9.200)	0	0	0
2010/01/15	GOVI 2010/08/05			GOVI	308.4770	309.6350	0.375	0.0000	0.0000	0
2010/01/15	GOVI 2010/08/05	315.60	Call	GOVI	31,840.0000	35,677.0000	12.051	0	0	0
2010/01/15	GOVI 2010/08/05	315.60	Put	GOVI	103,070.0000	95,327.0000	(7.512)	0	0	0
2010/01/15	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/01/15	ILBI 2010/02/04			Index Future	358.9060	358.5300	(0.105)	0.0000	0.0000	426
2010/01/15	J153 2010/08/31			Interest Rate Swap	6.9124	6.8941	(0.265)	0.0000	0.0000	0
2010/01/15	J157 2015/09/15			Interest Rate Swap	8.7620	8.8220	0.685	0.0000	0.0000	0

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2010/01/15	J186 2026/12/21			Interest Rate Swap	8.5930	8.6830	1.047	0.0000	0.0000	0
2010/01/15	J201 2014/12/22			Interest Rate Swap	8.6060	8.6550	0.569	0.0000	0.0000	0
2010/01/15	J203 2017/09/15			Interest Rate Swap	8.9050	8.9750	0.786	0.0000	0.0000	0
2010/01/15	J204 2018/12/21			Interest Rate Swap	8.8830	8.9620	0.889	0.0000	0.0000	0
2010/01/15	J207 2020/01/15			Interest Rate Swap	8.9110	8.9970	0.965	0.0000	0.0000	0
2010/01/15	JBAF 2010/01/20			Jibar Tradeable Future	7.1200	7.1400	0.281	92.8400	92.8400	5,000
2010/01/15	JBAF 2010/02/17			Jibar Tradeable Future	7.1180	7.1090	(0.126)	0.0000	0.0000	0
2010/01/15	JBAF 2010/03/17			Jibar Tradeable Future	7.0870	7.0840	(0.042)	0.0000	0.0000	0
2010/01/15	JBAF 2010/04/21			Jibar Tradeable Future	7.0410	7.0460	0.071	0.0000	0.0000	0
2010/01/15	JBAF 2010/05/19			Jibar Tradeable Future	7.0460	7.0470	0.014	0.0000	0.0000	0
2010/01/15	JBAF 2010/06/15			Jibar Tradeable Future	7.0730	7.0660	(0.099)	0.0000	0.0000	0
2010/01/15	JBAF 2010/09/15			Jibar Tradeable Future	7.1980	7.1930	(0.069)	0.0000	0.0000	0
2010/01/15	JBAF 2010/12/15			Jibar Tradeable Future	7.4810	7.4390	(0.561)	0.0000	0.0000	0
2010/01/15	JBAF 2011/03/16			Jibar Tradeable Future	7.8220	7.7530	(0.882)	0.0000	0.0000	0
2010/01/15	JBAF 2011/06/15			Jibar Tradeable Future	8.2080	8.1270	(0.987)	0.0000	0.0000	5,000
2010/01/15	JBAF 2011/09/21			Jibar Tradeable Future	8.6200	8.5300	(1.044)	0.0000	0.0000	0
2010/01/15	JBAF 2011/12/21			Jibar Tradeable Future	8.7250	8.6680	(0.653)	91.2800	91.1700	5,000
2010/01/15	JFRA 2010/02/04			Jibar Tradeable Future	6.9660	6.9770	0.158	0.0000	0.0000	0
2010/01/15	JFRA 2010/05/06			Jibar Tradeable Future	7.1040	7.1210	0.239	0.0000	0.0000	0
2010/01/15	JFRA 2010/08/05			Jibar Tradeable Future	7.3280	7.3290	0.014	0.0000	0.0000	0
2010/01/15	JFRA 2010/11/04			Jibar Tradeable Future	7.6340	7.6600	0.341	0.0000	0.0000	0
2010/01/15	JN02 2010/02/04			JNOTE	7.8510	7.8810	0.382	0.0000	0.0000	0
2010/01/15	JN05 2010/02/04			JNOTE	8.7350	8.7940	0.675	0.0000	0.0000	0
2010/01/15	JN10 2010/02/04			JNOTE	8.9350	9.0270	1.030	0.0000	0.0000	0
2010/01/15	JROD 2010/01/29			Rodi	7.0340	7.0090	(0.355)	0.0000	0.0000	0
2010/01/15	JROD 2010/02/26			Rodi	7.0020	6.9840	(0.257)	0.0000	0.0000	0

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2010/01/15	JROD 2010/03/31			Rodi	7.2000	7.1840	(0.222)	0.0000	0.0000	0
2010/01/15	OTH1 2010/02/04			Index Future	286.9830	288.0230	0.362	0.0000	0.0000	3
2010/01/15	OTH1 2010/05/06			Index Future	292.2170	293.2760	0.362	0.0000	0.0000	0
2010/01/15	R155 2010/02/04			Bond Future	7.8360	7.7710	(0.830)	0.0000	0.0000	31
2010/01/15	R155 2010/02/04	7.50	Call	Bond Future	20.0000	31.0000	55.000	0	0	0
2010/01/15	R155 2010/02/04	7.50	Put	Bond Future	529.0000	442.0000	(16.446)	0	0	0
2010/01/15	R157 2010/02/04			Bond Future	8.6540	8.5920	(0.716)	0.0000	0.0000	6,816
2010/01/15	R157 2010/02/04	7.75	Call	Bond Future	0.0000	1.0000	100.000	0	0	0
2010/01/15	R157 2010/02/04	7.75	Put	Bond Future	4,571.0000	4,266.0000	(6.673)	0	0	0
2010/01/15	R157 2010/05/06			Bond Future	8.7420	8.6760	(0.755)	0.0000	0.0000	0
2010/01/15	R157 2010/05/06	8.50	Call	Bond Future	840.0000	956.0000	13.810	0	0	0
2010/01/15	R157 2010/05/06	8.50	Put	Bond Future	1,990.0000	1,794.0000	(9.849)	0	0	0
2010/01/15	R157 2010/08/05			Bond Future	8.8050	8.7350	(0.795)	0.0000	0.0000	0
2010/01/15	R157 2010/08/05	8.75	Call	Bond Future	1,731.0000	1,884.0000	8.839	0	0	0
2010/01/15	R157 2010/08/05	8.75	Put	Bond Future	1,980.0000	1,816.0000	(8.283)	0	0	0
2010/01/15	R186 2010/02/04			Bond Future	9.3650	9.2940	(0.758)	0.0000	0.0000	18,509
2010/01/15	R186 2010/02/04	8.25	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/01/15	R186 2010/02/04	8.25	Put	Bond Future	10,768.0000	10,127.0000	(5.953)	0	0	0
2010/01/15	R186 2010/05/06			Bond Future	9.4240	9.3500	(0.785)	0.0000	0.0000	0
2010/01/15	R186 2010/05/06	9.00	Call	Bond Future	1,293.0000	1,492.0000	15.391	0	0	0
2010/01/15	R186 2010/05/06	9.00	Put	Bond Future	5,155.0000	4,694.0000	(8.943)	0	0	0
2010/01/15	R186 2010/08/05			Bond Future	9.4700	9.3950	(0.792)	0.0000	0.0000	0
2010/01/15	R186 2010/08/05	9.25	Call	Bond Future	2,912.0000	3,200.0000	9.890	0	0	0
2010/01/15	R186 2010/08/05	9.25	Put	Bond Future	4,865.0000	4,493.0000	(7.646)	0	0	0
2010/01/15	R201 2010/02/04			Bond Future	8.7320	8.6700	(0.710)	0.0000	0.0000	486
2010/01/15	R201 2010/02/04	7.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/01/15	R201 2010/02/04	7.50	Put	Bond Future	4,948.0000	4,706.0000	(4.891)	0	0	0
2010/01/15	R201 2010/05/06			Bond Future	8.8190	8.7530	(0.748)	0.0000	0.0000	0
2010/01/15	R201 2010/05/06	8.50	Call	Bond Future	577.0000	659.0000	14.211	0	0	0
2010/01/15	R201 2010/05/06	8.50	Put	Bond Future	1,772.0000	1,608.0000	(9.255)	0	0	0
2010/01/15	R201 2010/08/05			Bond Future	8.8820	8.8110	(0.799)	0.0000	0.0000	0

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2010/01/15	R201	2010/08/05	9.00	Call	Bond Future	1,665.0000	1,805.0000	8.408	0	0	0
2010/01/15	R201	2010/08/05	9.00	Put	Bond Future	1,248.0000	1,136.0000	(8.974)	0	0	0
2010/01/15	R203	2010/02/04			Bond Future	9.3230	9.2610	(0.665)	0.0000	0.0000	1,570
2010/01/15	R203	2010/02/04	8.20	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/01/15	R203	2010/02/04	8.20	Put	Bond Future	6,028.0000	5,707.0000	(5.325)	0	0	0
2010/01/15	R203	2010/05/06			Bond Future	9.4080	9.3440	(0.680)	0.0000	0.0000	0
2010/01/15	R203	2010/05/06	9.00	Call	Bond Future	743.0000	840.0000	13.055	0	0	0
2010/01/15	R203	2010/05/06	9.00	Put	Bond Future	2,819.0000	2,594.0000	(7.982)	0	0	0
2010/01/15	R203	2010/08/05			Bond Future	9.4760	9.4090	(0.707)	0.0000	0.0000	0
2010/01/15	R203	2010/08/05	9.25	Call	Bond Future	1,557.0000	1,696.0000	8.927	0	0	0
2010/01/15	R203	2010/08/05	9.25	Put	Bond Future	2,668.0000	2,479.0000	(7.084)	0	0	0
2010/01/15	R204	2010/02/04			Bond Future	9.3290	9.2680	(0.654)	0.0000	0.0000	4,207
2010/01/15	R204	2010/02/04	8.20	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/01/15	R204	2010/02/04	8.20	Put	Bond Future	6,656.0000	6,311.0000	(5.183)	0	0	0
2010/01/15	R204	2010/02/04	9.00	Call	Bond Future	145.0000	194.0000	33.793	0	0	100
2010/01/15	R204	2010/02/04	9.00	Put	Bond Future	2,023.0000	1,728.0000	(14.582)	0	0	200
2010/01/15	R204	2010/02/04	8.50	Call	Bond Future	2.0000	3.0000	50.000	0	0	200
2010/01/15	R204	2010/02/04	8.50	Put	Bond Future	4,830.0000	4,487.0000	(7.101)	0	0	0
2010/01/15	R204	2010/05/06			Bond Future	9.4080	9.3440	(0.680)	0.0000	0.0000	0
2010/01/15	R204	2010/05/06	9.00	Call	Bond Future	814.0000	920.0000	13.022	0	0	0
2010/01/15	R204	2010/05/06	9.00	Put	Bond Future	3,095.0000	2,848.0000	(7.981)	0	0	0
2010/01/15	R204	2010/08/05			Bond Future	9.4710	9.4050	(0.697)	0.0000	0.0000	0
2010/01/15	R204	2010/08/05	9.25	Call	Bond Future	1,765.0000	1,917.0000	8.612	0	0	0
2010/01/15	R204	2010/08/05	9.25	Put	Bond Future	2,964.0000	2,760.0000	(6.883)	0	0	0
2010/01/15	R206	2010/02/04			Bond Future	8.7770	8.7150	(0.706)	0.0000	0.0000	2
2010/01/15	R206	2010/02/04	7.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/01/15	R206	2010/02/04	7.50	Put	Bond Future	4,171.0000	3,973.0000	(4.747)	0	0	0
2010/01/15	R206	2010/05/06			Bond Future	8.8870	8.8200	(0.754)	0.0000	0.0000	0
2010/01/15	R206	2010/05/06	8.75	Call	Bond Future	732.0000	819.0000	11.885	0	0	0
2010/01/15	R206	2010/05/06	8.75	Put	Bond Future	1,144.0000	1,030.0000	(9.965)	0	0	0
2010/01/15	R206	2010/08/05			Bond Future	8.9720	8.8990	(0.814)	0.0000	0.0000	0
2010/01/15	R206	2010/08/05	9.00	Call	Bond Future	1,195.0000	1,302.0000	8.954	0	0	0
2010/01/15	R206	2010/08/05	9.00	Put	Bond Future	1,116.0000	1,017.0000	(8.871)	0	0	0

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2010/01/15	R207 2010/02/04			Bond Future	9.4490	9.3980	(0.540)	0.0000	0.0000	600
2010/01/15	R207 2010/02/04	8.25	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/01/15	R207 2010/02/04	8.25	Put	Bond Future	7,280.0000	6,986.0000	(4.038)	0	0	0
2010/01/15	R207 2010/05/06			Bond Future	9.5270	9.4740	(0.556)	0.0000	0.0000	0
2010/01/15	R207 2010/05/06	9.25	Call	Bond Future	1,103.0000	1,211.0000	9.791	0	0	0
2010/01/15	R207 2010/05/06	9.25	Put	Bond Future	2,685.0000	2,493.0000	(7.151)	0	0	0
2010/01/15	R207 2010/08/05			Bond Future	9.5910	9.5350	(0.584)	0.0000	0.0000	0
2010/01/15	R207 2010/08/05	9.50	Call	Bond Future	2,199.0000	2,345.0000	6.639	0	0	0
2010/01/15	R207 2010/08/05	9.50	Put	Bond Future	2,704.0000	2,540.0000	(6.065)	0	0	0
2010/01/15	R208 2010/02/04			Bond Future	9.4480	9.3860	(0.656)	0.0000	0.0000	5,004
2010/01/15	R208 2010/02/04	8.50	Call	Bond Future	1.0000	1.0000	0.000	0	0	0
2010/01/15	R208 2010/02/04	8.50	Put	Bond Future	5,904.0000	5,534.0000	(6.267)	0	0	0
2010/01/15	R208 2010/05/06			Bond Future	9.5170	9.4530	(0.672)	0.0000	0.0000	0
2010/01/15	R208 2010/05/06	9.25	Call	Bond Future	1,162.0000	1,301.0000	11.962	0	0	0
2010/01/15	R208 2010/05/06	9.25	Put	Bond Future	2,742.0000	2,506.0000	(8.607)	0	0	0
2010/01/15	R208 2010/08/05			Bond Future	9.5720	9.5060	(0.690)	0.0000	0.0000	0
2010/01/15	R208 2010/08/05	9.50	Call	Bond Future	2,361.0000	2,545.0000	7.793	0	0	0
2010/01/15	R208 2010/08/05	9.50	Put	Bond Future	2,776.0000	2,580.0000	(7.061)	0	0	0
2010/01/15	R209 2010/02/04			Bond Future	9.1910	9.1300	(0.664)	0.0000	0.0000	1,798
2010/01/15	R209 2010/02/04	7.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	2,500
2010/01/15	R209 2010/02/04	7.50	Put	Bond Future	14,712.0000	14,254.0000	(3.113)	0	0	0
2010/01/15	R209 2010/02/04	10.00	Call	Bond Future	5,645.0000	6,096.0000	7.989	0	0	0
2010/01/15	R209 2010/02/04	10.00	Put	Bond Future	14.0000	7.0000	(50.000)	0	0	0
2010/01/15	R209 2010/05/06			Bond Future	9.2320	9.1700	(0.672)	0.0000	0.0000	0
2010/01/15	R209 2010/05/06	8.50	Call	Bond Future	482.0000	557.0000	15.560	0	0	0
2010/01/15	R209 2010/05/06	8.50	Put	Bond Future	6,259.0000	5,872.0000	(6.183)	0	0	0
2010/01/15	R209 2010/08/05			Bond Future	9.2630	9.1990	(0.691)	0.0000	0.0000	0
2010/01/15	R209 2010/08/05	8.75	Call	Bond Future	1,581.0000	1,735.0000	9.741	0	0	0
2010/01/15	R209 2010/08/05	8.75	Put	Bond Future	5,525.0000	5,206.0000	(5.774)	0	0	0
2010/01/15	TRT1 2010/02/04			Index Future	293.7550	294.8530	0.374	0.0000	0.0000	100
2010/01/15	TRT1 2010/05/06			Index Future	299.1130	300.2310	0.374	0.0000	0.0000	0

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Total									59994.00	