



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 21/01/2010

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
2010/01/21	AL13 2010/02/04			Index Future	253.5160	253.6620	0.058	0.0000	0.0000	44
2010/01/21	AL7T 2010/02/04			Index Future	320.0380	321.0100	0.304	0.0000	0.0000	58
2010/01/21	ALBI 2010/02/04			Index Future	297.1970	298.0850	0.299	0.0000	0.0000	1,028
2010/01/21	ALBI 2010/05/06			Index Future	302.6140	303.5190	0.299	0.0000	0.0000	139
2010/01/21	ALBI 2010/08/05			Index Future	307.8300	308.8310	0.325	0.0000	0.0000	0
2010/01/21	CRD1 2010/02/04			Index Future	130.5340	130.7320	0.152	0.0000	0.0000	2
2010/01/21	CRD1 2010/05/06			Index Future	132.9130	133.1150	0.152	0.0000	0.0000	0
2010/01/21	GOVI 2010/02/04			GOVI	298.7840	299.6830	0.301	0.0000	0.0000	1,132
2010/01/21	GOVI 2010/02/04	304.00	Call	GOVI	782.0000	1,272.0000	62.660	0	0	0
2010/01/21	GOVI 2010/02/04	304.00	Put	GOVI	52,942.0000	44,442.0000	(16.055)	0	0	0
2010/01/21	GOVI 2010/05/06			GOVI	304.2300	305.1450	0.301	0.0000	0.0000	0
2010/01/21	GOVI 2010/05/06	309.80	Call	GOVI	22,439.0000	25,278.0000	12.652	0	0	0
2010/01/21	GOVI 2010/05/06	309.80	Put	GOVI	78,139.0000	71,828.0000	(8.077)	0	0	0
2010/01/21	GOVI 2010/08/05			GOVI	309.8940	310.8250	0.300	0.0000	0.0000	0
2010/01/21	GOVI 2010/08/05	315.60	Call	GOVI	35,903.0000	39,233.0000	9.275	0	0	0
2010/01/21	GOVI 2010/08/05	315.60	Put	GOVI	92,963.0000	86,983.0000	(6.433)	0	0	0
2010/01/21	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/01/21	ILBI 2010/02/04			Index Future	358.4700	358.5040	0.009	0.0000	0.0000	426
2010/01/21	J153 2010/08/31			Interest Rate Swap	6.9124	6.8941	(0.265)	0.0000	0.0000	0
2010/01/21	J157 2015/09/15			Interest Rate Swap	8.7620	8.8220	0.685	0.0000	0.0000	0

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2010/01/21	J186 2026/12/21			Interest Rate Swap	8.5930	8.6830	1.047	0.0000	0.0000	0
2010/01/21	J201 2014/12/22			Interest Rate Swap	8.6060	8.6550	0.569	0.0000	0.0000	0
2010/01/21	J203 2017/09/15			Interest Rate Swap	8.9050	8.9750	0.786	0.0000	0.0000	0
2010/01/21	J204 2018/12/21			Interest Rate Swap	8.8830	8.9620	0.889	0.0000	0.0000	0
2010/01/21	J207 2020/01/15			Interest Rate Swap	8.9110	8.9970	0.965	0.0000	0.0000	0
2010/01/21	JBAF 2010/02/17			Jibar Tradeable Future	7.1600	7.1500	(0.140)	0.0000	0.0000	0
2010/01/21	JBAF 2010/03/17			Jibar Tradeable Future	7.1200	7.1340	0.197	0.0000	0.0000	0
2010/01/21	JBAF 2010/04/21			Jibar Tradeable Future	7.0610	7.0510	(0.142)	0.0000	0.0000	0
2010/01/21	JBAF 2010/05/19			Jibar Tradeable Future	7.0610	7.0510	(0.142)	0.0000	0.0000	0
2010/01/21	JBAF 2010/06/15			Jibar Tradeable Future	7.0700	7.0600	(0.141)	0.0000	0.0000	0
2010/01/21	JBAF 2010/07/21			Jibar Tradeable Future	7.1300	7.1300	0.000	0.0000	0.0000	0
2010/01/21	JBAF 2010/09/15			Jibar Tradeable Future	7.1840	7.1670	(0.237)	0.0000	0.0000	0
2010/01/21	JBAF 2010/12/15			Jibar Tradeable Future	7.4140	7.3840	(0.405)	0.0000	0.0000	0
2010/01/21	JBAF 2011/03/16			Jibar Tradeable Future	7.7190	7.6840	(0.453)	0.0000	0.0000	0
2010/01/21	JBAF 2011/06/15			Jibar Tradeable Future	8.0910	8.0670	(0.297)	0.0000	0.0000	5,000
2010/01/21	JBAF 2011/09/21			Jibar Tradeable Future	8.4930	8.4810	(0.141)	0.0000	0.0000	0
2010/01/21	JBAF 2011/12/21			Jibar Tradeable Future	8.6470	8.6140	(0.382)	0.0000	0.0000	5,000
2010/01/21	JFRA 2010/02/04			Jibar Tradeable Future	6.9660	6.9770	0.158	0.0000	0.0000	0
2010/01/21	JFRA 2010/05/06			Jibar Tradeable Future	7.1040	7.1210	0.239	0.0000	0.0000	0
2010/01/21	JFRA 2010/08/05			Jibar Tradeable Future	7.3280	7.3290	0.014	0.0000	0.0000	0
2010/01/21	JFRA 2010/11/04			Jibar Tradeable Future	7.6340	7.6600	0.341	0.0000	0.0000	0
2010/01/21	JN02 2010/02/04			JNOTE	7.8510	7.8810	0.382	0.0000	0.0000	0
2010/01/21	JN05 2010/02/04			JNOTE	8.7350	8.7940	0.675	0.0000	0.0000	0
2010/01/21	JN10 2010/02/04			JNOTE	8.9350	9.0270	1.030	0.0000	0.0000	0
2010/01/21	JROD 2010/01/29			Rodi	7.0340	7.0090	(0.355)	0.0000	0.0000	0
2010/01/21	JROD 2010/02/26			Rodi	7.0020	6.9840	(0.257)	0.0000	0.0000	0

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2010/01/21	JROD 2010/03/31			Rodi	7.2000	7.1840	(0.222)	0.0000	0.0000	0
2010/01/21	OTH1 2010/02/04			Index Future	288.3610	289.2010	0.291	0.0000	0.0000	3
2010/01/21	OTH1 2010/05/06			Index Future	293.6170	294.4730	0.292	0.0000	0.0000	0
2010/01/21	R155 2010/02/04			Bond Future	7.7660	7.7260	(0.515)	0.0000	0.0000	31
2010/01/21	R155 2010/02/04	7.50	Call	Bond Future	20.0000	26.0000	30.000	0	0	0
2010/01/21	R155 2010/02/04	7.50	Put	Bond Future	423.0000	369.0000	(12.766)	0	0	0
2010/01/21	R157 2010/02/04			Bond Future	8.5760	8.5350	(0.478)	0.0000	0.0000	7,251
2010/01/21	R157 2010/02/04	7.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/01/21	R157 2010/02/04	7.75	Put	Bond Future	4,185.0000	3,982.0000	(4.851)	0	0	0
2010/01/21	R157 2010/05/06			Bond Future	8.6600	8.6160	(0.508)	0.0000	0.0000	0
2010/01/21	R157 2010/05/06	8.50	Call	Bond Future	957.0000	1,040.0000	8.673	0	0	0
2010/01/21	R157 2010/05/06	8.50	Put	Bond Future	1,719.0000	1,593.0000	(7.330)	0	0	0
2010/01/21	R157 2010/08/05			Bond Future	8.7180	8.6720	(0.528)	0.0000	0.0000	0
2010/01/21	R157 2010/08/05	8.75	Call	Bond Future	1,901.0000	2,007.0000	5.576	0	0	0
2010/01/21	R157 2010/08/05	8.75	Put	Bond Future	1,756.0000	1,653.0000	(5.866)	0	0	0
2010/01/21	R186 2010/02/04			Bond Future	9.2800	9.2190	(0.657)	0.0000	0.0000	19,109
2010/01/21	R186 2010/02/04	8.25	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/01/21	R186 2010/02/04	8.25	Put	Bond Future	9,999.0000	9,442.0000	(5.571)	0	0	0
2010/01/21	R186 2010/05/06			Bond Future	9.3370	9.2740	(0.675)	0.0000	0.0000	0
2010/01/21	R186 2010/05/06	9.00	Call	Bond Future	1,474.0000	1,662.0000	12.754	0	0	0
2010/01/21	R186 2010/05/06	9.00	Put	Bond Future	4,560.0000	4,181.0000	(8.311)	0	0	0
2010/01/21	R186 2010/08/05			Bond Future	9.3810	9.3160	(0.693)	0.0000	0.0000	0
2010/01/21	R186 2010/08/05	9.25	Call	Bond Future	3,210.0000	3,478.0000	8.349	0	0	0
2010/01/21	R186 2010/08/05	9.25	Put	Bond Future	4,379.0000	4,069.0000	(7.079)	0	0	0
2010/01/21	R186 2010/08/05	8.75	Call	Bond Future	1,539.0000	1,700.0000	10.461	0	0	1,300
2010/01/21	R186 2010/08/05	8.75	Put	Bond Future	7,348.0000	6,931.0000	(5.675)	0	0	0
2010/01/21	R186 2010/08/05	9.75	Call	Bond Future	5,647.0000	6,017.0000	6.552	0	0	0
2010/01/21	R186 2010/08/05	9.75	Put	Bond Future	2,451.0000	2,244.0000	(8.446)	0	0	1,300
2010/01/21	R201 2010/02/04			Bond Future	8.6550	8.6130	(0.485)	0.0000	0.0000	486
2010/01/21	R201 2010/02/04	7.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/01/21	R201 2010/02/04	7.50	Put	Bond Future	4,648.0000	4,483.0000	(3.550)	0	0	0

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2010/01/21	R201 2010/05/06			Bond Future	8.7370	8.6930	(0.504)	0.0000	0.0000	0
2010/01/21	R201 2010/05/06	8.50	Call	Bond Future	658.0000	716.0000	8.815	0	0	0
2010/01/21	R201 2010/05/06	8.50	Put	Bond Future	1,548.0000	1,441.0000	(6.912)	0	0	0
2010/01/21	R201 2010/08/05			Bond Future	8.7950	8.7480	(0.534)	0.0000	0.0000	0
2010/01/21	R201 2010/08/05	9.00	Call	Bond Future	1,820.0000	1,917.0000	5.330	0	0	0
2010/01/21	R201 2010/08/05	9.00	Put	Bond Future	1,094.0000	1,024.0000	(6.399)	0	0	0
2010/01/21	R203 2010/02/04			Bond Future	9.2250	9.1740	(0.553)	0.0000	0.0000	1,570
2010/01/21	R203 2010/02/04	8.20	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/01/21	R203 2010/02/04	8.20	Put	Bond Future	5,521.0000	5,255.0000	(4.818)	0	0	0
2010/01/21	R203 2010/05/06			Bond Future	9.3070	9.2530	(0.580)	0.0000	0.0000	0
2010/01/21	R203 2010/05/06	9.00	Call	Bond Future	871.0000	964.0000	10.677	0	0	0
2010/01/21	R203 2010/05/06	9.00	Put	Bond Future	2,438.0000	2,258.0000	(7.383)	0	0	0
2010/01/21	R203 2010/08/05			Bond Future	9.3700	9.3140	(0.598)	0.0000	0.0000	0
2010/01/21	R203 2010/08/05	9.25	Call	Bond Future	1,758.0000	1,883.0000	7.110	0	0	0
2010/01/21	R203 2010/08/05	9.25	Put	Bond Future	2,350.0000	2,199.0000	(6.426)	0	0	0
2010/01/21	R204 2010/02/04			Bond Future	9.2430	9.1920	(0.552)	0.0000	0.0000	4,207
2010/01/21	R204 2010/02/04	8.20	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/01/21	R204 2010/02/04	8.20	Put	Bond Future	6,170.0000	5,880.0000	(4.700)	0	0	0
2010/01/21	R204 2010/02/04	9.00	Call	Bond Future	156.0000	202.0000	29.487	0	0	100
2010/01/21	R204 2010/02/04	9.00	Put	Bond Future	1,548.0000	1,304.0000	(15.762)	0	0	200
2010/01/21	R204 2010/02/04	8.50	Call	Bond Future	1.0000	2.0000	100.000	0	0	200
2010/01/21	R204 2010/02/04	8.50	Put	Bond Future	4,343.0000	4,054.0000	(6.654)	0	0	0
2010/01/21	R204 2010/05/06			Bond Future	9.3190	9.2650	(0.579)	0.0000	0.0000	0
2010/01/21	R204 2010/05/06	9.00	Call	Bond Future	931.0000	1,031.0000	10.741	0	0	0
2010/01/21	R204 2010/05/06	9.00	Put	Bond Future	2,721.0000	2,521.0000	(7.350)	0	0	0
2010/01/21	R204 2010/08/05			Bond Future	9.3780	9.3230	(0.586)	0.0000	0.0000	0
2010/01/21	R204 2010/08/05	9.25	Call	Bond Future	1,956.0000	2,091.0000	6.902	0	0	0
2010/01/21	R204 2010/08/05	9.25	Put	Bond Future	2,653.0000	2,489.0000	(6.182)	0	0	0
2010/01/21	R206 2010/02/04			Bond Future	8.6980	8.6670	(0.356)	0.0000	0.0000	2
2010/01/21	R206 2010/02/04	7.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/01/21	R206 2010/02/04	7.50	Put	Bond Future	3,919.0000	3,820.0000	(2.526)	0	0	0
2010/01/21	R206 2010/05/06			Bond Future	8.8030	8.7690	(0.386)	0.0000	0.0000	0
2010/01/21	R206 2010/05/06	8.75	Call	Bond Future	822.0000	867.0000	5.474	0	0	0

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2010/01/21	R206 2010/05/06	8.75	Put	Bond Future	982.0000	924.0000	(5.906)	0	0	0
2010/01/21	R206 2010/08/05			Bond Future	8.8820	8.8450	(0.417)	0.0000	0.0000	0
2010/01/21	R206 2010/08/05	9.00	Call	Bond Future	1,314.0000	1,370.0000	4.262	0	0	0
2010/01/21	R206 2010/08/05	9.00	Put	Bond Future	981.0000	932.0000	(4.995)	0	0	0
2010/01/21	R207 2010/02/04			Bond Future	9.3830	9.3320	(0.544)	0.0000	0.0000	600
2010/01/21	R207 2010/02/04	8.25	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/01/21	R207 2010/02/04	8.25	Put	Bond Future	6,899.0000	6,603.0000	(4.290)	0	0	0
2010/01/21	R207 2010/05/06			Bond Future	9.4590	9.4060	(0.560)	0.0000	0.0000	0
2010/01/21	R207 2010/05/06	9.25	Call	Bond Future	1,206.0000	1,323.0000	9.701	0	0	0
2010/01/21	R207 2010/05/06	9.25	Put	Bond Future	2,403.0000	2,218.0000	(7.699)	0	0	0
2010/01/21	R207 2010/08/05			Bond Future	9.5200	9.4650	(0.578)	0.0000	0.0000	0
2010/01/21	R207 2010/08/05	9.50	Call	Bond Future	2,357.0000	2,509.0000	6.449	0	0	0
2010/01/21	R207 2010/08/05	9.50	Put	Bond Future	2,468.0000	2,314.0000	(6.240)	0	0	0
2010/01/21	R208 2010/02/04			Bond Future	9.3820	9.3410	(0.437)	0.0000	0.0000	5,004
2010/01/21	R208 2010/02/04	8.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/01/21	R208 2010/02/04	8.50	Put	Bond Future	5,509.0000	5,263.0000	(4.465)	0	0	0
2010/01/21	R208 2010/05/06			Bond Future	9.4490	9.4070	(0.444)	0.0000	0.0000	0
2010/01/21	R208 2010/05/06	9.25	Call	Bond Future	1,270.0000	1,365.0000	7.480	0	0	0
2010/01/21	R208 2010/05/06	9.25	Put	Bond Future	2,452.0000	2,299.0000	(6.240)	0	0	0
2010/01/21	R208 2010/08/05			Bond Future	9.5020	9.4580	(0.463)	0.0000	0.0000	0
2010/01/21	R208 2010/08/05	9.50	Call	Bond Future	2,525.0000	2,652.0000	5.030	0	0	0
2010/01/21	R208 2010/08/05	9.50	Put	Bond Future	2,537.0000	2,408.0000	(5.085)	0	0	0
2010/01/21	R209 2010/02/04			Bond Future	9.1370	9.0870	(0.547)	0.0000	0.0000	1,798
2010/01/21	R209 2010/02/04	7.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	2,500
2010/01/21	R209 2010/02/04	7.50	Put	Bond Future	14,307.0000	13,929.0000	(2.642)	0	0	0
2010/01/21	R209 2010/02/04	10.00	Call	Bond Future	6,038.0000	6,415.0000	6.244	0	0	0
2010/01/21	R209 2010/02/04	10.00	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2010/01/21	R209 2010/05/06			Bond Future	9.1780	9.1260	(0.567)	0.0000	0.0000	0
2010/01/21	R209 2010/05/06	8.50	Call	Bond Future	513.0000	579.0000	12.865	0	0	0
2010/01/21	R209 2010/05/06	8.50	Put	Bond Future	5,888.0000	5,564.0000	(5.503)	0	0	0
2010/01/21	R209 2010/08/05			Bond Future	9.2070	9.1540	(0.576)	0.0000	0.0000	0
2010/01/21	R209 2010/08/05	8.75	Call	Bond Future	1,679.0000	1,812.0000	7.921	0	0	0
2010/01/21	R209 2010/08/05	8.75	Put	Bond Future	5,210.0000	4,947.0000	(5.048)	0	0	0

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2010/01/21	TRT1 2010/02/04			Index Future	295.1060	295.9890	0.299	0.0000	0.0000	100
2010/01/21	TRT1 2010/05/06			Index Future	300.4850	301.3840	0.299	0.0000	0.0000	0
Total										58590.00