



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 29/01/2010

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
2010/01/29	AL13 2010/02/04			Index Future	254.0050	254.1990	0.076	0.0000	0.0000	44
2010/01/29	AL7T 2010/02/04			Index Future	323.0110	324.0340	0.317	0.0000	0.0000	58
2010/01/29	ALBI 2010/02/04			Index Future	299.3380	300.0130	0.225	0.0000	0.0000	1,018
2010/01/29	ALBI 2010/05/06			Index Future	304.5090	305.1980	0.226	0.0000	0.0000	189
2010/01/29	ALBI 2010/08/05			Index Future	310.0690	310.7150	0.208	0.0000	0.0000	0
2010/01/29	CRD1 2010/02/04			Index Future	131.2660	131.5210	0.194	0.0000	0.0000	2
2010/01/29	CRD1 2010/05/06			Index Future	133.5340	133.7940	0.195	0.0000	0.0000	0
2010/01/29	GOVI 2010/02/04			GOVI	300.9430	301.6350	0.230	0.0000	0.0000	1,132
2010/01/29	GOVI 2010/02/04	304.00	Call	GOVI	903.0000	1,337.0000	48.062	0	0	0
2010/01/29	GOVI 2010/02/04	304.00	Put	GOVI	31,473.0000	24,987.0000	(20.608)	0	0	0
2010/01/29	GOVI 2010/05/06			GOVI	306.1420	306.8470	0.230	0.0000	0.0000	0
2010/01/29	GOVI 2010/05/06	309.80	Call	GOVI	27,453.0000	29,969.0000	9.165	0	0	0
2010/01/29	GOVI 2010/05/06	309.80	Put	GOVI	64,033.0000	59,499.0000	(7.081)	0	0	0
2010/01/29	GOVI 2010/08/05			GOVI	311.8160	312.5340	0.230	0.0000	0.0000	0
2010/01/29	GOVI 2010/08/05	315.60	Call	GOVI	42,122.0000	44,969.0000	6.759	0	0	0
2010/01/29	GOVI 2010/08/05	315.60	Put	GOVI	79,962.0000	75,629.0000	(5.419)	0	0	0
2010/01/29	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/01/29	ILBI 2010/02/04			Index Future	358.2010	358.2010	0.000	0.0000	0.0000	426
2010/01/29	J153 2010/08/31			Interest Rate Swap	6.9124	6.8941	(0.265)	0.0000	0.0000	0
2010/01/29	J157 2015/09/15			Interest Rate Swap	8.7620	8.8220	0.685	0.0000	0.0000	0

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2010/01/29	J186 2026/12/21			Interest Rate Swap	8.5930	8.6830	1.047	0.0000	0.0000	0
2010/01/29	J201 2014/12/22			Interest Rate Swap	8.6060	8.6550	0.569	0.0000	0.0000	0
2010/01/29	J203 2017/09/15			Interest Rate Swap	8.9050	8.9750	0.786	0.0000	0.0000	0
2010/01/29	J204 2018/12/21			Interest Rate Swap	8.8830	8.9620	0.889	0.0000	0.0000	0
2010/01/29	J207 2020/01/15			Interest Rate Swap	8.9110	8.9970	0.965	0.0000	0.0000	0
2010/01/29	JBAF 2010/02/17			Jibar Tradeable Future	7.1750	7.1500	(0.348)	0.0000	0.0000	0
2010/01/29	JBAF 2010/03/17			Jibar Tradeable Future	7.0800	7.0300	(0.706)	0.0000	0.0000	0
2010/01/29	JBAF 2010/04/21			Jibar Tradeable Future	6.9750	6.9400	(0.502)	0.0000	0.0000	0
2010/01/29	JBAF 2010/05/19			Jibar Tradeable Future	6.9420	6.9100	(0.461)	0.0000	0.0000	0
2010/01/29	JBAF 2010/06/15			Jibar Tradeable Future	6.9310	6.9000	(0.447)	0.0000	0.0000	0
2010/01/29	JBAF 2010/07/21			Jibar Tradeable Future	6.9370	6.9000	(0.533)	0.0000	0.0000	0
2010/01/29	JBAF 2010/09/15			Jibar Tradeable Future	6.9890	6.9500	(0.558)	0.0000	0.0000	0
2010/01/29	JBAF 2010/12/15			Jibar Tradeable Future	7.1960	7.1400	(0.778)	0.0000	0.0000	0
2010/01/29	JBAF 2011/03/16			Jibar Tradeable Future	7.4810	7.4200	(0.815)	0.0000	0.0000	0
2010/01/29	JBAF 2011/06/15			Jibar Tradeable Future	7.8580	7.7800	(0.993)	0.0000	0.0000	5,000
2010/01/29	JBAF 2011/09/21			Jibar Tradeable Future	8.2700	8.1900	(0.967)	0.0000	0.0000	0
2010/01/29	JBAF 2011/12/21			Jibar Tradeable Future	8.4460	8.4000	(0.545)	0.0000	0.0000	5,000
2010/01/29	JFRA 2010/02/04			Jibar Tradeable Future	6.9660	6.9770	0.158	0.0000	0.0000	0
2010/01/29	JFRA 2010/05/06			Jibar Tradeable Future	7.1040	7.1210	0.239	0.0000	0.0000	0
2010/01/29	JFRA 2010/08/05			Jibar Tradeable Future	7.3280	7.3290	0.014	0.0000	0.0000	0
2010/01/29	JFRA 2010/11/04			Jibar Tradeable Future	7.6340	7.6600	0.341	0.0000	0.0000	0
2010/01/29	JN02 2010/02/04			JNOTE	7.8510	7.8810	0.382	0.0000	0.0000	0
2010/01/29	JN05 2010/02/04			JNOTE	8.7350	8.7940	0.675	0.0000	0.0000	0
2010/01/29	JN10 2010/02/04			JNOTE	8.9350	9.0270	1.030	0.0000	0.0000	0
2010/01/29	JROD 2010/01/29			Rodi	7.0340	7.0090	(0.355)	0.0000	0.0000	0
2010/01/29	JROD 2010/02/26			Rodi	7.0020	6.9840	(0.257)	0.0000	0.0000	0

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2010/01/29	JROD 2010/03/31			Rodi	7.2000	7.1840	(0.222)	0.0000	0.0000	0
2010/01/29	OTH1 2010/02/04			Index Future	290.4150	291.0240	0.210	0.0000	0.0000	3
2010/01/29	OTH1 2010/05/06			Index Future	295.4320	296.0540	0.211	0.0000	0.0000	0
2010/01/29	R155 2010/02/04			Bond Future	7.6410	7.5860	(0.720)	0.0000	0.0000	31
2010/01/29	R155 2010/02/04	7.50	Call	Bond Future	23.0000	37.0000	60.870	0	0	0
2010/01/29	R155 2010/02/04	7.50	Put	Bond Future	237.0000	168.0000	(29.114)	0	0	0
2010/01/29	R157 2010/02/04			Bond Future	8.4370	8.3860	(0.604)	0.0000	0.0000	6,971
2010/01/29	R157 2010/02/04	7.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/01/29	R157 2010/02/04	7.75	Put	Bond Future	3,494.0000	3,239.0000	(7.298)	0	0	0
2010/01/29	R157 2010/05/06			Bond Future	8.5130	8.4580	(0.646)	0.0000	0.0000	280
2010/01/29	R157 2010/05/06	8.50	Call	Bond Future	1,226.0000	1,354.0000	10.440	0	0	0
2010/01/29	R157 2010/05/06	8.50	Put	Bond Future	1,288.0000	1,153.0000	(10.481)	0	0	0
2010/01/29	R157 2010/08/05			Bond Future	8.5620	8.5040	(0.677)	0.0000	0.0000	0
2010/01/29	R157 2010/08/05	8.75	Call	Bond Future	2,255.0000	2,407.0000	6.741	0	0	0
2010/01/29	R157 2010/08/05	8.75	Put	Bond Future	1,400.0000	1,287.0000	(8.071)	0	0	0
2010/01/29	R186 2010/02/04			Bond Future	9.1840	9.1640	(0.218)	0.0000	0.0000	19,109
2010/01/29	R186 2010/02/04	8.25	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/01/29	R186 2010/02/04	8.25	Put	Bond Future	9,121.0000	8,937.0000	(2.017)	0	0	0
2010/01/29	R186 2010/05/06			Bond Future	9.2390	9.2170	(0.238)	0.0000	0.0000	81
2010/01/29	R186 2010/05/06	9.00	Call	Bond Future	1,693.0000	1,757.0000	3.780	0	0	0
2010/01/29	R186 2010/05/06	9.00	Put	Bond Future	3,895.0000	3,759.0000	(3.492)	0	0	0
2010/01/29	R186 2010/08/05			Bond Future	9.2800	9.2580	(0.237)	0.0000	0.0000	0
2010/01/29	R186 2010/08/05	9.25	Call	Bond Future	3,571.0000	3,662.0000	2.548	0	0	0
2010/01/29	R186 2010/08/05	9.25	Put	Bond Future	3,840.0000	3,734.0000	(2.760)	0	0	0
2010/01/29	R186 2010/08/05	8.75	Call	Bond Future	1,741.0000	1,795.0000	3.102	0	0	1,300
2010/01/29	R186 2010/08/05	8.75	Put	Bond Future	6,650.0000	6,506.0000	(2.165)	0	0	0
2010/01/29	R186 2010/08/05	9.75	Call	Bond Future	6,172.0000	6,298.0000	2.041	0	0	0
2010/01/29	R186 2010/08/05	9.75	Put	Bond Future	2,077.0000	2,005.0000	(3.467)	0	0	1,300
2010/01/29	R201 2010/02/04			Bond Future	8.5160	8.4650	(0.599)	0.0000	0.0000	486
2010/01/29	R201 2010/02/04	7.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/01/29	R201 2010/02/04	7.50	Put	Bond Future	4,102.0000	3,901.0000	(4.900)	0	0	0

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2010/01/29	R201	2010/05/06			Bond Future	8.5900	8.5360	(0.629)	0.0000	0.0000	0
2010/01/29	R201	2010/05/06	8.50	Call	Bond Future	845.0000	935.0000	10.651	0	0	0
2010/01/29	R201	2010/05/06	8.50	Put	Bond Future	1,184.0000	1,071.0000	(9.544)	0	0	0
2010/01/29	R201	2010/08/05			Bond Future	8.6390	8.5800	(0.683)	0.0000	0.0000	0
2010/01/29	R201	2010/08/05	9.00	Call	Bond Future	2,136.0000	2,272.0000	6.367	0	0	0
2010/01/29	R201	2010/08/05	9.00	Put	Bond Future	853.0000	778.0000	(8.792)	0	0	0
2010/01/29	R203	2010/02/04			Bond Future	9.0770	9.0260	(0.562)	0.0000	0.0000	1,570
2010/01/29	R203	2010/02/04	8.20	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/01/29	R203	2010/02/04	8.20	Put	Bond Future	4,748.0000	4,480.0000	(5.644)	0	0	0
2010/01/29	R203	2010/05/06			Bond Future	9.1520	9.0980	(0.590)	0.0000	0.0000	0
2010/01/29	R203	2010/05/06	9.00	Call	Bond Future	1,119.0000	1,232.0000	10.098	0	0	0
2010/01/29	R203	2010/05/06	9.00	Put	Bond Future	1,899.0000	1,736.0000	(8.583)	0	0	0
2010/01/29	R203	2010/08/05			Bond Future	9.2080	9.1520	(0.608)	0.0000	0.0000	0
2010/01/29	R203	2010/08/05	9.25	Call	Bond Future	2,112.0000	2,257.0000	6.866	0	0	0
2010/01/29	R203	2010/08/05	9.25	Put	Bond Future	1,904.0000	1,770.0000	(7.038)	0	0	0
2010/01/29	R204	2010/02/04			Bond Future	9.1960	9.0450	(1.642)	0.0000	0.0000	4,207
2010/01/29	R204	2010/02/04	8.20	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/01/29	R204	2010/02/04	8.20	Put	Bond Future	5,903.0000	5,038.0000	(14.654)	0	0	0
2010/01/29	R204	2010/02/04	9.00	Call	Bond Future	79.0000	277.0000	250.633	0	0	100
2010/01/29	R204	2010/02/04	9.00	Put	Bond Future	1,204.0000	537.0000	(55.399)	0	0	200
2010/01/29	R204	2010/02/04	8.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	200
2010/01/29	R204	2010/02/04	8.50	Put	Bond Future	4,075.0000	3,210.0000	(21.227)	0	0	0
2010/01/29	R204	2010/05/06			Bond Future	9.1650	9.1120	(0.578)	0.0000	0.0000	0
2010/01/29	R204	2010/05/06	9.00	Call	Bond Future	1,196.0000	1,316.0000	10.033	0	0	0
2010/01/29	R204	2010/05/06	9.00	Put	Bond Future	2,127.0000	1,949.0000	(8.369)	0	0	0
2010/01/29	R204	2010/08/05			Bond Future	9.2190	9.1640	(0.597)	0.0000	0.0000	0
2010/01/29	R204	2010/08/05	9.25	Call	Bond Future	2,336.0000	2,492.0000	6.678	0	0	0
2010/01/29	R204	2010/08/05	9.25	Put	Bond Future	2,166.0000	2,020.0000	(6.741)	0	0	0
2010/01/29	R206	2010/02/04			Bond Future	8.5680	8.5160	(0.607)	0.0000	0.0000	2
2010/01/29	R206	2010/02/04	7.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/01/29	R206	2010/02/04	7.50	Put	Bond Future	3,503.0000	3,336.0000	(4.767)	0	0	0
2010/01/29	R206	2010/05/06			Bond Future	8.6630	8.6070	(0.646)	0.0000	0.0000	0
2010/01/29	R206	2010/05/06	8.75	Call	Bond Future	1,005.0000	1,097.0000	9.154	0	0	0

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2010/01/29	R206 2010/05/06	8.75	Put	Bond Future	742.0000	664.0000	(10.512)	0	0	0
2010/01/29	R206 2010/08/05			Bond Future	8.7310	8.6710	(0.687)	0.0000	0.0000	0
2010/01/29	R206 2010/08/05	9.00	Call	Bond Future	1,540.0000	1,644.0000	6.753	0	0	0
2010/01/29	R206 2010/08/05	9.00	Put	Bond Future	779.0000	712.0000	(8.601)	0	0	0
2010/01/29	R207 2010/02/04			Bond Future	9.2360	9.1950	(0.444)	0.0000	0.0000	600
2010/01/29	R207 2010/02/04	8.25	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/01/29	R207 2010/02/04	8.25	Put	Bond Future	6,042.0000	5,801.0000	(3.989)	0	0	0
2010/01/29	R207 2010/05/06			Bond Future	9.3060	9.2630	(0.462)	0.0000	0.0000	0
2010/01/29	R207 2010/05/06	9.25	Call	Bond Future	1,524.0000	1,637.0000	7.415	0	0	0
2010/01/29	R207 2010/05/06	9.25	Put	Bond Future	1,847.0000	1,712.0000	(7.309)	0	0	0
2010/01/29	R207 2010/08/05			Bond Future	9.3620	9.3180	(0.470)	0.0000	0.0000	0
2010/01/29	R207 2010/08/05	9.50	Call	Bond Future	2,782.0000	2,918.0000	4.889	0	0	0
2010/01/29	R207 2010/08/05	9.50	Put	Bond Future	2,008.0000	1,896.0000	(5.578)	0	0	0
2010/01/29	R208 2010/02/04			Bond Future	9.2450	9.1940	(0.552)	0.0000	0.0000	5,004
2010/01/29	R208 2010/02/04	8.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/01/29	R208 2010/02/04	8.50	Put	Bond Future	4,684.0000	4,374.0000	(6.618)	0	0	0
2010/01/29	R208 2010/05/06			Bond Future	9.3080	9.2550	(0.569)	0.0000	0.0000	0
2010/01/29	R208 2010/05/06	9.25	Call	Bond Future	1,571.0000	1,719.0000	9.421	0	0	0
2010/01/29	R208 2010/05/06	9.25	Put	Bond Future	1,918.0000	1,749.0000	(8.811)	0	0	0
2010/01/29	R208 2010/08/05			Bond Future	9.3560	9.3020	(0.577)	0.0000	0.0000	0
2010/01/29	R208 2010/08/05	9.50	Call	Bond Future	2,934.0000	3,111.0000	6.033	0	0	0
2010/01/29	R208 2010/08/05	9.50	Put	Bond Future	2,095.0000	1,954.0000	(6.730)	0	0	0
2010/01/29	R209 2010/02/04			Bond Future	9.0830	9.0630	(0.220)	0.0000	0.0000	1,798
2010/01/29	R209 2010/02/04	7.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	2,500
2010/01/29	R209 2010/02/04	7.50	Put	Bond Future	13,899.0000	13,746.0000	(1.101)	0	0	0
2010/01/29	R209 2010/02/04	10.00	Call	Bond Future	6,444.0000	6,597.0000	2.374	0	0	0
2010/01/29	R209 2010/02/04	10.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/01/29	R209 2010/05/06			Bond Future	9.1230	9.1010	(0.241)	0.0000	0.0000	0
2010/01/29	R209 2010/05/06	8.50	Call	Bond Future	533.0000	558.0000	4.690	0	0	0
2010/01/29	R209 2010/05/06	8.50	Put	Bond Future	5,496.0000	5,354.0000	(2.584)	0	0	0
2010/01/29	R209 2010/08/05			Bond Future	9.1510	9.1290	(0.240)	0.0000	0.0000	0
2010/01/29	R209 2010/08/05	8.75	Call	Bond Future	1,768.0000	1,821.0000	2.998	0	0	0
2010/01/29	R209 2010/08/05	8.75	Put	Bond Future	4,881.0000	4,769.0000	(2.295)	0	0	0

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2010/01/29	TRT1 2010/02/04			Index Future	297.2330	297.9140	0.229	0.0000	0.0000	100
2010/01/29	TRT1 2010/05/06			Index Future	302.3680	303.0620	0.230	0.0000	0.0000	0
Total										58711.00