



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 28/01/2010

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
2010/01/28	AL13 2010/02/04			Index Future	253.8260	254.0050	0.071	0.0000	0.0000	44
2010/01/28	AL7T 2010/02/04			Index Future	321.9490	323.0110	0.330	0.0000	0.0000	58
2010/01/28	ALBI 2010/02/04			Index Future	298.5960	299.3380	0.248	0.0000	0.0000	1,018
2010/01/28	ALBI 2010/05/06			Index Future	303.7520	304.5090	0.249	0.0000	0.0000	189
2010/01/28	ALBI 2010/08/05			Index Future	309.2340	310.0690	0.270	0.0000	0.0000	0
2010/01/28	CRD1 2010/02/04			Index Future	131.0560	131.2660	0.160	0.0000	0.0000	2
2010/01/28	CRD1 2010/05/06			Index Future	133.3190	133.5340	0.161	0.0000	0.0000	0
2010/01/28	GOVI 2010/02/04			GOVI	300.1760	300.9430	0.256	0.0000	0.0000	1,132
2010/01/28	GOVI 2010/02/04	304.00	Call	GOVI	569.0000	903.0000	58.699	0	0	0
2010/01/28	GOVI 2010/02/04	304.00	Put	GOVI	38,809.0000	31,473.0000	(18.903)	0	0	0
2010/01/28	GOVI 2010/05/06			GOVI	305.3600	306.1420	0.256	0.0000	0.0000	0
2010/01/28	GOVI 2010/05/06	309.80	Call	GOVI	24,832.0000	27,453.0000	10.555	0	0	0
2010/01/28	GOVI 2010/05/06	309.80	Put	GOVI	69,232.0000	64,033.0000	(7.510)	0	0	0
2010/01/28	GOVI 2010/08/05			GOVI	311.0210	311.8160	0.256	0.0000	0.0000	0
2010/01/28	GOVI 2010/08/05	315.60	Call	GOVI	39,107.0000	42,122.0000	7.710	0	0	0
2010/01/28	GOVI 2010/08/05	315.60	Put	GOVI	84,897.0000	79,962.0000	(5.813)	0	0	0
2010/01/28	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/01/28	ILBI 2010/02/04			Index Future	358.2930	358.2010	(0.026)	0.0000	0.0000	426
2010/01/28	J153 2010/08/31			Interest Rate Swap	6.9124	6.8941	(0.265)	0.0000	0.0000	0
2010/01/28	J157 2015/09/15			Interest Rate Swap	8.7620	8.8220	0.685	0.0000	0.0000	0

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2010/01/28	J186 2026/12/21			Interest Rate Swap	8.5930	8.6830	1.047	0.0000	0.0000	0
2010/01/28	J201 2014/12/22			Interest Rate Swap	8.6060	8.6550	0.569	0.0000	0.0000	0
2010/01/28	J203 2017/09/15			Interest Rate Swap	8.9050	8.9750	0.786	0.0000	0.0000	0
2010/01/28	J204 2018/12/21			Interest Rate Swap	8.8830	8.9620	0.889	0.0000	0.0000	0
2010/01/28	J207 2020/01/15			Interest Rate Swap	8.9110	8.9970	0.965	0.0000	0.0000	0
2010/01/28	JBAF 2010/02/17			Jibar Tradeable Future	7.1900	7.1750	(0.209)	0.0000	0.0000	0
2010/01/28	JBAF 2010/03/17			Jibar Tradeable Future	7.0800	7.0800	0.000	0.0000	0.0000	0
2010/01/28	JBAF 2010/04/21			Jibar Tradeable Future	6.9730	6.9750	0.029	0.0000	0.0000	0
2010/01/28	JBAF 2010/05/19			Jibar Tradeable Future	6.9360	6.9420	0.087	0.0000	0.0000	0
2010/01/28	JBAF 2010/06/15			Jibar Tradeable Future	6.9260	6.9310	0.072	0.0000	0.0000	0
2010/01/28	JBAF 2010/07/21			Jibar Tradeable Future	6.9270	6.9370	0.144	0.0000	0.0000	0
2010/01/28	JBAF 2010/09/15			Jibar Tradeable Future	6.9810	6.9890	0.115	0.0000	0.0000	0
2010/01/28	JBAF 2010/12/15			Jibar Tradeable Future	7.1880	7.1960	0.111	0.0000	0.0000	0
2010/01/28	JBAF 2011/03/16			Jibar Tradeable Future	7.4770	7.4810	0.053	0.0000	0.0000	0
2010/01/28	JBAF 2011/06/15			Jibar Tradeable Future	7.8550	7.8580	0.038	0.0000	0.0000	5,000
2010/01/28	JBAF 2011/09/21			Jibar Tradeable Future	8.2630	8.2700	0.085	0.0000	0.0000	0
2010/01/28	JBAF 2011/12/21			Jibar Tradeable Future	8.4220	8.4460	0.285	0.0000	0.0000	5,000
2010/01/28	JFRA 2010/02/04			Jibar Tradeable Future	6.9660	6.9770	0.158	0.0000	0.0000	0
2010/01/28	JFRA 2010/05/06			Jibar Tradeable Future	7.1040	7.1210	0.239	0.0000	0.0000	0
2010/01/28	JFRA 2010/08/05			Jibar Tradeable Future	7.3280	7.3290	0.014	0.0000	0.0000	0
2010/01/28	JFRA 2010/11/04			Jibar Tradeable Future	7.6340	7.6600	0.341	0.0000	0.0000	0
2010/01/28	JN02 2010/02/04			JNOTE	7.8510	7.8810	0.382	0.0000	0.0000	0
2010/01/28	JN05 2010/02/04			JNOTE	8.7350	8.7940	0.675	0.0000	0.0000	0
2010/01/28	JN10 2010/02/04			JNOTE	8.9350	9.0270	1.030	0.0000	0.0000	0
2010/01/28	JROD 2010/01/29			Rodi	7.0340	7.0090	(0.355)	0.0000	0.0000	0
2010/01/28	JROD 2010/02/26			Rodi	7.0020	6.9840	(0.257)	0.0000	0.0000	0

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2010/01/28	JROD 2010/03/31			Rodi	7.2000	7.1840	(0.222)	0.0000	0.0000	0
2010/01/28	OTH1 2010/02/04			Index Future	289.7790	290.4150	0.219	0.0000	0.0000	3
2010/01/28	OTH1 2010/05/06			Index Future	294.7830	295.4320	0.220	0.0000	0.0000	0
2010/01/28	R155 2010/02/04			Bond Future	7.6910	7.6410	(0.650)	0.0000	0.0000	31
2010/01/28	R155 2010/02/04	7.50	Call	Bond Future	15.0000	23.0000	53.333	0	0	0
2010/01/28	R155 2010/02/04	7.50	Put	Bond Future	305.0000	237.0000	(22.295)	0	0	0
2010/01/28	R157 2010/02/04			Bond Future	8.4880	8.4370	(0.601)	0.0000	0.0000	6,971
2010/01/28	R157 2010/02/04	7.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/01/28	R157 2010/02/04	7.75	Put	Bond Future	3,748.0000	3,494.0000	(6.777)	0	0	0
2010/01/28	R157 2010/05/06			Bond Future	8.5670	8.5130	(0.630)	0.0000	0.0000	280
2010/01/28	R157 2010/05/06	8.50	Call	Bond Future	1,108.0000	1,226.0000	10.650	0	0	0
2010/01/28	R157 2010/05/06	8.50	Put	Bond Future	1,428.0000	1,288.0000	(9.804)	0	0	0
2010/01/28	R157 2010/08/05			Bond Future	8.6200	8.5620	(0.673)	0.0000	0.0000	0
2010/01/28	R157 2010/08/05	8.75	Call	Bond Future	2,108.0000	2,255.0000	6.973	0	0	0
2010/01/28	R157 2010/08/05	8.75	Put	Bond Future	1,518.0000	1,400.0000	(7.773)	0	0	0
2010/01/28	R186 2010/02/04			Bond Future	9.2150	9.1840	(0.336)	0.0000	0.0000	19,109
2010/01/28	R186 2010/02/04	8.25	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/01/28	R186 2010/02/04	8.25	Put	Bond Future	9,406.0000	9,121.0000	(3.030)	0	0	0
2010/01/28	R186 2010/05/06			Bond Future	9.2700	9.2390	(0.334)	0.0000	0.0000	81
2010/01/28	R186 2010/05/06	9.00	Call	Bond Future	1,601.0000	1,693.0000	5.746	0	0	0
2010/01/28	R186 2010/05/06	9.00	Put	Bond Future	4,083.0000	3,895.0000	(4.604)	0	0	0
2010/01/28	R186 2010/08/05			Bond Future	9.3120	9.2800	(0.344)	0.0000	0.0000	0
2010/01/28	R186 2010/08/05	9.25	Call	Bond Future	3,438.0000	3,571.0000	3.869	0	0	0
2010/01/28	R186 2010/08/05	9.25	Put	Bond Future	3,994.0000	3,840.0000	(3.856)	0	0	0
2010/01/28	R186 2010/08/05	8.75	Call	Bond Future	1,661.0000	1,741.0000	4.816	0	0	1,300
2010/01/28	R186 2010/08/05	8.75	Put	Bond Future	6,856.0000	6,650.0000	(3.005)	0	0	0
2010/01/28	R186 2010/08/05	9.75	Call	Bond Future	5,987.0000	6,172.0000	3.090	0	0	0
2010/01/28	R186 2010/08/05	9.75	Put	Bond Future	2,178.0000	2,077.0000	(4.637)	0	0	1,300
2010/01/28	R201 2010/02/04			Bond Future	8.5670	8.5160	(0.595)	0.0000	0.0000	486
2010/01/28	R201 2010/02/04	7.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/01/28	R201 2010/02/04	7.50	Put	Bond Future	4,302.0000	4,102.0000	(4.649)	0	0	0

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2010/01/28	R201 2010/05/06			Bond Future	8.6450	8.5900	(0.636)	0.0000	0.0000	0
2010/01/28	R201 2010/05/06	8.50	Call	Bond Future	760.0000	845.0000	11.184	0	0	0
2010/01/28	R201 2010/05/06	8.50	Put	Bond Future	1,306.0000	1,184.0000	(9.342)	0	0	0
2010/01/28	R201 2010/08/05			Bond Future	8.6970	8.6390	(0.667)	0.0000	0.0000	0
2010/01/28	R201 2010/08/05	9.00	Call	Bond Future	2,007.0000	2,136.0000	6.428	0	0	0
2010/01/28	R201 2010/08/05	9.00	Put	Bond Future	932.0000	853.0000	(8.476)	0	0	0
2010/01/28	R203 2010/02/04			Bond Future	9.1180	9.0770	(0.450)	0.0000	0.0000	1,570
2010/01/28	R203 2010/02/04	8.20	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/01/28	R203 2010/02/04	8.20	Put	Bond Future	4,963.0000	4,748.0000	(4.332)	0	0	0
2010/01/28	R203 2010/05/06			Bond Future	9.1950	9.1520	(0.468)	0.0000	0.0000	0
2010/01/28	R203 2010/05/06	9.00	Call	Bond Future	1,036.0000	1,119.0000	8.012	0	0	0
2010/01/28	R203 2010/05/06	9.00	Put	Bond Future	2,035.0000	1,899.0000	(6.683)	0	0	0
2010/01/28	R203 2010/08/05			Bond Future	9.2530	9.2080	(0.486)	0.0000	0.0000	0
2010/01/28	R203 2010/08/05	9.25	Call	Bond Future	2,002.0000	2,112.0000	5.495	0	0	0
2010/01/28	R203 2010/08/05	9.25	Put	Bond Future	2,017.0000	1,904.0000	(5.602)	0	0	0
2010/01/28	R204 2010/02/04			Bond Future	9.1370	9.1960	0.646	0.0000	0.0000	4,207
2010/01/28	R204 2010/02/04	8.20	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/01/28	R204 2010/02/04	8.20	Put	Bond Future	5,566.0000	5,903.0000	6.055	0	0	0
2010/01/28	R204 2010/02/04	9.00	Call	Bond Future	164.0000	79.0000	(51.829)	0	0	100
2010/01/28	R204 2010/02/04	9.00	Put	Bond Future	952.0000	1,204.0000	26.471	0	0	200
2010/01/28	R204 2010/02/04	8.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	200
2010/01/28	R204 2010/02/04	8.50	Put	Bond Future	3,738.0000	4,075.0000	9.016	0	0	0
2010/01/28	R204 2010/05/06			Bond Future	9.2080	9.1650	(0.467)	0.0000	0.0000	0
2010/01/28	R204 2010/05/06	9.00	Call	Bond Future	1,106.0000	1,196.0000	8.137	0	0	0
2010/01/28	R204 2010/05/06	9.00	Put	Bond Future	2,278.0000	2,127.0000	(6.629)	0	0	0
2010/01/28	R204 2010/08/05			Bond Future	9.2630	9.2190	(0.475)	0.0000	0.0000	0
2010/01/28	R204 2010/08/05	9.25	Call	Bond Future	2,218.0000	2,336.0000	5.320	0	0	0
2010/01/28	R204 2010/08/05	9.25	Put	Bond Future	2,289.0000	2,166.0000	(5.374)	0	0	0
2010/01/28	R206 2010/02/04			Bond Future	8.6190	8.5680	(0.592)	0.0000	0.0000	2
2010/01/28	R206 2010/02/04	7.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/01/28	R206 2010/02/04	7.50	Put	Bond Future	3,666.0000	3,503.0000	(4.446)	0	0	0
2010/01/28	R206 2010/05/06			Bond Future	8.7180	8.6630	(0.631)	0.0000	0.0000	0
2010/01/28	R206 2010/05/06	8.75	Call	Bond Future	920.0000	1,005.0000	9.239	0	0	0

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2010/01/28	R206 2010/05/06	8.75	Put	Bond Future	823.0000	742.0000	(9.842)	0	0	0
2010/01/28	R206 2010/08/05			Bond Future	8.7910	8.7310	(0.683)	0.0000	0.0000	0
2010/01/28	R206 2010/08/05	9.00	Call	Bond Future	1,441.0000	1,540.0000	6.870	0	0	0
2010/01/28	R206 2010/08/05	9.00	Put	Bond Future	850.0000	779.0000	(8.353)	0	0	0
2010/01/28	R207 2010/02/04			Bond Future	9.2970	9.2360	(0.656)	0.0000	0.0000	600
2010/01/28	R207 2010/02/04	8.25	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/01/28	R207 2010/02/04	8.25	Put	Bond Future	6,399.0000	6,042.0000	(5.579)	0	0	0
2010/01/28	R207 2010/05/06			Bond Future	9.3690	9.3060	(0.672)	0.0000	0.0000	0
2010/01/28	R207 2010/05/06	9.25	Call	Bond Future	1,366.0000	1,524.0000	11.567	0	0	0
2010/01/28	R207 2010/05/06	9.25	Put	Bond Future	2,050.0000	1,847.0000	(9.902)	0	0	0
2010/01/28	R207 2010/08/05			Bond Future	9.4280	9.3620	(0.700)	0.0000	0.0000	0
2010/01/28	R207 2010/08/05	9.50	Call	Bond Future	2,583.0000	2,782.0000	7.704	0	0	0
2010/01/28	R207 2010/08/05	9.50	Put	Bond Future	2,180.0000	2,008.0000	(7.890)	0	0	0
2010/01/28	R208 2010/02/04			Bond Future	9.2960	9.2450	(0.549)	0.0000	0.0000	5,004
2010/01/28	R208 2010/02/04	8.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/01/28	R208 2010/02/04	8.50	Put	Bond Future	4,992.0000	4,684.0000	(6.170)	0	0	0
2010/01/28	R208 2010/05/06			Bond Future	9.3600	9.3080	(0.556)	0.0000	0.0000	0
2010/01/28	R208 2010/05/06	9.25	Call	Bond Future	1,436.0000	1,571.0000	9.401	0	0	0
2010/01/28	R208 2010/05/06	9.25	Put	Bond Future	2,092.0000	1,918.0000	(8.317)	0	0	0
2010/01/28	R208 2010/08/05			Bond Future	9.4110	9.3560	(0.584)	0.0000	0.0000	0
2010/01/28	R208 2010/08/05	9.50	Call	Bond Future	2,761.0000	2,934.0000	6.266	0	0	0
2010/01/28	R208 2010/08/05	9.50	Put	Bond Future	2,244.0000	2,095.0000	(6.640)	0	0	0
2010/01/28	R209 2010/02/04			Bond Future	9.1140	9.0830	(0.340)	0.0000	0.0000	1,798
2010/01/28	R209 2010/02/04	7.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	2,500
2010/01/28	R209 2010/02/04	7.50	Put	Bond Future	14,134.0000	13,899.0000	(1.663)	0	0	0
2010/01/28	R209 2010/02/04	10.00	Call	Bond Future	6,210.0000	6,444.0000	3.768	0	0	0
2010/01/28	R209 2010/02/04	10.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/01/28	R209 2010/05/06			Bond Future	9.1540	9.1230	(0.339)	0.0000	0.0000	0
2010/01/28	R209 2010/05/06	8.50	Call	Bond Future	497.0000	533.0000	7.243	0	0	0
2010/01/28	R209 2010/05/06	8.50	Put	Bond Future	5,693.0000	5,496.0000	(3.460)	0	0	0
2010/01/28	R209 2010/08/05			Bond Future	9.1830	9.1510	(0.348)	0.0000	0.0000	0
2010/01/28	R209 2010/08/05	8.75	Call	Bond Future	1,690.0000	1,768.0000	4.615	0	0	0
2010/01/28	R209 2010/08/05	8.75	Put	Bond Future	5,042.0000	4,881.0000	(3.193)	0	0	0

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2010/01/28	TRT1 2010/02/04			Index Future	296.4820	297.2330	0.253	0.0000	0.0000	100
2010/01/28	TRT1 2010/05/06			Index Future	301.6020	302.3680	0.254	0.0000	0.0000	0
<b>Total</b>										<b>58711.00</b>