



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 25/01/2010

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
2010/01/25	AL13 2010/02/04			Index Future	253.5170	253.6320	0.045	0.0000	0.0000	44
2010/01/25	AL7T 2010/02/04			Index Future	320.4290	320.6420	0.066	0.0000	0.0000	58
2010/01/25	ALBI 2010/02/04			Index Future	297.4480	297.6970	0.084	0.0000	0.0000	1,021
2010/01/25	ALBI 2010/05/06			Index Future	302.8690	303.1220	0.084	0.0000	0.0000	139
2010/01/25	ALBI 2010/08/05			Index Future	308.1950	308.4110	0.070	0.0000	0.0000	0
2010/01/25	CRD1 2010/02/04			Index Future	130.6110	130.7030	0.070	0.0000	0.0000	2
2010/01/25	CRD1 2010/05/06			Index Future	132.9920	133.0850	0.070	0.0000	0.0000	0
2010/01/25	GOVI 2010/02/04			GOVI	299.0100	299.2580	0.083	0.0000	0.0000	1,132
2010/01/25	GOVI 2010/02/04	304.00	Call	GOVI	657.0000	414.0000	(36.986)	0	0	0
2010/01/25	GOVI 2010/02/04	304.00	Put	GOVI	50,557.0000	47,834.0000	(5.386)	0	0	0
2010/01/25	GOVI 2010/05/06			GOVI	304.4600	304.7120	0.083	0.0000	0.0000	0
2010/01/25	GOVI 2010/05/06	309.80	Call	GOVI	22,796.0000	23,037.0000	1.057	0	0	0
2010/01/25	GOVI 2010/05/06	309.80	Put	GOVI	76,196.0000	73,917.0000	(2.991)	0	0	0
2010/01/25	GOVI 2010/08/05			GOVI	310.1270	310.3840	0.083	0.0000	0.0000	0
2010/01/25	GOVI 2010/08/05	315.60	Call	GOVI	36,465.0000	36,981.0000	1.415	0	0	0
2010/01/25	GOVI 2010/08/05	315.60	Put	GOVI	91,195.0000	89,141.0000	(2.252)	0	0	0
2010/01/25	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/01/25	ILBI 2010/02/04			Index Future	358.7400	358.3240	(0.116)	0.0000	0.0000	426
2010/01/25	J153 2010/08/31			Interest Rate Swap	6.9124	6.8941	(0.265)	0.0000	0.0000	0
2010/01/25	J157 2015/09/15			Interest Rate Swap	8.7620	8.8220	0.685	0.0000	0.0000	0

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
2010/01/25	J186 2026/12/21			Interest Rate Swap	8.5930	8.6830	1.047	0.0000	0.0000	0
2010/01/25	J201 2014/12/22			Interest Rate Swap	8.6060	8.6550	0.569	0.0000	0.0000	0
2010/01/25	J203 2017/09/15			Interest Rate Swap	8.9050	8.9750	0.786	0.0000	0.0000	0
2010/01/25	J204 2018/12/21			Interest Rate Swap	8.8830	8.9620	0.889	0.0000	0.0000	0
2010/01/25	J207 2020/01/15			Interest Rate Swap	8.9110	8.9970	0.965	0.0000	0.0000	0
2010/01/25	JBAF 2010/02/17			Jibar Tradeable Future	7.1500	7.1450	(0.070)	0.0000	0.0000	0
2010/01/25	JBAF 2010/03/17			Jibar Tradeable Future	7.1320	7.1330	0.014	0.0000	0.0000	0
2010/01/25	JBAF 2010/04/21			Jibar Tradeable Future	7.0860	7.0890	0.042	0.0000	0.0000	0
2010/01/25	JBAF 2010/05/19			Jibar Tradeable Future	7.0850	7.0850	0.000	0.0000	0.0000	0
2010/01/25	JBAF 2010/06/15			Jibar Tradeable Future	7.0900	7.0900	0.000	0.0000	0.0000	0
2010/01/25	JBAF 2010/07/21			Jibar Tradeable Future	7.1070	7.1070	0.000	0.0000	0.0000	0
2010/01/25	JBAF 2010/09/15			Jibar Tradeable Future	7.1930	7.1900	(0.042)	0.0000	0.0000	0
2010/01/25	JBAF 2010/12/15			Jibar Tradeable Future	7.4020	7.4000	(0.027)	0.0000	0.0000	0
2010/01/25	JBAF 2011/03/16			Jibar Tradeable Future	7.7040	7.7030	(0.013)	0.0000	0.0000	0
2010/01/25	JBAF 2011/06/15			Jibar Tradeable Future	8.0830	8.0740	(0.111)	0.0000	0.0000	5,000
2010/01/25	JBAF 2011/09/21			Jibar Tradeable Future	8.4960	8.4770	(0.224)	0.0000	0.0000	0
2010/01/25	JBAF 2011/12/21			Jibar Tradeable Future	8.6370	8.6370	0.000	0.0000	0.0000	5,000
2010/01/25	JFRA 2010/02/04			Jibar Tradeable Future	6.9660	6.9770	0.158	0.0000	0.0000	0
2010/01/25	JFRA 2010/05/06			Jibar Tradeable Future	7.1040	7.1210	0.239	0.0000	0.0000	0
2010/01/25	JFRA 2010/08/05			Jibar Tradeable Future	7.3280	7.3290	0.014	0.0000	0.0000	0
2010/01/25	JFRA 2010/11/04			Jibar Tradeable Future	7.6340	7.6600	0.341	0.0000	0.0000	0
2010/01/25	JN02 2010/02/04			JNOTE	7.8510	7.8810	0.382	0.0000	0.0000	0
2010/01/25	JN05 2010/02/04			JNOTE	8.7350	8.7940	0.675	0.0000	0.0000	0
2010/01/25	JN10 2010/02/04			JNOTE	8.9350	9.0270	1.030	0.0000	0.0000	0
2010/01/25	JROD 2010/01/29			Rodi	7.0340	7.0090	(0.355)	0.0000	0.0000	0
2010/01/25	JROD 2010/02/26			Rodi	7.0020	6.9840	(0.257)	0.0000	0.0000	0

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
2010/01/25	JROD 2010/03/31			Rodi	7.2000	7.1840	(0.222)	0.0000	0.0000	0
2010/01/25	OTH1 2010/02/04			Index Future	288.7170	288.9660	0.086	0.0000	0.0000	3
2010/01/25	OTH1 2010/05/06			Index Future	293.9790	294.2320	0.086	0.0000	0.0000	0
2010/01/25	R155 2010/02/04			Bond Future	7.7710	7.7710	0.000	0.0000	0.0000	31
2010/01/25	R155 2010/02/04	7.50	Call	Bond Future	15.0000	9.0000	(40.000)	0	0	0
2010/01/25	R155 2010/02/04	7.50	Put	Bond Future	426.0000	420.0000	(1.408)	0	0	0
2010/01/25	R157 2010/02/04			Bond Future	8.5740	8.5730	(0.012)	0.0000	0.0000	7,251
2010/01/25	R157 2010/02/04	7.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/01/25	R157 2010/02/04	7.75	Put	Bond Future	4,175.0000	4,170.0000	(0.120)	0	0	0
2010/01/25	R157 2010/05/06			Bond Future	8.6580	8.6570	(0.012)	0.0000	0.0000	0
2010/01/25	R157 2010/05/06	8.50	Call	Bond Future	949.0000	933.0000	(1.686)	0	0	0
2010/01/25	R157 2010/05/06	8.50	Put	Bond Future	1,701.0000	1,681.0000	(1.176)	0	0	0
2010/01/25	R157 2010/08/05			Bond Future	8.7160	8.7150	(0.011)	0.0000	0.0000	0
2010/01/25	R157 2010/08/05	8.75	Call	Bond Future	1,896.0000	1,885.0000	(0.580)	0	0	0
2010/01/25	R157 2010/08/05	8.75	Put	Bond Future	1,742.0000	1,727.0000	(0.861)	0	0	0
2010/01/25	R186 2010/02/04			Bond Future	9.2590	9.2480	(0.119)	0.0000	0.0000	19,109
2010/01/25	R186 2010/02/04	8.25	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/01/25	R186 2010/02/04	8.25	Put	Bond Future	9,808.0000	9,708.0000	(1.020)	0	0	0
2010/01/25	R186 2010/05/06			Bond Future	9.3150	9.3040	(0.118)	0.0000	0.0000	0
2010/01/25	R186 2010/05/06	9.00	Call	Bond Future	1,518.0000	1,516.0000	(0.132)	0	0	0
2010/01/25	R186 2010/05/06	9.00	Put	Bond Future	4,406.0000	4,305.0000	(2.292)	0	0	0
2010/01/25	R186 2010/08/05			Bond Future	9.3580	9.3470	(0.118)	0.0000	0.0000	0
2010/01/25	R186 2010/08/05	9.25	Call	Bond Future	3,288.0000	3,305.0000	0.517	0	0	0
2010/01/25	R186 2010/08/05	9.25	Put	Bond Future	4,253.0000	4,173.0000	(1.881)	0	0	0
2010/01/25	R186 2010/08/05	8.75	Call	Bond Future	1,581.0000	1,585.0000	0.253	0	0	1,300
2010/01/25	R186 2010/08/05	8.75	Put	Bond Future	7,186.0000	7,092.0000	(1.308)	0	0	0
2010/01/25	R186 2010/08/05	9.75	Call	Bond Future	5,761.0000	5,797.0000	0.625	0	0	0
2010/01/25	R186 2010/08/05	9.75	Put	Bond Future	2,361.0000	2,300.0000	(2.584)	0	0	1,300
2010/01/25	R201 2010/02/04			Bond Future	8.6530	8.6520	(0.012)	0.0000	0.0000	486
2010/01/25	R201 2010/02/04	7.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/01/25	R201 2010/02/04	7.50	Put	Bond Future	4,640.0000	4,636.0000	(0.086)	0	0	0

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
2010/01/25	R201 2010/05/06			Bond Future	8.7350	8.7340	(0.011)	0.0000	0.0000	0
2010/01/25	R201 2010/05/06	8.50	Call	Bond Future	651.0000	638.0000	(1.997)	0	0	0
2010/01/25	R201 2010/05/06	8.50	Put	Bond Future	1,533.0000	1,517.0000	(1.044)	0	0	0
2010/01/25	R201 2010/08/05			Bond Future	8.7930	8.7920	(0.011)	0.0000	0.0000	0
2010/01/25	R201 2010/08/05	9.00	Call	Bond Future	1,817.0000	1,809.0000	(0.440)	0	0	0
2010/01/25	R201 2010/08/05	9.00	Put	Bond Future	1,084.0000	1,072.0000	(1.107)	0	0	0
2010/01/25	R203 2010/02/04			Bond Future	9.2030	9.2020	(0.011)	0.0000	0.0000	1,570
2010/01/25	R203 2010/02/04	8.20	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/01/25	R203 2010/02/04	8.20	Put	Bond Future	5,406.0000	5,401.0000	(0.092)	0	0	0
2010/01/25	R203 2010/05/06			Bond Future	9.2840	9.2830	(0.011)	0.0000	0.0000	0
2010/01/25	R203 2010/05/06	9.00	Call	Bond Future	899.0000	880.0000	(2.113)	0	0	0
2010/01/25	R203 2010/05/06	9.00	Put	Bond Future	2,350.0000	2,326.0000	(1.021)	0	0	0
2010/01/25	R203 2010/08/05			Bond Future	9.3460	9.3450	(0.011)	0.0000	0.0000	0
2010/01/25	R203 2010/08/05	9.25	Call	Bond Future	1,803.0000	1,789.0000	(0.776)	0	0	0
2010/01/25	R203 2010/08/05	9.25	Put	Bond Future	2,277.0000	2,258.0000	(0.834)	0	0	0
2010/01/25	R204 2010/02/04			Bond Future	9.2210	9.2210	0.000	0.0000	0.0000	4,207
2010/01/25	R204 2010/02/04	8.20	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/01/25	R204 2010/02/04	8.20	Put	Bond Future	6,045.0000	6,045.0000	0.000	0	0	0
2010/01/25	R204 2010/02/04	9.00	Call	Bond Future	151.0000	105.0000	(30.464)	0	0	100
2010/01/25	R204 2010/02/04	9.00	Put	Bond Future	1,418.0000	1,372.0000	(3.244)	0	0	200
2010/01/25	R204 2010/02/04	8.50	Call	Bond Future	1.0000	0.0000	(100.000)	0	0	200
2010/01/25	R204 2010/02/04	8.50	Put	Bond Future	4,218.0000	4,217.0000	(0.024)	0	0	0
2010/01/25	R204 2010/05/06			Bond Future	9.2960	9.2950	(0.011)	0.0000	0.0000	0
2010/01/25	R204 2010/05/06	9.00	Call	Bond Future	961.0000	941.0000	(2.081)	0	0	0
2010/01/25	R204 2010/05/06	9.00	Put	Bond Future	2,623.0000	2,598.0000	(0.953)	0	0	0
2010/01/25	R204 2010/08/05			Bond Future	9.3550	9.3540	(0.011)	0.0000	0.0000	0
2010/01/25	R204 2010/08/05	9.25	Call	Bond Future	2,002.0000	1,987.0000	(0.749)	0	0	0
2010/01/25	R204 2010/08/05	9.25	Put	Bond Future	2,574.0000	2,554.0000	(0.777)	0	0	0
2010/01/25	R206 2010/02/04			Bond Future	8.7060	8.7050	(0.011)	0.0000	0.0000	2
2010/01/25	R206 2010/02/04	7.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/01/25	R206 2010/02/04	7.50	Put	Bond Future	3,944.0000	3,941.0000	(0.076)	0	0	0
2010/01/25	R206 2010/05/06			Bond Future	8.8110	8.8100	(0.011)	0.0000	0.0000	0
2010/01/25	R206 2010/05/06	8.75	Call	Bond Future	802.0000	790.0000	(1.496)	0	0	0

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
2010/01/25	R206 2010/05/06	8.75	Put	Bond Future	986.0000	971.0000	(1.521)	0	0	0
2010/01/25	R206 2010/08/05			Bond Future	8.8910	8.8900	(0.011)	0.0000	0.0000	0
2010/01/25	R206 2010/08/05	9.00	Call	Bond Future	1,294.0000	1,287.0000	(0.541)	0	0	0
2010/01/25	R206 2010/08/05	9.00	Put	Bond Future	986.0000	977.0000	(0.913)	0	0	0
2010/01/25	R207 2010/02/04			Bond Future	9.3710	9.3600	(0.117)	0.0000	0.0000	600
2010/01/25	R207 2010/02/04	8.25	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/01/25	R207 2010/02/04	8.25	Put	Bond Future	6,829.0000	6,765.0000	(0.937)	0	0	0
2010/01/25	R207 2010/05/06			Bond Future	9.4470	9.4350	(0.127)	0.0000	0.0000	0
2010/01/25	R207 2010/05/06	9.25	Call	Bond Future	1,217.0000	1,221.0000	0.329	0	0	0
2010/01/25	R207 2010/05/06	9.25	Put	Bond Future	2,346.0000	2,281.0000	(2.771)	0	0	0
2010/01/25	R207 2010/08/05			Bond Future	9.5080	9.4960	(0.126)	0.0000	0.0000	0
2010/01/25	R207 2010/08/05	9.50	Call	Bond Future	2,379.0000	2,394.0000	0.631	0	0	0
2010/01/25	R207 2010/08/05	9.50	Put	Bond Future	2,424.0000	2,372.0000	(2.145)	0	0	0
2010/01/25	R208 2010/02/04			Bond Future	9.3700	9.3700	0.000	0.0000	0.0000	5,004
2010/01/25	R208 2010/02/04	8.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/01/25	R208 2010/02/04	8.50	Put	Bond Future	5,437.0000	5,437.0000	0.000	0	0	0
2010/01/25	R208 2010/05/06			Bond Future	9.4370	9.4360	(0.011)	0.0000	0.0000	0
2010/01/25	R208 2010/05/06	9.25	Call	Bond Future	1,283.0000	1,260.0000	(1.793)	0	0	0
2010/01/25	R208 2010/05/06	9.25	Put	Bond Future	2,394.0000	2,365.0000	(1.211)	0	0	0
2010/01/25	R208 2010/08/05			Bond Future	9.4900	9.4890	(0.011)	0.0000	0.0000	0
2010/01/25	R208 2010/08/05	9.50	Call	Bond Future	2,548.0000	2,532.0000	(0.628)	0	0	0
2010/01/25	R208 2010/08/05	9.50	Put	Bond Future	2,490.0000	2,468.0000	(0.884)	0	0	0
2010/01/25	R209 2010/02/04			Bond Future	9.1360	9.1260	(0.109)	0.0000	0.0000	1,798
2010/01/25	R209 2010/02/04	7.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	2,500
2010/01/25	R209 2010/02/04	7.50	Put	Bond Future	14,299.0000	14,224.0000	(0.525)	0	0	0
2010/01/25	R209 2010/02/04	10.00	Call	Bond Future	6,044.0000	6,119.0000	1.241	0	0	0
2010/01/25	R209 2010/02/04	10.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/01/25	R209 2010/05/06			Bond Future	9.1770	9.1660	(0.120)	0.0000	0.0000	0
2010/01/25	R209 2010/05/06	8.50	Call	Bond Future	500.0000	495.0000	(1.000)	0	0	0
2010/01/25	R209 2010/05/06	8.50	Put	Bond Future	5,868.0000	5,781.0000	(1.483)	0	0	0
2010/01/25	R209 2010/08/05			Bond Future	9.2060	9.1950	(0.119)	0.0000	0.0000	0
2010/01/25	R209 2010/08/05	8.75	Call	Bond Future	1,667.0000	1,673.0000	0.360	0	0	0
2010/01/25	R209 2010/08/05	8.75	Put	Bond Future	5,190.0000	5,114.0000	(1.464)	0	0	0

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
2010/01/25	TRT1 2010/02/04			Index Future	295.3330	295.5780	0.083	0.0000	0.0000	100
2010/01/25	TRT1 2010/05/06			Index Future	300.7150	300.9640	0.083	0.0000	0.0000	0
Total										58583.00