



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 13/01/2010

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
2010/01/13	AL13 2010/02/04			Index Future	253.4450	253.3040	(0.056)	0.0000	0.0000	44
2010/01/13	AL7T 2010/02/04			Index Future	329.4710	328.9060	(0.171)	0.0000	0.0000	58
2010/01/13	ALBI 2010/02/04			Index Future	296.8790	296.5090	(0.125)	0.0000	0.0000	1,079
2010/01/13	ALBI 2010/05/06			Index Future	302.2970	301.9180	(0.125)	0.0000	0.0000	127
2010/01/13	ALBI 2010/08/05			Index Future	307.5600	307.0370	(0.170)	0.0000	0.0000	0
2010/01/13	CRD1 2010/02/04			Index Future	130.3390	130.2560	(0.064)	0.0000	0.0000	2
2010/01/13	CRD1 2010/05/06			Index Future	132.7170	132.6320	(0.064)	0.0000	0.0000	0
2010/01/13	GOVI 2010/02/04			GOVI	298.4810	298.1040	(0.126)	0.0000	0.0000	1,132
2010/01/13	GOVI 2010/02/04	304.00	Call	GOVI	1,629.0000	1,203.0000	(26.151)	0	0	0
2010/01/13	GOVI 2010/02/04	304.00	Put	GOVI	56,819.0000	60,163.0000	5.885	0	0	0
2010/01/13	GOVI 2010/05/06			GOVI	303.9280	303.5420	(0.127)	0.0000	0.0000	0
2010/01/13	GOVI 2010/05/06	309.80	Call	GOVI	22,954.0000	21,588.0000	(5.951)	0	0	0
2010/01/13	GOVI 2010/05/06	309.80	Put	GOVI	81,674.0000	84,168.0000	3.054	0	0	0
2010/01/13	GOVI 2010/08/05			GOVI	309.5870	309.1940	(0.127)	0.0000	0.0000	0
2010/01/13	GOVI 2010/08/05	315.60	Call	GOVI	35,923.0000	34,401.0000	(4.237)	0	0	0
2010/01/13	GOVI 2010/08/05	315.60	Put	GOVI	96,053.0000	98,461.0000	2.507	0	0	0
2010/01/13	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/01/13	ILBI 2010/02/04			Index Future	359.1480	359.1600	0.003	0.0000	0.0000	426
2010/01/13	J153 2010/08/31			Interest Rate Swap	6.9124	6.8941	(0.265)	0.0000	0.0000	0
2010/01/13	J157 2015/09/15			Interest Rate Swap	8.7620	8.8220	0.685	0.0000	0.0000	0

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2010/01/13	J186 2026/12/21			Interest Rate Swap	8.5930	8.6830	1.047	0.0000	0.0000	0
2010/01/13	J201 2014/12/22			Interest Rate Swap	8.6060	8.6550	0.569	0.0000	0.0000	0
2010/01/13	J203 2017/09/15			Interest Rate Swap	8.9050	8.9750	0.786	0.0000	0.0000	0
2010/01/13	J204 2018/12/21			Interest Rate Swap	8.8830	8.9620	0.889	0.0000	0.0000	0
2010/01/13	J207 2020/01/15			Interest Rate Swap	8.9110	8.9970	0.965	0.0000	0.0000	0
2010/01/13	JBAF 2010/01/20			Jibar Tradeable Future	7.1100	7.1100	0.000	0.0000	0.0000	2,500
2010/01/13	JBAF 2010/02/17			Jibar Tradeable Future	7.1050	7.1080	0.042	0.0000	0.0000	0
2010/01/13	JBAF 2010/03/17			Jibar Tradeable Future	7.0790	7.0760	(0.042)	0.0000	0.0000	0
2010/01/13	JBAF 2010/04/21			Jibar Tradeable Future	7.0710	7.0210	(0.707)	0.0000	0.0000	0
2010/01/13	JBAF 2010/05/19			Jibar Tradeable Future	7.0780	7.0270	(0.721)	0.0000	0.0000	0
2010/01/13	JBAF 2010/06/15			Jibar Tradeable Future	7.1030	7.0530	(0.704)	0.0000	0.0000	0
2010/01/13	JBAF 2010/09/15			Jibar Tradeable Future	7.2310	7.1800	(0.705)	0.0000	0.0000	0
2010/01/13	JBAF 2010/12/15			Jibar Tradeable Future	7.4900	7.4650	(0.334)	0.0000	0.0000	0
2010/01/13	JBAF 2011/03/16			Jibar Tradeable Future	7.8200	7.8060	(0.179)	0.0000	0.0000	0
2010/01/13	JBAF 2011/06/15			Jibar Tradeable Future	8.2060	8.1920	(0.171)	0.0000	0.0000	5,000
2010/01/13	JBAF 2011/09/21			Jibar Tradeable Future	8.6180	8.6040	(0.162)	0.0000	0.0000	0
2010/01/13	JBAF 2011/12/21			Jibar Tradeable Future	8.8600	8.7060	(1.738)	0.0000	0.0000	0
2010/01/13	JFRA 2010/02/04			Jibar Tradeable Future	6.9660	6.9770	0.158	0.0000	0.0000	0
2010/01/13	JFRA 2010/05/06			Jibar Tradeable Future	7.1040	7.1210	0.239	0.0000	0.0000	0
2010/01/13	JFRA 2010/08/05			Jibar Tradeable Future	7.3280	7.3290	0.014	0.0000	0.0000	0
2010/01/13	JFRA 2010/11/04			Jibar Tradeable Future	7.6340	7.6600	0.341	0.0000	0.0000	0
2010/01/13	JN02 2010/02/04			JNOTE	7.8510	7.8810	0.382	0.0000	0.0000	0
2010/01/13	JN05 2010/02/04			JNOTE	8.7350	8.7940	0.675	0.0000	0.0000	0
2010/01/13	JN10 2010/02/04			JNOTE	8.9350	9.0270	1.030	0.0000	0.0000	0
2010/01/13	JROD 2010/01/29			Rodi	7.0340	7.0090	(0.355)	0.0000	0.0000	0
2010/01/13	JROD 2010/02/26			Rodi	7.0020	6.9840	(0.257)	0.0000	0.0000	0

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2010/01/13	JROD 2010/03/31			Rodi	7.2000	7.1840	(0.222)	0.0000	0.0000	0
2010/01/13	OTH1 2010/02/04			Index Future	287.9830	287.6460	(0.117)	0.0000	0.0000	3
2010/01/13	OTH1 2010/05/06			Index Future	293.2380	292.8930	(0.118)	0.0000	0.0000	0
2010/01/13	R155 2010/02/04			Bond Future	7.7960	7.8110	0.192	0.0000	0.0000	31
2010/01/13	R155 2010/02/04	7.50	Call	Bond Future	32.0000	27.0000	(15.625)	0	0	0
2010/01/13	R155 2010/02/04	7.50	Put	Bond Future	480.0000	498.0000	3.750	0	0	0
2010/01/13	R157 2010/02/04			Bond Future	8.6180	8.6250	0.081	0.0000	0.0000	6,816
2010/01/13	R157 2010/02/04	7.75	Call	Bond Future	1.0000	1.0000	0.000	0	0	0
2010/01/13	R157 2010/02/04	7.75	Put	Bond Future	4,394.0000	4,429.0000	0.797	0	0	0
2010/01/13	R157 2010/05/06			Bond Future	8.7030	8.7110	0.092	0.0000	0.0000	0
2010/01/13	R157 2010/05/06	8.50	Call	Bond Future	922.0000	901.0000	(2.278)	0	0	0
2010/01/13	R157 2010/05/06	8.50	Put	Bond Future	1,888.0000	1,904.0000	0.847	0	0	0
2010/01/13	R157 2010/08/05			Bond Future	8.7630	8.7720	0.103	0.0000	0.0000	0
2010/01/13	R157 2010/08/05	8.75	Call	Bond Future	1,833.0000	1,809.0000	(1.309)	0	0	0
2010/01/13	R157 2010/08/05	8.75	Put	Bond Future	1,892.0000	1,908.0000	0.846	0	0	0
2010/01/13	R186 2010/02/04			Bond Future	9.2970	9.3150	0.194	0.0000	0.0000	18,509
2010/01/13	R186 2010/02/04	8.25	Call	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/01/13	R186 2010/02/04	8.25	Put	Bond Future	10,155.0000	10,317.0000	1.595	0	0	0
2010/01/13	R186 2010/05/06			Bond Future	9.3540	9.3730	0.203	0.0000	0.0000	0
2010/01/13	R186 2010/05/06	9.00	Call	Bond Future	1,514.0000	1,447.0000	(4.425)	0	0	0
2010/01/13	R186 2010/05/06	9.00	Put	Bond Future	4,752.0000	4,855.0000	2.168	0	0	0
2010/01/13	R186 2010/08/05			Bond Future	9.3980	9.4170	0.202	0.0000	0.0000	0
2010/01/13	R186 2010/08/05	9.25	Call	Bond Future	3,215.0000	3,129.0000	(2.675)	0	0	0
2010/01/13	R186 2010/08/05	9.25	Put	Bond Future	4,535.0000	4,616.0000	1.786	0	0	0
2010/01/13	R201 2010/02/04			Bond Future	8.6950	8.7020	0.081	0.0000	0.0000	486
2010/01/13	R201 2010/02/04	7.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/01/13	R201 2010/02/04	7.50	Put	Bond Future	4,804.0000	4,831.0000	0.562	0	0	0
2010/01/13	R201 2010/05/06			Bond Future	8.7800	8.7870	0.080	0.0000	0.0000	0
2010/01/13	R201 2010/05/06	8.50	Call	Bond Future	636.0000	622.0000	(2.201)	0	0	0
2010/01/13	R201 2010/05/06	8.50	Put	Bond Future	1,686.0000	1,698.0000	0.712	0	0	0
2010/01/13	R201 2010/08/05			Bond Future	8.8390	8.8480	0.102	0.0000	0.0000	0

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2010/01/13	R201 2010/08/05	9.00	Call	Bond Future	1,758.0000	1,736.0000	(1.251)	0	0	0
2010/01/13	R201 2010/08/05	9.00	Put	Bond Future	1,189.0000	1,198.0000	0.757	0	0	0
2010/01/13	R203 2010/02/04			Bond Future	9.2860	9.2930	0.075	0.0000	0.0000	1,570
2010/01/13	R203 2010/02/04	8.20	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/01/13	R203 2010/02/04	8.20	Put	Bond Future	5,837.0000	5,873.0000	0.617	0	0	0
2010/01/13	R203 2010/05/06			Bond Future	9.3700	9.3780	0.085	0.0000	0.0000	0
2010/01/13	R203 2010/05/06	9.00	Call	Bond Future	816.0000	797.0000	(2.328)	0	0	0
2010/01/13	R203 2010/05/06	9.00	Put	Bond Future	2,701.0000	2,722.0000	0.777	0	0	0
2010/01/13	R203 2010/08/05			Bond Future	9.4360	9.4440	0.085	0.0000	0.0000	0
2010/01/13	R203 2010/08/05	9.25	Call	Bond Future	1,652.0000	1,630.0000	(1.332)	0	0	0
2010/01/13	R203 2010/08/05	9.25	Put	Bond Future	2,568.0000	2,585.0000	0.662	0	0	0
2010/01/13	R204 2010/02/04			Bond Future	9.2930	9.3000	0.075	0.0000	0.0000	4,207
2010/01/13	R204 2010/02/04	8.20	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/01/13	R204 2010/02/04	8.20	Put	Bond Future	6,453.0000	6,492.0000	0.604	0	0	0
2010/01/13	R204 2010/02/04	9.00	Call	Bond Future	202.0000	183.0000	(9.406)	0	0	100
2010/01/13	R204 2010/02/04	9.00	Put	Bond Future	1,877.0000	1,898.0000	1.119	0	0	200
2010/01/13	R204 2010/02/04	8.50	Call	Bond Future	5.0000	4.0000	(20.000)	0	0	200
2010/01/13	R204 2010/02/04	8.50	Put	Bond Future	4,630.0000	4,669.0000	0.842	0	0	0
2010/01/13	R204 2010/05/06			Bond Future	9.3700	9.3770	0.075	0.0000	0.0000	0
2010/01/13	R204 2010/05/06	9.00	Call	Bond Future	893.0000	874.0000	(2.128)	0	0	0
2010/01/13	R204 2010/05/06	9.00	Put	Bond Future	2,965.0000	2,984.0000	0.641	0	0	0
2010/01/13	R204 2010/08/05			Bond Future	9.4310	9.4390	0.085	0.0000	0.0000	0
2010/01/13	R204 2010/08/05	9.25	Call	Bond Future	1,871.0000	1,846.0000	(1.336)	0	0	0
2010/01/13	R204 2010/08/05	9.25	Put	Bond Future	2,854.0000	2,872.0000	0.631	0	0	0
2010/01/13	R206 2010/02/04			Bond Future	8.7520	8.7480	(0.046)	0.0000	0.0000	2
2010/01/13	R206 2010/02/04	7.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/01/13	R206 2010/02/04	7.50	Put	Bond Future	4,091.0000	4,078.0000	(0.318)	0	0	0
2010/01/13	R206 2010/05/06			Bond Future	8.8590	8.8550	(0.045)	0.0000	0.0000	0
2010/01/13	R206 2010/05/06	8.75	Call	Bond Future	777.0000	778.0000	0.129	0	0	0
2010/01/13	R206 2010/05/06	8.75	Put	Bond Future	1,105.0000	1,094.0000	(0.995)	0	0	0
2010/01/13	R206 2010/08/05			Bond Future	8.9410	8.9380	(0.034)	0.0000	0.0000	0
2010/01/13	R206 2010/08/05	9.00	Call	Bond Future	1,247.0000	1,248.0000	0.080	0	0	0
2010/01/13	R206 2010/08/05	9.00	Put	Bond Future	1,081.0000	1,073.0000	(0.740)	0	0	0

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2010/01/13	R207 2010/02/04			Bond Future	9.4020	9.4200	0.191	0.0000	0.0000	600
2010/01/13	R207 2010/02/04	8.25	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/01/13	R207 2010/02/04	8.25	Put	Bond Future	7,009.0000	7,113.0000	1.484	0	0	0
2010/01/13	R207 2010/05/06			Bond Future	9.4780	9.4960	0.190	0.0000	0.0000	0
2010/01/13	R207 2010/05/06	9.25	Call	Bond Future	1,225.0000	1,177.0000	(3.918)	0	0	0
2010/01/13	R207 2010/05/06	9.25	Put	Bond Future	2,530.0000	2,583.0000	2.095	0	0	0
2010/01/13	R207 2010/08/05			Bond Future	9.5390	9.5590	0.210	0.0000	0.0000	0
2010/01/13	R207 2010/08/05	9.50	Call	Bond Future	2,352.0000	2,291.0000	(2.594)	0	0	0
2010/01/13	R207 2010/08/05	9.50	Put	Bond Future	2,569.0000	2,619.0000	1.946	0	0	0
2010/01/13	R208 2010/02/04			Bond Future	9.4000	9.4180	0.191	0.0000	0.0000	5,004
2010/01/13	R208 2010/02/04	8.50	Call	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2010/01/13	R208 2010/02/04	8.50	Put	Bond Future	5,619.0000	5,725.0000	1.886	0	0	0
2010/01/13	R208 2010/05/06			Bond Future	9.4670	9.4860	0.201	0.0000	0.0000	0
2010/01/13	R208 2010/05/06	9.25	Call	Bond Future	1,292.0000	1,240.0000	(4.025)	0	0	0
2010/01/13	R208 2010/05/06	9.25	Put	Bond Future	2,579.0000	2,639.0000	2.326	0	0	0
2010/01/13	R208 2010/08/05			Bond Future	9.5210	9.5400	0.200	0.0000	0.0000	0
2010/01/13	R208 2010/08/05	9.50	Call	Bond Future	2,520.0000	2,458.0000	(2.460)	0	0	0
2010/01/13	R208 2010/08/05	9.50	Put	Bond Future	2,641.0000	2,689.0000	1.817	0	0	0
2010/01/13	R209 2010/02/04			Bond Future	9.1020	9.1210	0.209	0.0000	0.0000	1,799
2010/01/13	R209 2010/02/04	7.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	2,500
2010/01/13	R209 2010/02/04	7.50	Put	Bond Future	14,043.0000	14,186.0000	1.018	0	0	0
2010/01/13	R209 2010/02/04	10.00	Call	Bond Future	6,310.0000	6,166.0000	(2.282)	0	0	0
2010/01/13	R209 2010/02/04	10.00	Put	Bond Future	10.0000	9.0000	(10.000)	0	0	0
2010/01/13	R209 2010/05/06			Bond Future	9.1410	9.1600	0.208	0.0000	0.0000	0
2010/01/13	R209 2010/05/06	8.50	Call	Bond Future	621.0000	585.0000	(5.797)	0	0	0
2010/01/13	R209 2010/05/06	8.50	Put	Bond Future	5,719.0000	5,826.0000	1.871	0	0	0
2010/01/13	R209 2010/08/05			Bond Future	9.1690	9.1890	0.218	0.0000	0.0000	0
2010/01/13	R209 2010/08/05	8.75	Call	Bond Future	1,836.0000	1,776.0000	(3.268)	0	0	0
2010/01/13	R209 2010/08/05	8.75	Put	Bond Future	5,084.0000	5,173.0000	1.751	0	0	0
2010/01/13	TRT1 2010/02/04			Index Future	294.8030	294.4330	(0.126)	0.0000	0.0000	100
2010/01/13	TRT1 2010/05/06			Index Future	300.1830	299.8040	(0.126)	0.0000	0.0000	0

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Total										52495.00