



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 20/01/2010

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
2010/01/20	AL13 2010/02/04			Index Future	253.6410	253.5160	(0.049)	0.0000	0.0000	44
2010/01/20	AL7T 2010/02/04			Index Future	320.4420	320.0380	(0.126)	0.0000	0.0000	58
2010/01/20	ALBI 2010/02/04			Index Future	297.5300	297.1970	(0.112)	0.0000	0.0000	1,038
2010/01/20	ALBI 2010/05/06			Index Future	302.9560	302.6140	(0.113)	0.0000	0.0000	139
2010/01/20	ALBI 2010/08/05			Index Future	308.2590	307.8300	(0.139)	0.0000	0.0000	0
2010/01/20	CRD1 2010/02/04			Index Future	130.6150	130.5340	(0.062)	0.0000	0.0000	2
2010/01/20	CRD1 2010/05/06			Index Future	132.9960	132.9130	(0.062)	0.0000	0.0000	0
2010/01/20	GOVI 2010/02/04			GOVI	299.1250	298.7840	(0.114)	0.0000	0.0000	1,132
2010/01/20	GOVI 2010/02/04	304.00	Call	GOVI	1,144.0000	782.0000	(31.643)	0	0	0
2010/01/20	GOVI 2010/02/04	304.00	Put	GOVI	49,894.0000	52,942.0000	6.109	0	0	0
2010/01/20	GOVI 2010/05/06			GOVI	304.5790	304.2300	(0.115)	0.0000	0.0000	0
2010/01/20	GOVI 2010/05/06	309.80	Call	GOVI	23,754.0000	22,439.0000	(5.536)	0	0	0
2010/01/20	GOVI 2010/05/06	309.80	Put	GOVI	75,964.0000	78,139.0000	2.863	0	0	0
2010/01/20	GOVI 2010/08/05			GOVI	310.2500	309.8940	(0.115)	0.0000	0.0000	0
2010/01/20	GOVI 2010/08/05	315.60	Call	GOVI	37,349.0000	35,903.0000	(3.872)	0	0	0
2010/01/20	GOVI 2010/08/05	315.60	Put	GOVI	90,849.0000	92,963.0000	2.327	0	0	0
2010/01/20	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/01/20	ILBI 2010/02/04			Index Future	358.3010	358.4700	0.047	0.0000	0.0000	426
2010/01/20	J153 2010/08/31			Interest Rate Swap	6.9124	6.8941	(0.265)	0.0000	0.0000	0
2010/01/20	J157 2015/09/15			Interest Rate Swap	8.7620	8.8220	0.685	0.0000	0.0000	0

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2010/01/20	J186 2026/12/21			Interest Rate Swap	8.5930	8.6830	1.047	0.0000	0.0000	0
2010/01/20	J201 2014/12/22			Interest Rate Swap	8.6060	8.6550	0.569	0.0000	0.0000	0
2010/01/20	J203 2017/09/15			Interest Rate Swap	8.9050	8.9750	0.786	0.0000	0.0000	0
2010/01/20	J204 2018/12/21			Interest Rate Swap	8.8830	8.9620	0.889	0.0000	0.0000	0
2010/01/20	J207 2020/01/15			Interest Rate Swap	8.9110	8.9970	0.965	0.0000	0.0000	0
2010/01/20	JBAF 2010/01/20			Jibar Tradeable Future	7.2100	7.2300	0.277	0.0000	0.0000	0
2010/01/20	JBAF 2010/02/17			Jibar Tradeable Future	7.1500	7.1600	0.140	0.0000	0.0000	0
2010/01/20	JBAF 2010/03/17			Jibar Tradeable Future	7.1070	7.1200	0.183	0.0000	0.0000	0
2010/01/20	JBAF 2010/04/21			Jibar Tradeable Future	7.0410	7.0610	0.284	0.0000	0.0000	0
2010/01/20	JBAF 2010/05/19			Jibar Tradeable Future	7.0510	7.0610	0.142	0.0000	0.0000	0
2010/01/20	JBAF 2010/06/15			Jibar Tradeable Future	7.0650	7.0700	0.071	0.0000	0.0000	0
2010/01/20	JBAF 2010/09/15			Jibar Tradeable Future	7.1680	7.1840	0.223	0.0000	0.0000	0
2010/01/20	JBAF 2010/12/15			Jibar Tradeable Future	7.4010	7.4140	0.176	0.0000	0.0000	0
2010/01/20	JBAF 2011/03/16			Jibar Tradeable Future	7.7210	7.7190	(0.026)	0.0000	0.0000	0
2010/01/20	JBAF 2011/06/15			Jibar Tradeable Future	8.0930	8.0910	(0.025)	0.0000	0.0000	5,000
2010/01/20	JBAF 2011/09/21			Jibar Tradeable Future	8.4950	8.4930	(0.024)	0.0000	0.0000	0
2010/01/20	JBAF 2011/12/21			Jibar Tradeable Future	8.6420	8.6470	0.058	0.0000	0.0000	5,000
2010/01/20	JFRA 2010/02/04			Jibar Tradeable Future	6.9660	6.9770	0.158	0.0000	0.0000	0
2010/01/20	JFRA 2010/05/06			Jibar Tradeable Future	7.1040	7.1210	0.239	0.0000	0.0000	0
2010/01/20	JFRA 2010/08/05			Jibar Tradeable Future	7.3280	7.3290	0.014	0.0000	0.0000	0
2010/01/20	JFRA 2010/11/04			Jibar Tradeable Future	7.6340	7.6600	0.341	0.0000	0.0000	0
2010/01/20	JN02 2010/02/04			JNOTE	7.8510	7.8810	0.382	0.0000	0.0000	0
2010/01/20	JN05 2010/02/04			JNOTE	8.7350	8.7940	0.675	0.0000	0.0000	0
2010/01/20	JN10 2010/02/04			JNOTE	8.9350	9.0270	1.030	0.0000	0.0000	0
2010/01/20	JROD 2010/01/29			Rodi	7.0340	7.0090	(0.355)	0.0000	0.0000	0
2010/01/20	JROD 2010/02/26			Rodi	7.0020	6.9840	(0.257)	0.0000	0.0000	0

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2010/01/20	JROD 2010/03/31			Rodi	7.2000	7.1840	(0.222)	0.0000	0.0000	0
2010/01/20	OTH1 2010/02/04			Index Future	288.6600	288.3610	(0.104)	0.0000	0.0000	3
2010/01/20	OTH1 2010/05/06			Index Future	293.9240	293.6170	(0.104)	0.0000	0.0000	0
2010/01/20	R155 2010/02/04			Bond Future	7.7560	7.7660	0.129	0.0000	0.0000	31
2010/01/20	R155 2010/02/04	7.50	Call	Bond Future	25.0000	20.0000	(20.000)	0	0	0
2010/01/20	R155 2010/02/04	7.50	Put	Bond Future	413.0000	423.0000	2.421	0	0	0
2010/01/20	R157 2010/02/04			Bond Future	8.5700	8.5760	0.070	0.0000	0.0000	7,251
2010/01/20	R157 2010/02/04	7.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/01/20	R157 2010/02/04	7.75	Put	Bond Future	4,156.0000	4,185.0000	0.698	0	0	0
2010/01/20	R157 2010/05/06			Bond Future	8.6530	8.6600	0.081	0.0000	0.0000	0
2010/01/20	R157 2010/05/06	8.50	Call	Bond Future	977.0000	957.0000	(2.047)	0	0	0
2010/01/20	R157 2010/05/06	8.50	Put	Bond Future	1,706.0000	1,719.0000	0.762	0	0	0
2010/01/20	R157 2010/08/05			Bond Future	8.7100	8.7180	0.092	0.0000	0.0000	0
2010/01/20	R157 2010/08/05	8.75	Call	Bond Future	1,924.0000	1,901.0000	(1.195)	0	0	0
2010/01/20	R157 2010/08/05	8.75	Put	Bond Future	1,743.0000	1,756.0000	0.746	0	0	0
2010/01/20	R186 2010/02/04			Bond Future	9.2720	9.2800	0.086	0.0000	0.0000	19,109
2010/01/20	R186 2010/02/04	8.25	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/01/20	R186 2010/02/04	8.25	Put	Bond Future	9,926.0000	9,999.0000	0.735	0	0	0
2010/01/20	R186 2010/05/06			Bond Future	9.3280	9.3370	0.096	0.0000	0.0000	0
2010/01/20	R186 2010/05/06	9.00	Call	Bond Future	1,513.0000	1,474.0000	(2.578)	0	0	0
2010/01/20	R186 2010/05/06	9.00	Put	Bond Future	4,518.0000	4,560.0000	0.930	0	0	0
2010/01/20	R186 2010/08/05			Bond Future	9.3720	9.3810	0.096	0.0000	0.0000	0
2010/01/20	R186 2010/08/05	9.25	Call	Bond Future	3,257.0000	3,210.0000	(1.443)	0	0	0
2010/01/20	R186 2010/08/05	9.25	Put	Bond Future	4,347.0000	4,379.0000	0.736	0	0	0
2010/01/20	R186 2010/08/05	8.75	Call	Bond Future	1,569.0000	1,539.0000	(1.912)	0	0	1,300
2010/01/20	R186 2010/08/05	8.75	Put	Bond Future	7,298.0000	7,348.0000	0.685	0	0	0
2010/01/20	R186 2010/08/05	9.75	Call	Bond Future	5,707.0000	5,647.0000	(1.051)	0	0	0
2010/01/20	R186 2010/08/05	9.75	Put	Bond Future	2,432.0000	2,451.0000	0.781	0	0	1,300
2010/01/20	R201 2010/02/04			Bond Future	8.6480	8.6550	0.081	0.0000	0.0000	486
2010/01/20	R201 2010/02/04	7.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/01/20	R201 2010/02/04	7.50	Put	Bond Future	4,620.0000	4,648.0000	0.606	0	0	0

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2010/01/20	R201 2010/05/06			Bond Future	8.7290	8.7370	0.092	0.0000	0.0000	0
2010/01/20	R201 2010/05/06	8.50	Call	Bond Future	674.0000	658.0000	(2.374)	0	0	0
2010/01/20	R201 2010/05/06	8.50	Put	Bond Future	1,534.0000	1,548.0000	0.913	0	0	0
2010/01/20	R201 2010/08/05			Bond Future	8.7860	8.7950	0.102	0.0000	0.0000	0
2010/01/20	R201 2010/08/05	9.00	Call	Bond Future	1,843.0000	1,820.0000	(1.248)	0	0	0
2010/01/20	R201 2010/08/05	9.00	Put	Bond Future	1,085.0000	1,094.0000	0.829	0	0	0
2010/01/20	R203 2010/02/04			Bond Future	9.2180	9.2250	0.076	0.0000	0.0000	1,570
2010/01/20	R203 2010/02/04	8.20	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/01/20	R203 2010/02/04	8.20	Put	Bond Future	5,484.0000	5,521.0000	0.675	0	0	0
2010/01/20	R203 2010/05/06			Bond Future	9.2990	9.3070	0.086	0.0000	0.0000	0
2010/01/20	R203 2010/05/06	9.00	Call	Bond Future	892.0000	871.0000	(2.354)	0	0	0
2010/01/20	R203 2010/05/06	9.00	Put	Bond Future	2,419.0000	2,438.0000	0.785	0	0	0
2010/01/20	R203 2010/08/05			Bond Future	9.3620	9.3700	0.085	0.0000	0.0000	0
2010/01/20	R203 2010/08/05	9.25	Call	Bond Future	1,781.0000	1,758.0000	(1.291)	0	0	0
2010/01/20	R203 2010/08/05	9.25	Put	Bond Future	2,334.0000	2,350.0000	0.686	0	0	0
2010/01/20	R204 2010/02/04			Bond Future	9.2360	9.2430	0.076	0.0000	0.0000	4,207
2010/01/20	R204 2010/02/04	8.20	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/01/20	R204 2010/02/04	8.20	Put	Bond Future	6,130.0000	6,170.0000	0.653	0	0	0
2010/01/20	R204 2010/02/04	9.00	Call	Bond Future	178.0000	156.0000	(12.360)	0	0	100
2010/01/20	R204 2010/02/04	9.00	Put	Bond Future	1,530.0000	1,548.0000	1.176	0	0	200
2010/01/20	R204 2010/02/04	8.50	Call	Bond Future	2.0000	1.0000	(50.000)	0	0	200
2010/01/20	R204 2010/02/04	8.50	Put	Bond Future	4,305.0000	4,343.0000	0.883	0	0	0
2010/01/20	R204 2010/05/06			Bond Future	9.3110	9.3190	0.086	0.0000	0.0000	0
2010/01/20	R204 2010/05/06	9.00	Call	Bond Future	954.0000	931.0000	(2.411)	0	0	0
2010/01/20	R204 2010/05/06	9.00	Put	Bond Future	2,699.0000	2,721.0000	0.815	0	0	0
2010/01/20	R204 2010/08/05			Bond Future	9.3700	9.3780	0.085	0.0000	0.0000	0
2010/01/20	R204 2010/08/05	9.25	Call	Bond Future	1,982.0000	1,956.0000	(1.312)	0	0	0
2010/01/20	R204 2010/08/05	9.25	Put	Bond Future	2,635.0000	2,653.0000	0.683	0	0	0
2010/01/20	R206 2010/02/04			Bond Future	8.6820	8.6980	0.184	0.0000	0.0000	2
2010/01/20	R206 2010/02/04	7.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/01/20	R206 2010/02/04	7.50	Put	Bond Future	3,868.0000	3,919.0000	1.319	0	0	0
2010/01/20	R206 2010/05/06			Bond Future	8.7850	8.8030	0.205	0.0000	0.0000	0
2010/01/20	R206 2010/05/06	8.75	Call	Bond Future	852.0000	822.0000	(3.521)	0	0	0

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2010/01/20	R206 2010/05/06	8.75	Put	Bond Future	958.0000	982.0000	2.505	0	0	0
2010/01/20	R206 2010/08/05			Bond Future	8.8610	8.8820	0.237	0.0000	0.0000	0
2010/01/20	R206 2010/08/05	9.00	Call	Bond Future	1,350.0000	1,314.0000	(2.667)	0	0	0
2010/01/20	R206 2010/08/05	9.00	Put	Bond Future	958.0000	981.0000	2.401	0	0	0
2010/01/20	R207 2010/02/04			Bond Future	9.3660	9.3830	0.182	0.0000	0.0000	600
2010/01/20	R207 2010/02/04	8.25	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/01/20	R207 2010/02/04	8.25	Put	Bond Future	6,800.0000	6,899.0000	1.456	0	0	0
2010/01/20	R207 2010/05/06			Bond Future	9.4400	9.4590	0.201	0.0000	0.0000	0
2010/01/20	R207 2010/05/06	9.25	Call	Bond Future	1,258.0000	1,206.0000	(4.134)	0	0	0
2010/01/20	R207 2010/05/06	9.25	Put	Bond Future	2,347.0000	2,403.0000	2.386	0	0	0
2010/01/20	R207 2010/08/05			Bond Future	9.5010	9.5200	0.200	0.0000	0.0000	0
2010/01/20	R207 2010/08/05	9.50	Call	Bond Future	2,417.0000	2,357.0000	(2.482)	0	0	0
2010/01/20	R207 2010/08/05	9.50	Put	Bond Future	2,423.0000	2,468.0000	1.857	0	0	0
2010/01/20	R208 2010/02/04			Bond Future	9.3640	9.3820	0.192	0.0000	0.0000	5,004
2010/01/20	R208 2010/02/04	8.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/01/20	R208 2010/02/04	8.50	Put	Bond Future	5,401.0000	5,509.0000	2.000	0	0	0
2010/01/20	R208 2010/05/06			Bond Future	9.4310	9.4490	0.191	0.0000	0.0000	0
2010/01/20	R208 2010/05/06	9.25	Call	Bond Future	1,322.0000	1,270.0000	(3.933)	0	0	0
2010/01/20	R208 2010/05/06	9.25	Put	Bond Future	2,398.0000	2,452.0000	2.252	0	0	0
2010/01/20	R208 2010/08/05			Bond Future	9.4830	9.5020	0.200	0.0000	0.0000	0
2010/01/20	R208 2010/08/05	9.50	Call	Bond Future	2,589.0000	2,525.0000	(2.472)	0	0	0
2010/01/20	R208 2010/08/05	9.50	Put	Bond Future	2,491.0000	2,537.0000	1.847	0	0	0
2010/01/20	R209 2010/02/04			Bond Future	9.1190	9.1370	0.197	0.0000	0.0000	1,798
2010/01/20	R209 2010/02/04	7.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	2,500
2010/01/20	R209 2010/02/04	7.50	Put	Bond Future	14,171.0000	14,307.0000	0.960	0	0	0
2010/01/20	R209 2010/02/04	10.00	Call	Bond Future	6,174.0000	6,038.0000	(2.203)	0	0	0
2010/01/20	R209 2010/02/04	10.00	Put	Bond Future	2.0000	2.0000	0.000	0	0	0
2010/01/20	R209 2010/05/06			Bond Future	9.1580	9.1780	0.218	0.0000	0.0000	0
2010/01/20	R209 2010/05/06	8.50	Call	Bond Future	547.0000	513.0000	(6.216)	0	0	0
2010/01/20	R209 2010/05/06	8.50	Put	Bond Future	5,773.0000	5,888.0000	1.992	0	0	0
2010/01/20	R209 2010/08/05			Bond Future	9.1870	9.2070	0.218	0.0000	0.0000	0
2010/01/20	R209 2010/08/05	8.75	Call	Bond Future	1,738.0000	1,679.0000	(3.395)	0	0	0
2010/01/20	R209 2010/08/05	8.75	Put	Bond Future	5,120.0000	5,210.0000	1.758	0	0	0

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2010/01/20	TRT1 2010/02/04			Index Future	295.4410	295.1060	(0.113)	0.0000	0.0000	100
2010/01/20	TRT1 2010/05/06			Index Future	300.8280	300.4850	(0.114)	0.0000	0.0000	0
<b>Total</b>										<b>58600.00</b>