



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 19/01/2010

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
2010/01/19	AL13 2010/02/04			Index Future	253.6820	253.6410	(0.016)	0.0000	0.0000	44
2010/01/19	AL7T 2010/02/04			Index Future	320.4860	320.4420	(0.014)	0.0000	0.0000	58
2010/01/19	ALBI 2010/02/04			Index Future	297.9190	297.5300	(0.131)	0.0000	0.0000	1,071
2010/01/19	ALBI 2010/05/06			Index Future	303.3520	302.9560	(0.131)	0.0000	0.0000	139
2010/01/19	ALBI 2010/08/05			Index Future	308.4460	308.2590	(0.061)	0.0000	0.0000	0
2010/01/19	CRD1 2010/02/04			Index Future	130.6380	130.6150	(0.018)	0.0000	0.0000	2
2010/01/19	CRD1 2010/05/06			Index Future	133.0200	132.9960	(0.018)	0.0000	0.0000	0
2010/01/19	GOVI 2010/02/04			GOVI	299.5220	299.1250	(0.133)	0.0000	0.0000	1,132
2010/01/19	GOVI 2010/02/04	304.00	Call	GOVI	1,660.0000	1,144.0000	(31.084)	0	0	0
2010/01/19	GOVI 2010/02/04	304.00	Put	GOVI	46,440.0000	49,894.0000	7.438	0	0	0
2010/01/19	GOVI 2010/05/06			GOVI	304.9840	304.5790	(0.133)	0.0000	0.0000	0
2010/01/19	GOVI 2010/05/06	309.80	Call	GOVI	25,305.0000	23,754.0000	(6.129)	0	0	0
2010/01/19	GOVI 2010/05/06	309.80	Put	GOVI	73,465.0000	75,964.0000	3.402	0	0	0
2010/01/19	GOVI 2010/08/05			GOVI	310.6620	310.2500	(0.133)	0.0000	0.0000	0
2010/01/19	GOVI 2010/08/05	315.60	Call	GOVI	39,043.0000	37,349.0000	(4.339)	0	0	0
2010/01/19	GOVI 2010/08/05	315.60	Put	GOVI	88,423.0000	90,849.0000	2.744	0	0	0
2010/01/19	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/01/19	ILBI 2010/02/04			Index Future	358.3170	358.3010	(0.004)	0.0000	0.0000	426
2010/01/19	J153 2010/08/31			Interest Rate Swap	6.9124	6.8941	(0.265)	0.0000	0.0000	0
2010/01/19	J157 2015/09/15			Interest Rate Swap	8.7620	8.8220	0.685	0.0000	0.0000	0

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2010/01/19	J186 2026/12/21			Interest Rate Swap	8.5930	8.6830	1.047	0.0000	0.0000	0
2010/01/19	J201 2014/12/22			Interest Rate Swap	8.6060	8.6550	0.569	0.0000	0.0000	0
2010/01/19	J203 2017/09/15			Interest Rate Swap	8.9050	8.9750	0.786	0.0000	0.0000	0
2010/01/19	J204 2018/12/21			Interest Rate Swap	8.8830	8.9620	0.889	0.0000	0.0000	0
2010/01/19	J207 2020/01/15			Interest Rate Swap	8.9110	8.9970	0.965	0.0000	0.0000	0
2010/01/19	JBAF 2010/01/20			Jibar Tradeable Future	7.2000	7.2100	0.139	0.0000	0.0000	17,500
2010/01/19	JBAF 2010/02/17			Jibar Tradeable Future	7.1250	7.1500	0.351	0.0000	0.0000	0
2010/01/19	JBAF 2010/03/17			Jibar Tradeable Future	7.0910	7.1070	0.226	0.0000	0.0000	0
2010/01/19	JBAF 2010/04/21			Jibar Tradeable Future	7.0460	7.0410	(0.071)	0.0000	0.0000	0
2010/01/19	JBAF 2010/05/19			Jibar Tradeable Future	7.0510	7.0510	0.000	0.0000	0.0000	0
2010/01/19	JBAF 2010/06/15			Jibar Tradeable Future	7.0660	7.0650	(0.014)	0.0000	0.0000	0
2010/01/19	JBAF 2010/09/15			Jibar Tradeable Future	7.1680	7.1680	0.000	0.0000	0.0000	0
2010/01/19	JBAF 2010/12/15			Jibar Tradeable Future	7.4020	7.4010	(0.014)	0.0000	0.0000	0
2010/01/19	JBAF 2011/03/16			Jibar Tradeable Future	7.7130	7.7210	0.104	0.0000	0.0000	0
2010/01/19	JBAF 2011/06/15			Jibar Tradeable Future	8.0800	8.0930	0.161	0.0000	0.0000	5,000
2010/01/19	JBAF 2011/09/21			Jibar Tradeable Future	8.4870	8.4950	0.094	0.0000	0.0000	0
2010/01/19	JBAF 2011/12/21			Jibar Tradeable Future	8.6420	8.6420	0.000	0.0000	0.0000	5,000
2010/01/19	JFRA 2010/02/04			Jibar Tradeable Future	6.9660	6.9770	0.158	0.0000	0.0000	0
2010/01/19	JFRA 2010/05/06			Jibar Tradeable Future	7.1040	7.1210	0.239	0.0000	0.0000	0
2010/01/19	JFRA 2010/08/05			Jibar Tradeable Future	7.3280	7.3290	0.014	0.0000	0.0000	0
2010/01/19	JFRA 2010/11/04			Jibar Tradeable Future	7.6340	7.6600	0.341	0.0000	0.0000	0
2010/01/19	JN02 2010/02/04			JNOTE	7.8510	7.8810	0.382	0.0000	0.0000	0
2010/01/19	JN05 2010/02/04			JNOTE	8.7350	8.7940	0.675	0.0000	0.0000	0
2010/01/19	JN10 2010/02/04			JNOTE	8.9350	9.0270	1.030	0.0000	0.0000	0
2010/01/19	JROD 2010/01/29			Rodi	7.0340	7.0090	(0.355)	0.0000	0.0000	0
2010/01/19	JROD 2010/02/26			Rodi	7.0020	6.9840	(0.257)	0.0000	0.0000	0

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2010/01/19	JROD 2010/03/31			Rodi	7.2000	7.1840	(0.222)	0.0000	0.0000	0
2010/01/19	OTH1 2010/02/04			Index Future	288.8530	288.6600	(0.067)	0.0000	0.0000	3
2010/01/19	OTH1 2010/05/06			Index Future	294.1200	293.9240	(0.067)	0.0000	0.0000	0
2010/01/19	R155 2010/02/04			Bond Future	7.7410	7.7560	0.194	0.0000	0.0000	31
2010/01/19	R155 2010/02/04	7.50	Call	Bond Future	30.0000	25.0000	(16.667)	0	0	0
2010/01/19	R155 2010/02/04	7.50	Put	Bond Future	395.0000	413.0000	4.557	0	0	0
2010/01/19	R157 2010/02/04			Bond Future	8.5610	8.5700	0.105	0.0000	0.0000	7,251
2010/01/19	R157 2010/02/04	7.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/01/19	R157 2010/02/04	7.75	Put	Bond Future	4,111.0000	4,156.0000	1.095	0	0	0
2010/01/19	R157 2010/05/06			Bond Future	8.6430	8.6530	0.116	0.0000	0.0000	0
2010/01/19	R157 2010/05/06	8.50	Call	Bond Future	1,003.0000	977.0000	(2.592)	0	0	0
2010/01/19	R157 2010/05/06	8.50	Put	Bond Future	1,684.0000	1,706.0000	1.306	0	0	0
2010/01/19	R157 2010/08/05			Bond Future	8.7000	8.7100	0.115	0.0000	0.0000	0
2010/01/19	R157 2010/08/05	8.75	Call	Bond Future	1,953.0000	1,924.0000	(1.485)	0	0	0
2010/01/19	R157 2010/08/05	8.75	Put	Bond Future	1,727.0000	1,743.0000	0.926	0	0	0
2010/01/19	R186 2010/02/04			Bond Future	9.2530	9.2720	0.205	0.0000	0.0000	19,109
2010/01/19	R186 2010/02/04	8.25	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/01/19	R186 2010/02/04	8.25	Put	Bond Future	9,753.0000	9,926.0000	1.774	0	0	0
2010/01/19	R186 2010/05/06			Bond Future	9.3080	9.3280	0.215	0.0000	0.0000	0
2010/01/19	R186 2010/05/06	9.00	Call	Bond Future	1,587.0000	1,513.0000	(4.663)	0	0	0
2010/01/19	R186 2010/05/06	9.00	Put	Bond Future	4,412.0000	4,518.0000	2.403	0	0	0
2010/01/19	R186 2010/08/05			Bond Future	9.3510	9.3720	0.225	0.0000	0.0000	0
2010/01/19	R186 2010/08/05	9.25	Call	Bond Future	3,355.0000	3,257.0000	(2.921)	0	0	0
2010/01/19	R186 2010/08/05	9.25	Put	Bond Future	4,258.0000	4,347.0000	2.090	0	0	0
2010/01/19	R186 2010/08/05	8.75	Call	Bond Future	1,631.0000	1,569.0000	(3.801)	0	0	1,300
2010/01/19	R186 2010/08/05	8.75	Put	Bond Future	7,174.0000	7,298.0000	1.728	0	0	0
2010/01/19	R186 2010/08/05	9.75	Call	Bond Future	5,838.0000	5,707.0000	(2.244)	0	0	0
2010/01/19	R186 2010/08/05	9.75	Put	Bond Future	2,376.0000	2,432.0000	2.357	0	0	1,300
2010/01/19	R201 2010/02/04			Bond Future	8.6390	8.6480	0.104	0.0000	0.0000	486
2010/01/19	R201 2010/02/04	7.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/01/19	R201 2010/02/04	7.50	Put	Bond Future	4,585.0000	4,620.0000	0.763	0	0	0

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2010/01/19	R201 2010/05/06			Bond Future	8.7200	8.7290	0.103	0.0000	0.0000	0
2010/01/19	R201 2010/05/06	8.50	Call	Bond Future	691.0000	674.0000	(2.460)	0	0	0
2010/01/19	R201 2010/05/06	8.50	Put	Bond Future	1,517.0000	1,534.0000	1.121	0	0	0
2010/01/19	R201 2010/08/05			Bond Future	8.7760	8.7860	0.114	0.0000	0.0000	0
2010/01/19	R201 2010/08/05	9.00	Call	Bond Future	1,867.0000	1,843.0000	(1.285)	0	0	0
2010/01/19	R201 2010/08/05	9.00	Put	Bond Future	1,074.0000	1,085.0000	1.024	0	0	0
2010/01/19	R203 2010/02/04			Bond Future	9.2190	9.2180	(0.011)	0.0000	0.0000	1,570
2010/01/19	R203 2010/02/04	8.20	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/01/19	R203 2010/02/04	8.20	Put	Bond Future	5,490.0000	5,484.0000	(0.109)	0	0	0
2010/01/19	R203 2010/05/06			Bond Future	9.3000	9.2990	(0.011)	0.0000	0.0000	0
2010/01/19	R203 2010/05/06	9.00	Call	Bond Future	897.0000	892.0000	(0.557)	0	0	0
2010/01/19	R203 2010/05/06	9.00	Put	Bond Future	2,429.0000	2,419.0000	(0.412)	0	0	0
2010/01/19	R203 2010/08/05			Bond Future	9.3630	9.3620	(0.011)	0.0000	0.0000	0
2010/01/19	R203 2010/08/05	9.25	Call	Bond Future	1,784.0000	1,781.0000	(0.168)	0	0	0
2010/01/19	R203 2010/08/05	9.25	Put	Bond Future	2,342.0000	2,334.0000	(0.342)	0	0	0
2010/01/19	R204 2010/02/04			Bond Future	9.2370	9.2360	(0.011)	0.0000	0.0000	4,207
2010/01/19	R204 2010/02/04	8.20	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/01/19	R204 2010/02/04	8.20	Put	Bond Future	6,136.0000	6,130.0000	(0.098)	0	0	0
2010/01/19	R204 2010/02/04	9.00	Call	Bond Future	190.0000	178.0000	(6.316)	0	0	100
2010/01/19	R204 2010/02/04	9.00	Put	Bond Future	1,548.0000	1,530.0000	(1.163)	0	0	200
2010/01/19	R204 2010/02/04	8.50	Call	Bond Future	2.0000	2.0000	0.000	0	0	200
2010/01/19	R204 2010/02/04	8.50	Put	Bond Future	4,310.0000	4,305.0000	(0.116)	0	0	0
2010/01/19	R204 2010/05/06			Bond Future	9.3120	9.3110	(0.011)	0.0000	0.0000	0
2010/01/19	R204 2010/05/06	9.00	Call	Bond Future	959.0000	954.0000	(0.521)	0	0	0
2010/01/19	R204 2010/05/06	9.00	Put	Bond Future	2,710.0000	2,699.0000	(0.406)	0	0	0
2010/01/19	R204 2010/08/05			Bond Future	9.3710	9.3700	(0.011)	0.0000	0.0000	0
2010/01/19	R204 2010/08/05	9.25	Call	Bond Future	1,985.0000	1,982.0000	(0.151)	0	0	0
2010/01/19	R204 2010/08/05	9.25	Put	Bond Future	2,644.0000	2,635.0000	(0.340)	0	0	0
2010/01/19	R206 2010/02/04			Bond Future	8.6730	8.6820	0.104	0.0000	0.0000	2
2010/01/19	R206 2010/02/04	7.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/01/19	R206 2010/02/04	7.50	Put	Bond Future	3,839.0000	3,868.0000	0.755	0	0	0
2010/01/19	R206 2010/05/06			Bond Future	8.7750	8.7850	0.114	0.0000	0.0000	0
2010/01/19	R206 2010/05/06	8.75	Call	Bond Future	871.0000	852.0000	(2.181)	0	0	0

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2010/01/19	R206 2010/05/06	8.75	Put	Bond Future	946.0000	958.0000	1.268	0	0	0
2010/01/19	R206 2010/08/05			Bond Future	8.8510	8.8610	0.113	0.0000	0.0000	0
2010/01/19	R206 2010/08/05	9.00	Call	Bond Future	1,369.0000	1,350.0000	(1.388)	0	0	0
2010/01/19	R206 2010/08/05	9.00	Put	Bond Future	948.0000	958.0000	1.055	0	0	0
2010/01/19	R207 2010/02/04			Bond Future	9.3570	9.3660	0.096	0.0000	0.0000	600
2010/01/19	R207 2010/02/04	8.25	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/01/19	R207 2010/02/04	8.25	Put	Bond Future	6,748.0000	6,800.0000	0.771	0	0	0
2010/01/19	R207 2010/05/06			Bond Future	9.4310	9.4400	0.095	0.0000	0.0000	0
2010/01/19	R207 2010/05/06	9.25	Call	Bond Future	1,287.0000	1,258.0000	(2.253)	0	0	0
2010/01/19	R207 2010/05/06	9.25	Put	Bond Future	2,325.0000	2,347.0000	0.946	0	0	0
2010/01/19	R207 2010/08/05			Bond Future	9.4910	9.5010	0.105	0.0000	0.0000	0
2010/01/19	R207 2010/08/05	9.50	Call	Bond Future	2,452.0000	2,417.0000	(1.427)	0	0	0
2010/01/19	R207 2010/08/05	9.50	Put	Bond Future	2,402.0000	2,423.0000	0.874	0	0	0
2010/01/19	R208 2010/02/04			Bond Future	9.3550	9.3640	0.096	0.0000	0.0000	5,004
2010/01/19	R208 2010/02/04	8.50	Call	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/01/19	R208 2010/02/04	8.50	Put	Bond Future	5,348.0000	5,401.0000	0.991	0	0	0
2010/01/19	R208 2010/05/06			Bond Future	9.4210	9.4310	0.106	0.0000	0.0000	0
2010/01/19	R208 2010/05/06	9.25	Call	Bond Future	1,355.0000	1,322.0000	(2.435)	0	0	0
2010/01/19	R208 2010/05/06	9.25	Put	Bond Future	2,372.0000	2,398.0000	1.096	0	0	0
2010/01/19	R208 2010/08/05			Bond Future	9.4730	9.4830	0.106	0.0000	0.0000	0
2010/01/19	R208 2010/08/05	9.50	Call	Bond Future	2,625.0000	2,589.0000	(1.371)	0	0	0
2010/01/19	R208 2010/08/05	9.50	Put	Bond Future	2,468.0000	2,491.0000	0.932	0	0	0
2010/01/19	R209 2010/02/04			Bond Future	9.0890	9.1190	0.330	0.0000	0.0000	1,798
2010/01/19	R209 2010/02/04	7.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	2,500
2010/01/19	R209 2010/02/04	7.50	Put	Bond Future	13,944.0000	14,171.0000	1.628	0	0	0
2010/01/19	R209 2010/02/04	10.00	Call	Bond Future	6,401.0000	6,174.0000	(3.546)	0	0	0
2010/01/19	R209 2010/02/04	10.00	Put	Bond Future	2.0000	2.0000	0.000	0	0	0
2010/01/19	R209 2010/05/06			Bond Future	9.1280	9.1580	0.329	0.0000	0.0000	0
2010/01/19	R209 2010/05/06	8.50	Call	Bond Future	598.0000	547.0000	(8.528)	0	0	0
2010/01/19	R209 2010/05/06	8.50	Put	Bond Future	5,598.0000	5,773.0000	3.126	0	0	0
2010/01/19	R209 2010/08/05			Bond Future	9.1560	9.1870	0.339	0.0000	0.0000	0
2010/01/19	R209 2010/08/05	8.75	Call	Bond Future	1,828.0000	1,738.0000	(4.923)	0	0	0
2010/01/19	R209 2010/08/05	8.75	Put	Bond Future	4,978.0000	5,120.0000	2.853	0	0	0

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2010/01/19	TRT1 2010/02/04			Index Future	295.8240	295.4410	(0.129)	0.0000	0.0000	100
2010/01/19	TRT1 2010/05/06			Index Future	301.2190	300.8280	(0.130)	0.0000	0.0000	0
Total										76133.00