



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 14/01/2010

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
2010/01/14	AL13 2010/02/04			Index Future	253.3040	253.2280	(0.030)	0.0000	0.0000	44
2010/01/14	AL7T 2010/02/04			Index Future	328.9060	318.4030	(3.193)	0.0000	0.0000	58
2010/01/14	ALBI 2010/02/04			Index Future	296.5090	295.8230	(0.231)	0.0000	0.0000	1,079
2010/01/14	ALBI 2010/05/06			Index Future	301.9180	301.2190	(0.232)	0.0000	0.0000	127
2010/01/14	ALBI 2010/08/05			Index Future	307.0370	306.4480	(0.192)	0.0000	0.0000	0
2010/01/14	CRD1 2010/02/04			Index Future	130.2560	130.1350	(0.093)	0.0000	0.0000	2
2010/01/14	CRD1 2010/05/06			Index Future	132.6320	132.5090	(0.093)	0.0000	0.0000	0
2010/01/14	GOVI 2010/02/04			GOVI	298.1040	297.4130	(0.232)	0.0000	0.0000	1,132
2010/01/14	GOVI 2010/02/04	304.00	Call	GOVI	1,203.0000	708.0000	(41.147)	0	0	0
2010/01/14	GOVI 2010/02/04	304.00	Put	GOVI	60,163.0000	66,578.0000	10.663	0	0	0
2010/01/14	GOVI 2010/05/06			GOVI	303.5420	302.8380	(0.232)	0.0000	0.0000	0
2010/01/14	GOVI 2010/05/06	309.80	Call	GOVI	21,588.0000	19,369.0000	(10.279)	0	0	0
2010/01/14	GOVI 2010/05/06	309.80	Put	GOVI	84,168.0000	88,989.0000	5.728	0	0	0
2010/01/14	GOVI 2010/08/05			GOVI	309.1940	308.4770	(0.232)	0.0000	0.0000	0
2010/01/14	GOVI 2010/08/05	315.60	Call	GOVI	34,401.0000	31,840.0000	(7.445)	0	0	0
2010/01/14	GOVI 2010/08/05	315.60	Put	GOVI	98,461.0000	103,070.0000	4.681	0	0	0
2010/01/14	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/01/14	ILBI 2010/02/04			Index Future	359.1600	358.9060	(0.071)	0.0000	0.0000	426
2010/01/14	J153 2010/08/31			Interest Rate Swap	6.9124	6.8941	(0.265)	0.0000	0.0000	0
2010/01/14	J157 2015/09/15			Interest Rate Swap	8.7620	8.8220	0.685	0.0000	0.0000	0

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2010/01/14	J186 2026/12/21			Interest Rate Swap	8.5930	8.6830	1.047	0.0000	0.0000	0
2010/01/14	J201 2014/12/22			Interest Rate Swap	8.6060	8.6550	0.569	0.0000	0.0000	0
2010/01/14	J203 2017/09/15			Interest Rate Swap	8.9050	8.9750	0.786	0.0000	0.0000	0
2010/01/14	J204 2018/12/21			Interest Rate Swap	8.8830	8.9620	0.889	0.0000	0.0000	0
2010/01/14	J207 2020/01/15			Interest Rate Swap	8.9110	8.9970	0.965	0.0000	0.0000	0
2010/01/14	JBAF 2010/01/20			Jibar Tradeable Future	7.1100	7.1200	0.141	0.0000	0.0000	2,500
2010/01/14	JBAF 2010/02/17			Jibar Tradeable Future	7.1080	7.1180	0.141	0.0000	0.0000	0
2010/01/14	JBAF 2010/03/17			Jibar Tradeable Future	7.0760	7.0870	0.155	0.0000	0.0000	0
2010/01/14	JBAF 2010/04/21			Jibar Tradeable Future	7.0210	7.0410	0.285	0.0000	0.0000	0
2010/01/14	JBAF 2010/05/19			Jibar Tradeable Future	7.0270	7.0460	0.270	0.0000	0.0000	0
2010/01/14	JBAF 2010/06/15			Jibar Tradeable Future	7.0530	7.0730	0.284	0.0000	0.0000	0
2010/01/14	JBAF 2010/09/15			Jibar Tradeable Future	7.1800	7.1980	0.251	0.0000	0.0000	0
2010/01/14	JBAF 2010/12/15			Jibar Tradeable Future	7.4650	7.4810	0.214	0.0000	0.0000	0
2010/01/14	JBAF 2011/03/16			Jibar Tradeable Future	7.8060	7.8220	0.205	0.0000	0.0000	0
2010/01/14	JBAF 2011/06/15			Jibar Tradeable Future	8.1920	8.2080	0.195	0.0000	0.0000	5,000
2010/01/14	JBAF 2011/09/21			Jibar Tradeable Future	8.6040	8.6200	0.186	0.0000	0.0000	0
2010/01/14	JBAF 2011/12/21			Jibar Tradeable Future	8.7060	8.7250	0.218	0.0000	0.0000	0
2010/01/14	JFRA 2010/02/04			Jibar Tradeable Future	6.9660	6.9770	0.158	0.0000	0.0000	0
2010/01/14	JFRA 2010/05/06			Jibar Tradeable Future	7.1040	7.1210	0.239	0.0000	0.0000	0
2010/01/14	JFRA 2010/08/05			Jibar Tradeable Future	7.3280	7.3290	0.014	0.0000	0.0000	0
2010/01/14	JFRA 2010/11/04			Jibar Tradeable Future	7.6340	7.6600	0.341	0.0000	0.0000	0
2010/01/14	JN02 2010/02/04			JNOTE	7.8510	7.8810	0.382	0.0000	0.0000	0
2010/01/14	JN05 2010/02/04			JNOTE	8.7350	8.7940	0.675	0.0000	0.0000	0
2010/01/14	JN10 2010/02/04			JNOTE	8.9350	9.0270	1.030	0.0000	0.0000	0
2010/01/14	JROD 2010/01/29			Rodi	7.0340	7.0090	(0.355)	0.0000	0.0000	0
2010/01/14	JROD 2010/02/26			Rodi	7.0020	6.9840	(0.257)	0.0000	0.0000	0

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2010/01/14	JROD 2010/03/31			Rodi	7.2000	7.1840	(0.222)	0.0000	0.0000	0
2010/01/14	OTH1 2010/02/04			Index Future	287.6460	286.9830	(0.230)	0.0000	0.0000	3
2010/01/14	OTH1 2010/05/06			Index Future	292.8930	292.2170	(0.231)	0.0000	0.0000	0
2010/01/14	R155 2010/02/04			Bond Future	7.8110	7.8360	0.320	0.0000	0.0000	31
2010/01/14	R155 2010/02/04	7.50	Call	Bond Future	27.0000	20.0000	(25.926)	0	0	0
2010/01/14	R155 2010/02/04	7.50	Put	Bond Future	498.0000	529.0000	6.225	0	0	0
2010/01/14	R157 2010/02/04			Bond Future	8.6250	8.6540	0.336	0.0000	0.0000	6,816
2010/01/14	R157 2010/02/04	7.75	Call	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/01/14	R157 2010/02/04	7.75	Put	Bond Future	4,429.0000	4,571.0000	3.206	0	0	0
2010/01/14	R157 2010/05/06			Bond Future	8.7110	8.7420	0.356	0.0000	0.0000	0
2010/01/14	R157 2010/05/06	8.50	Call	Bond Future	901.0000	840.0000	(6.770)	0	0	0
2010/01/14	R157 2010/05/06	8.50	Put	Bond Future	1,904.0000	1,990.0000	4.517	0	0	0
2010/01/14	R157 2010/08/05			Bond Future	8.7720	8.8050	0.376	0.0000	0.0000	0
2010/01/14	R157 2010/08/05	8.75	Call	Bond Future	1,809.0000	1,731.0000	(4.312)	0	0	0
2010/01/14	R157 2010/08/05	8.75	Put	Bond Future	1,908.0000	1,980.0000	3.774	0	0	0
2010/01/14	R186 2010/02/04			Bond Future	9.3150	9.3650	0.537	0.0000	0.0000	18,509
2010/01/14	R186 2010/02/04	8.25	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/01/14	R186 2010/02/04	8.25	Put	Bond Future	10,317.0000	10,768.0000	4.371	0	0	0
2010/01/14	R186 2010/05/06			Bond Future	9.3730	9.4240	0.544	0.0000	0.0000	0
2010/01/14	R186 2010/05/06	9.00	Call	Bond Future	1,447.0000	1,293.0000	(10.643)	0	0	0
2010/01/14	R186 2010/05/06	9.00	Put	Bond Future	4,855.0000	5,155.0000	6.179	0	0	0
2010/01/14	R186 2010/08/05			Bond Future	9.4170	9.4700	0.563	0.0000	0.0000	0
2010/01/14	R186 2010/08/05	9.25	Call	Bond Future	3,129.0000	2,912.0000	(6.935)	0	0	0
2010/01/14	R186 2010/08/05	9.25	Put	Bond Future	4,616.0000	4,865.0000	5.394	0	0	0
2010/01/14	R201 2010/02/04			Bond Future	8.7020	8.7320	0.345	0.0000	0.0000	486
2010/01/14	R201 2010/02/04	7.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/01/14	R201 2010/02/04	7.50	Put	Bond Future	4,831.0000	4,948.0000	2.422	0	0	0
2010/01/14	R201 2010/05/06			Bond Future	8.7870	8.8190	0.364	0.0000	0.0000	0
2010/01/14	R201 2010/05/06	8.50	Call	Bond Future	622.0000	577.0000	(7.235)	0	0	0
2010/01/14	R201 2010/05/06	8.50	Put	Bond Future	1,698.0000	1,772.0000	4.358	0	0	0
2010/01/14	R201 2010/08/05			Bond Future	8.8480	8.8820	0.384	0.0000	0.0000	0

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2010/01/14	R201 2010/08/05	9.00	Call	Bond Future	1,736.0000	1,665.0000	(4.090)	0	0	0
2010/01/14	R201 2010/08/05	9.00	Put	Bond Future	1,198.0000	1,248.0000	4.174	0	0	0
2010/01/14	R203 2010/02/04			Bond Future	9.2930	9.3230	0.323	0.0000	0.0000	1,570
2010/01/14	R203 2010/02/04	8.20	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/01/14	R203 2010/02/04	8.20	Put	Bond Future	5,873.0000	6,028.0000	2.639	0	0	0
2010/01/14	R203 2010/05/06			Bond Future	9.3780	9.4080	0.320	0.0000	0.0000	0
2010/01/14	R203 2010/05/06	9.00	Call	Bond Future	797.0000	743.0000	(6.775)	0	0	0
2010/01/14	R203 2010/05/06	9.00	Put	Bond Future	2,722.0000	2,819.0000	3.564	0	0	0
2010/01/14	R203 2010/08/05			Bond Future	9.4440	9.4760	0.339	0.0000	0.0000	0
2010/01/14	R203 2010/08/05	9.25	Call	Bond Future	1,630.0000	1,557.0000	(4.479)	0	0	0
2010/01/14	R203 2010/08/05	9.25	Put	Bond Future	2,585.0000	2,668.0000	3.211	0	0	0
2010/01/14	R204 2010/02/04			Bond Future	9.3000	9.3290	0.312	0.0000	0.0000	4,207
2010/01/14	R204 2010/02/04	8.20	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/01/14	R204 2010/02/04	8.20	Put	Bond Future	6,492.0000	6,656.0000	2.526	0	0	0
2010/01/14	R204 2010/02/04	9.00	Call	Bond Future	183.0000	145.0000	(20.765)	0	0	100
2010/01/14	R204 2010/02/04	9.00	Put	Bond Future	1,898.0000	2,023.0000	6.586	0	0	200
2010/01/14	R204 2010/02/04	8.50	Call	Bond Future	4.0000	2.0000	(50.000)	0	0	200
2010/01/14	R204 2010/02/04	8.50	Put	Bond Future	4,669.0000	4,830.0000	3.448	0	0	0
2010/01/14	R204 2010/05/06			Bond Future	9.3770	9.4080	0.331	0.0000	0.0000	0
2010/01/14	R204 2010/05/06	9.00	Call	Bond Future	874.0000	814.0000	(6.865)	0	0	0
2010/01/14	R204 2010/05/06	9.00	Put	Bond Future	2,984.0000	3,095.0000	3.720	0	0	0
2010/01/14	R204 2010/08/05			Bond Future	9.4390	9.4710	0.339	0.0000	0.0000	0
2010/01/14	R204 2010/08/05	9.25	Call	Bond Future	1,846.0000	1,765.0000	(4.388)	0	0	0
2010/01/14	R204 2010/08/05	9.25	Put	Bond Future	2,872.0000	2,964.0000	3.203	0	0	0
2010/01/14	R206 2010/02/04			Bond Future	8.7480	8.7770	0.332	0.0000	0.0000	2
2010/01/14	R206 2010/02/04	7.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/01/14	R206 2010/02/04	7.50	Put	Bond Future	4,078.0000	4,171.0000	2.281	0	0	0
2010/01/14	R206 2010/05/06			Bond Future	8.8550	8.8870	0.361	0.0000	0.0000	0
2010/01/14	R206 2010/05/06	8.75	Call	Bond Future	778.0000	732.0000	(5.913)	0	0	0
2010/01/14	R206 2010/05/06	8.75	Put	Bond Future	1,094.0000	1,144.0000	4.570	0	0	0
2010/01/14	R206 2010/08/05			Bond Future	8.9380	8.9720	0.380	0.0000	0.0000	0
2010/01/14	R206 2010/08/05	9.00	Call	Bond Future	1,248.0000	1,195.0000	(4.247)	0	0	0
2010/01/14	R206 2010/08/05	9.00	Put	Bond Future	1,073.0000	1,116.0000	4.007	0	0	0

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2010/01/14	R207 2010/02/04			Bond Future	9.4200	9.4490	0.308	0.0000	0.0000	600
2010/01/14	R207 2010/02/04	8.25	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/01/14	R207 2010/02/04	8.25	Put	Bond Future	7,113.0000	7,280.0000	2.348	0	0	0
2010/01/14	R207 2010/05/06			Bond Future	9.4960	9.5270	0.326	0.0000	0.0000	0
2010/01/14	R207 2010/05/06	9.25	Call	Bond Future	1,177.0000	1,103.0000	(6.287)	0	0	0
2010/01/14	R207 2010/05/06	9.25	Put	Bond Future	2,583.0000	2,685.0000	3.949	0	0	0
2010/01/14	R207 2010/08/05			Bond Future	9.5590	9.5910	0.335	0.0000	0.0000	0
2010/01/14	R207 2010/08/05	9.50	Call	Bond Future	2,291.0000	2,199.0000	(4.016)	0	0	0
2010/01/14	R207 2010/08/05	9.50	Put	Bond Future	2,619.0000	2,704.0000	3.246	0	0	0
2010/01/14	R208 2010/02/04			Bond Future	9.4180	9.4480	0.319	0.0000	0.0000	5,004
2010/01/14	R208 2010/02/04	8.50	Call	Bond Future	1.0000	1.0000	0.000	0	0	0
2010/01/14	R208 2010/02/04	8.50	Put	Bond Future	5,725.0000	5,904.0000	3.127	0	0	0
2010/01/14	R208 2010/05/06			Bond Future	9.4860	9.5170	0.327	0.0000	0.0000	0
2010/01/14	R208 2010/05/06	9.25	Call	Bond Future	1,240.0000	1,162.0000	(6.290)	0	0	0
2010/01/14	R208 2010/05/06	9.25	Put	Bond Future	2,639.0000	2,742.0000	3.903	0	0	0
2010/01/14	R208 2010/08/05			Bond Future	9.5400	9.5720	0.335	0.0000	0.0000	0
2010/01/14	R208 2010/08/05	9.50	Call	Bond Future	2,458.0000	2,361.0000	(3.946)	0	0	0
2010/01/14	R208 2010/08/05	9.50	Put	Bond Future	2,689.0000	2,776.0000	3.235	0	0	0
2010/01/14	R209 2010/02/04			Bond Future	9.1210	9.1910	0.767	0.0000	0.0000	1,799
2010/01/14	R209 2010/02/04	7.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	2,500
2010/01/14	R209 2010/02/04	7.50	Put	Bond Future	14,186.0000	14,712.0000	3.708	0	0	0
2010/01/14	R209 2010/02/04	10.00	Call	Bond Future	6,166.0000	5,645.0000	(8.450)	0	0	0
2010/01/14	R209 2010/02/04	10.00	Put	Bond Future	9.0000	14.0000	55.556	0	0	0
2010/01/14	R209 2010/05/06			Bond Future	9.1600	9.2320	0.786	0.0000	0.0000	0
2010/01/14	R209 2010/05/06	8.50	Call	Bond Future	585.0000	482.0000	(17.607)	0	0	0
2010/01/14	R209 2010/05/06	8.50	Put	Bond Future	5,826.0000	6,259.0000	7.432	0	0	0
2010/01/14	R209 2010/08/05			Bond Future	9.1890	9.2630	0.805	0.0000	0.0000	0
2010/01/14	R209 2010/08/05	8.75	Call	Bond Future	1,776.0000	1,581.0000	(10.980)	0	0	0
2010/01/14	R209 2010/08/05	8.75	Put	Bond Future	5,173.0000	5,525.0000	6.805	0	0	0
2010/01/14	TRT1 2010/02/04			Index Future	294.4330	293.7550	(0.230)	0.0000	0.0000	100
2010/01/14	TRT1 2010/05/06			Index Future	299.8040	299.1130	(0.230)	0.0000	0.0000	0

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Total									52495.00	