



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 22/01/2010

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
2010/01/22	AL13 2010/02/04			Index Future	253.6620	253.5170	(0.057)	0.0000	0.0000	44
2010/01/22	AL7T 2010/02/04			Index Future	321.0100	320.4290	(0.181)	0.0000	0.0000	58
2010/01/22	ALBI 2010/02/04			Index Future	298.0850	297.4480	(0.214)	0.0000	0.0000	1,028
2010/01/22	ALBI 2010/05/06			Index Future	303.5190	302.8690	(0.214)	0.0000	0.0000	139
2010/01/22	ALBI 2010/08/05			Index Future	308.8310	308.1950	(0.206)	0.0000	0.0000	0
2010/01/22	CRD1 2010/02/04			Index Future	130.7320	130.6110	(0.093)	0.0000	0.0000	2
2010/01/22	CRD1 2010/05/06			Index Future	133.1150	132.9920	(0.092)	0.0000	0.0000	0
2010/01/22	GOVI 2010/02/04			GOVI	299.6830	299.0100	(0.225)	0.0000	0.0000	1,132
2010/01/22	GOVI 2010/02/04	304.00	Call	GOVI	1,272.0000	657.0000	(48.349)	0	0	0
2010/01/22	GOVI 2010/02/04	304.00	Put	GOVI	44,442.0000	50,557.0000	13.760	0	0	0
2010/01/22	GOVI 2010/05/06			GOVI	305.1450	304.4600	(0.224)	0.0000	0.0000	0
2010/01/22	GOVI 2010/05/06	309.80	Call	GOVI	25,278.0000	22,796.0000	(9.819)	0	0	0
2010/01/22	GOVI 2010/05/06	309.80	Put	GOVI	71,828.0000	76,196.0000	6.081	0	0	0
2010/01/22	GOVI 2010/08/05			GOVI	310.8250	310.1270	(0.225)	0.0000	0.0000	0
2010/01/22	GOVI 2010/08/05	315.60	Call	GOVI	39,233.0000	36,465.0000	(7.055)	0	0	0
2010/01/22	GOVI 2010/08/05	315.60	Put	GOVI	86,983.0000	91,195.0000	4.842	0	0	0
2010/01/22	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/01/22	ILBI 2010/02/04			Index Future	358.5040	358.7400	0.066	0.0000	0.0000	426
2010/01/22	J153 2010/08/31			Interest Rate Swap	6.9124	6.8941	(0.265)	0.0000	0.0000	0
2010/01/22	J157 2015/09/15			Interest Rate Swap	8.7620	8.8220	0.685	0.0000	0.0000	0

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2010/01/22	J186 2026/12/21			Interest Rate Swap	8.5930	8.6830	1.047	0.0000	0.0000	0
2010/01/22	J201 2014/12/22			Interest Rate Swap	8.6060	8.6550	0.569	0.0000	0.0000	0
2010/01/22	J203 2017/09/15			Interest Rate Swap	8.9050	8.9750	0.786	0.0000	0.0000	0
2010/01/22	J204 2018/12/21			Interest Rate Swap	8.8830	8.9620	0.889	0.0000	0.0000	0
2010/01/22	J207 2020/01/15			Interest Rate Swap	8.9110	8.9970	0.965	0.0000	0.0000	0
2010/01/22	JBAF 2010/02/17			Jibar Tradeable Future	7.1500	7.1500	0.000	0.0000	0.0000	0
2010/01/22	JBAF 2010/03/17			Jibar Tradeable Future	7.1340	7.1320	(0.028)	0.0000	0.0000	0
2010/01/22	JBAF 2010/04/21			Jibar Tradeable Future	7.0510	7.0860	0.496	0.0000	0.0000	0
2010/01/22	JBAF 2010/05/19			Jibar Tradeable Future	7.0510	7.0850	0.482	0.0000	0.0000	0
2010/01/22	JBAF 2010/06/15			Jibar Tradeable Future	7.0600	7.0900	0.425	0.0000	0.0000	0
2010/01/22	JBAF 2010/07/21			Jibar Tradeable Future	7.1300	7.1070	(0.323)	0.0000	0.0000	0
2010/01/22	JBAF 2010/09/15			Jibar Tradeable Future	7.1670	7.1930	0.363	0.0000	0.0000	0
2010/01/22	JBAF 2010/12/15			Jibar Tradeable Future	7.3840	7.4020	0.244	0.0000	0.0000	0
2010/01/22	JBAF 2011/03/16			Jibar Tradeable Future	7.6840	7.7040	0.260	0.0000	0.0000	0
2010/01/22	JBAF 2011/06/15			Jibar Tradeable Future	8.0670	8.0830	0.198	0.0000	0.0000	5,000
2010/01/22	JBAF 2011/09/21			Jibar Tradeable Future	8.4810	8.4960	0.177	0.0000	0.0000	0
2010/01/22	JBAF 2011/12/21			Jibar Tradeable Future	8.6140	8.6370	0.267	0.0000	0.0000	5,000
2010/01/22	JFRA 2010/02/04			Jibar Tradeable Future	6.9660	6.9770	0.158	0.0000	0.0000	0
2010/01/22	JFRA 2010/05/06			Jibar Tradeable Future	7.1040	7.1210	0.239	0.0000	0.0000	0
2010/01/22	JFRA 2010/08/05			Jibar Tradeable Future	7.3280	7.3290	0.014	0.0000	0.0000	0
2010/01/22	JFRA 2010/11/04			Jibar Tradeable Future	7.6340	7.6600	0.341	0.0000	0.0000	0
2010/01/22	JN02 2010/02/04			JNOTE	7.8510	7.8810	0.382	0.0000	0.0000	0
2010/01/22	JN05 2010/02/04			JNOTE	8.7350	8.7940	0.675	0.0000	0.0000	0
2010/01/22	JN10 2010/02/04			JNOTE	8.9350	9.0270	1.030	0.0000	0.0000	0
2010/01/22	JROD 2010/01/29			Rodi	7.0340	7.0090	(0.355)	0.0000	0.0000	0
2010/01/22	JROD 2010/02/26			Rodi	7.0020	6.9840	(0.257)	0.0000	0.0000	0

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2010/01/22	JROD 2010/03/31			Rodi	7.2000	7.1840	(0.222)	0.0000	0.0000	0
2010/01/22	OTH1 2010/02/04			Index Future	289.2010	288.7170	(0.167)	0.0000	0.0000	3
2010/01/22	OTH1 2010/05/06			Index Future	294.4730	293.9790	(0.168)	0.0000	0.0000	0
2010/01/22	R155 2010/02/04			Bond Future	7.7260	7.7710	0.582	0.0000	0.0000	31
2010/01/22	R155 2010/02/04	7.50	Call	Bond Future	26.0000	15.0000	(42.308)	0	0	0
2010/01/22	R155 2010/02/04	7.50	Put	Bond Future	369.0000	426.0000	15.447	0	0	0
2010/01/22	R157 2010/02/04			Bond Future	8.5350	8.5740	0.457	0.0000	0.0000	7,251
2010/01/22	R157 2010/02/04	7.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/01/22	R157 2010/02/04	7.75	Put	Bond Future	3,982.0000	4,175.0000	4.847	0	0	0
2010/01/22	R157 2010/05/06			Bond Future	8.6160	8.6580	0.487	0.0000	0.0000	0
2010/01/22	R157 2010/05/06	8.50	Call	Bond Future	1,040.0000	949.0000	(8.750)	0	0	0
2010/01/22	R157 2010/05/06	8.50	Put	Bond Future	1,593.0000	1,701.0000	6.780	0	0	0
2010/01/22	R157 2010/08/05			Bond Future	8.6720	8.7160	0.507	0.0000	0.0000	0
2010/01/22	R157 2010/08/05	8.75	Call	Bond Future	2,007.0000	1,896.0000	(5.531)	0	0	0
2010/01/22	R157 2010/08/05	8.75	Put	Bond Future	1,653.0000	1,742.0000	5.384	0	0	0
2010/01/22	R186 2010/02/04			Bond Future	9.2190	9.2590	0.434	0.0000	0.0000	19,109
2010/01/22	R186 2010/02/04	8.25	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/01/22	R186 2010/02/04	8.25	Put	Bond Future	9,442.0000	9,808.0000	3.876	0	0	0
2010/01/22	R186 2010/05/06			Bond Future	9.2740	9.3150	0.442	0.0000	0.0000	0
2010/01/22	R186 2010/05/06	9.00	Call	Bond Future	1,662.0000	1,518.0000	(8.664)	0	0	0
2010/01/22	R186 2010/05/06	9.00	Put	Bond Future	4,181.0000	4,406.0000	5.381	0	0	0
2010/01/22	R186 2010/08/05			Bond Future	9.3160	9.3580	0.451	0.0000	0.0000	0
2010/01/22	R186 2010/08/05	9.25	Call	Bond Future	3,478.0000	3,288.0000	(5.463)	0	0	0
2010/01/22	R186 2010/08/05	9.25	Put	Bond Future	4,069.0000	4,253.0000	4.522	0	0	0
2010/01/22	R186 2010/08/05	8.75	Call	Bond Future	1,700.0000	1,581.0000	(7.000)	0	0	1,300
2010/01/22	R186 2010/08/05	8.75	Put	Bond Future	6,931.0000	7,186.0000	3.679	0	0	0
2010/01/22	R186 2010/08/05	9.75	Call	Bond Future	6,017.0000	5,761.0000	(4.255)	0	0	0
2010/01/22	R186 2010/08/05	9.75	Put	Bond Future	2,244.0000	2,361.0000	5.214	0	0	1,300
2010/01/22	R201 2010/02/04			Bond Future	8.6130	8.6530	0.464	0.0000	0.0000	486
2010/01/22	R201 2010/02/04	7.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/01/22	R201 2010/02/04	7.50	Put	Bond Future	4,483.0000	4,640.0000	3.502	0	0	0

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2010/01/22	R201 2010/05/06			Bond Future	8.6930	8.7350	0.483	0.0000	0.0000	0
2010/01/22	R201 2010/05/06	8.50	Call	Bond Future	716.0000	651.0000	(9.078)	0	0	0
2010/01/22	R201 2010/05/06	8.50	Put	Bond Future	1,441.0000	1,533.0000	6.384	0	0	0
2010/01/22	R201 2010/08/05			Bond Future	8.7480	8.7930	0.514	0.0000	0.0000	0
2010/01/22	R201 2010/08/05	9.00	Call	Bond Future	1,917.0000	1,817.0000	(5.216)	0	0	0
2010/01/22	R201 2010/08/05	9.00	Put	Bond Future	1,024.0000	1,084.0000	5.859	0	0	0
2010/01/22	R203 2010/02/04			Bond Future	9.1740	9.2030	0.316	0.0000	0.0000	1,570
2010/01/22	R203 2010/02/04	8.20	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/01/22	R203 2010/02/04	8.20	Put	Bond Future	5,255.0000	5,406.0000	2.873	0	0	0
2010/01/22	R203 2010/05/06			Bond Future	9.2530	9.2840	0.335	0.0000	0.0000	0
2010/01/22	R203 2010/05/06	9.00	Call	Bond Future	964.0000	899.0000	(6.743)	0	0	0
2010/01/22	R203 2010/05/06	9.00	Put	Bond Future	2,258.0000	2,350.0000	4.074	0	0	0
2010/01/22	R203 2010/08/05			Bond Future	9.3140	9.3460	0.344	0.0000	0.0000	0
2010/01/22	R203 2010/08/05	9.25	Call	Bond Future	1,883.0000	1,803.0000	(4.249)	0	0	0
2010/01/22	R203 2010/08/05	9.25	Put	Bond Future	2,199.0000	2,277.0000	3.547	0	0	0
2010/01/22	R204 2010/02/04			Bond Future	9.1920	9.2210	0.315	0.0000	0.0000	4,207
2010/01/22	R204 2010/02/04	8.20	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/01/22	R204 2010/02/04	8.20	Put	Bond Future	5,880.0000	6,045.0000	2.806	0	0	0
2010/01/22	R204 2010/02/04	9.00	Call	Bond Future	202.0000	151.0000	(25.248)	0	0	100
2010/01/22	R204 2010/02/04	9.00	Put	Bond Future	1,304.0000	1,418.0000	8.742	0	0	200
2010/01/22	R204 2010/02/04	8.50	Call	Bond Future	2.0000	1.0000	(50.000)	0	0	200
2010/01/22	R204 2010/02/04	8.50	Put	Bond Future	4,054.0000	4,218.0000	4.045	0	0	0
2010/01/22	R204 2010/05/06			Bond Future	9.2650	9.2960	0.335	0.0000	0.0000	0
2010/01/22	R204 2010/05/06	9.00	Call	Bond Future	1,031.0000	961.0000	(6.790)	0	0	0
2010/01/22	R204 2010/05/06	9.00	Put	Bond Future	2,521.0000	2,623.0000	4.046	0	0	0
2010/01/22	R204 2010/08/05			Bond Future	9.3230	9.3550	0.343	0.0000	0.0000	0
2010/01/22	R204 2010/08/05	9.25	Call	Bond Future	2,091.0000	2,002.0000	(4.256)	0	0	0
2010/01/22	R204 2010/08/05	9.25	Put	Bond Future	2,489.0000	2,574.0000	3.415	0	0	0
2010/01/22	R206 2010/02/04			Bond Future	8.6670	8.7060	0.450	0.0000	0.0000	2
2010/01/22	R206 2010/02/04	7.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/01/22	R206 2010/02/04	7.50	Put	Bond Future	3,820.0000	3,944.0000	3.246	0	0	0
2010/01/22	R206 2010/05/06			Bond Future	8.7690	8.8110	0.479	0.0000	0.0000	0
2010/01/22	R206 2010/05/06	8.75	Call	Bond Future	867.0000	802.0000	(7.497)	0	0	0

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2010/01/22	R206 2010/05/06	8.75	Put	Bond Future	924.0000	986.0000	6.710	0	0	0
2010/01/22	R206 2010/08/05			Bond Future	8.8450	8.8910	0.520	0.0000	0.0000	0
2010/01/22	R206 2010/08/05	9.00	Call	Bond Future	1,370.0000	1,294.0000	(5.547)	0	0	0
2010/01/22	R206 2010/08/05	9.00	Put	Bond Future	932.0000	986.0000	5.794	0	0	0
2010/01/22	R207 2010/02/04			Bond Future	9.3320	9.3710	0.418	0.0000	0.0000	600
2010/01/22	R207 2010/02/04	8.25	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/01/22	R207 2010/02/04	8.25	Put	Bond Future	6,603.0000	6,829.0000	3.423	0	0	0
2010/01/22	R207 2010/05/06			Bond Future	9.4060	9.4470	0.436	0.0000	0.0000	0
2010/01/22	R207 2010/05/06	9.25	Call	Bond Future	1,323.0000	1,217.0000	(8.012)	0	0	0
2010/01/22	R207 2010/05/06	9.25	Put	Bond Future	2,218.0000	2,346.0000	5.771	0	0	0
2010/01/22	R207 2010/08/05			Bond Future	9.4650	9.5080	0.454	0.0000	0.0000	0
2010/01/22	R207 2010/08/05	9.50	Call	Bond Future	2,509.0000	2,379.0000	(5.181)	0	0	0
2010/01/22	R207 2010/08/05	9.50	Put	Bond Future	2,314.0000	2,424.0000	4.754	0	0	0
2010/01/22	R208 2010/02/04			Bond Future	9.3410	9.3700	0.310	0.0000	0.0000	5,004
2010/01/22	R208 2010/02/04	8.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/01/22	R208 2010/02/04	8.50	Put	Bond Future	5,263.0000	5,437.0000	3.306	0	0	0
2010/01/22	R208 2010/05/06			Bond Future	9.4070	9.4370	0.319	0.0000	0.0000	0
2010/01/22	R208 2010/05/06	9.25	Call	Bond Future	1,365.0000	1,283.0000	(6.007)	0	0	0
2010/01/22	R208 2010/05/06	9.25	Put	Bond Future	2,299.0000	2,394.0000	4.132	0	0	0
2010/01/22	R208 2010/08/05			Bond Future	9.4580	9.4900	0.338	0.0000	0.0000	0
2010/01/22	R208 2010/08/05	9.50	Call	Bond Future	2,652.0000	2,548.0000	(3.922)	0	0	0
2010/01/22	R208 2010/08/05	9.50	Put	Bond Future	2,408.0000	2,490.0000	3.405	0	0	0
2010/01/22	R209 2010/02/04			Bond Future	9.0870	9.1360	0.539	0.0000	0.0000	1,798
2010/01/22	R209 2010/02/04	7.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	2,500
2010/01/22	R209 2010/02/04	7.50	Put	Bond Future	13,929.0000	14,299.0000	2.656	0	0	0
2010/01/22	R209 2010/02/04	10.00	Call	Bond Future	6,415.0000	6,044.0000	(5.783)	0	0	0
2010/01/22	R209 2010/02/04	10.00	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/01/22	R209 2010/05/06			Bond Future	9.1260	9.1770	0.559	0.0000	0.0000	0
2010/01/22	R209 2010/05/06	8.50	Call	Bond Future	579.0000	500.0000	(13.644)	0	0	0
2010/01/22	R209 2010/05/06	8.50	Put	Bond Future	5,564.0000	5,868.0000	5.464	0	0	0
2010/01/22	R209 2010/08/05			Bond Future	9.1540	9.2060	0.568	0.0000	0.0000	0
2010/01/22	R209 2010/08/05	8.75	Call	Bond Future	1,812.0000	1,667.0000	(8.002)	0	0	0
2010/01/22	R209 2010/08/05	8.75	Put	Bond Future	4,947.0000	5,190.0000	4.912	0	0	0

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2010/01/22	TRT1 2010/02/04			Index Future	295.9890	295.3330	(0.222)	0.0000	0.0000	100
2010/01/22	TRT1 2010/05/06			Index Future	301.3840	300.7150	(0.222)	0.0000	0.0000	0
Total										58590.00