



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 18/01/2010

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
2010/01/18	AL13 2010/02/04			Index Future	253.4610	253.6820	0.087	0.0000	0.0000	44
2010/01/18	AL7T 2010/02/04			Index Future	319.5780	320.4860	0.284	0.0000	0.0000	58
2010/01/18	ALBI 2010/02/04			Index Future	296.9270	297.9190	0.334	0.0000	0.0000	1,071
2010/01/18	ALBI 2010/05/06			Index Future	302.3430	303.3520	0.334	0.0000	0.0000	139
2010/01/18	ALBI 2010/08/05			Index Future	307.6030	308.4460	0.274	0.0000	0.0000	0
2010/01/18	CRD1 2010/02/04			Index Future	130.4070	130.6380	0.177	0.0000	0.0000	2
2010/01/18	CRD1 2010/05/06			Index Future	132.7860	133.0200	0.176	0.0000	0.0000	0
2010/01/18	GOVI 2010/02/04			GOVI	298.5310	299.5220	0.332	0.0000	0.0000	1,132
2010/01/18	GOVI 2010/02/04	304.00	Call	GOVI	1,260.0000	1,660.0000	31.746	0	0	0
2010/01/18	GOVI 2010/02/04	304.00	Put	GOVI	55,950.0000	46,440.0000	(16.997)	0	0	0
2010/01/18	GOVI 2010/05/06			GOVI	303.9760	304.9840	0.332	0.0000	0.0000	0
2010/01/18	GOVI 2010/05/06	309.80	Call	GOVI	22,562.0000	25,305.0000	12.158	0	0	0
2010/01/18	GOVI 2010/05/06	309.80	Put	GOVI	80,802.0000	73,465.0000	(9.080)	0	0	0
2010/01/18	GOVI 2010/08/05			GOVI	309.6350	310.6620	0.332	0.0000	0.0000	0
2010/01/18	GOVI 2010/08/05	315.60	Call	GOVI	35,677.0000	39,043.0000	9.435	0	0	0
2010/01/18	GOVI 2010/08/05	315.60	Put	GOVI	95,327.0000	88,423.0000	(7.242)	0	0	0
2010/01/18	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/01/18	ILBI 2010/02/04			Index Future	358.5300	358.3170	(0.059)	0.0000	0.0000	426
2010/01/18	J153 2010/08/31			Interest Rate Swap	6.9124	6.8941	(0.265)	0.0000	0.0000	0
2010/01/18	J157 2015/09/15			Interest Rate Swap	8.7620	8.8220	0.685	0.0000	0.0000	0

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2010/01/18	J186 2026/12/21			Interest Rate Swap	8.5930	8.6830	1.047	0.0000	0.0000	0
2010/01/18	J201 2014/12/22			Interest Rate Swap	8.6060	8.6550	0.569	0.0000	0.0000	0
2010/01/18	J203 2017/09/15			Interest Rate Swap	8.9050	8.9750	0.786	0.0000	0.0000	0
2010/01/18	J204 2018/12/21			Interest Rate Swap	8.8830	8.9620	0.889	0.0000	0.0000	0
2010/01/18	J207 2020/01/15			Interest Rate Swap	8.9110	8.9970	0.965	0.0000	0.0000	0
2010/01/18	JBAF 2010/01/20			Jibar Tradeable Future	7.1400	7.2000	0.840	92.8400	92.8200	17,500
2010/01/18	JBAF 2010/02/17			Jibar Tradeable Future	7.1090	7.1250	0.225	0.0000	0.0000	0
2010/01/18	JBAF 2010/03/17			Jibar Tradeable Future	7.0840	7.0910	0.099	0.0000	0.0000	0
2010/01/18	JBAF 2010/04/21			Jibar Tradeable Future	7.0460	7.0460	0.000	0.0000	0.0000	0
2010/01/18	JBAF 2010/05/19			Jibar Tradeable Future	7.0470	7.0510	0.057	0.0000	0.0000	0
2010/01/18	JBAF 2010/06/15			Jibar Tradeable Future	7.0660	7.0660	0.000	0.0000	0.0000	0
2010/01/18	JBAF 2010/09/15			Jibar Tradeable Future	7.1930	7.1680	(0.348)	0.0000	0.0000	0
2010/01/18	JBAF 2010/12/15			Jibar Tradeable Future	7.4390	7.4020	(0.497)	0.0000	0.0000	0
2010/01/18	JBAF 2011/03/16			Jibar Tradeable Future	7.7530	7.7130	(0.516)	0.0000	0.0000	0
2010/01/18	JBAF 2011/06/15			Jibar Tradeable Future	8.1270	8.0800	(0.578)	0.0000	0.0000	5,000
2010/01/18	JBAF 2011/09/21			Jibar Tradeable Future	8.5300	8.4870	(0.504)	0.0000	0.0000	0
2010/01/18	JBAF 2011/12/21			Jibar Tradeable Future	8.6680	8.6420	(0.300)	0.0000	0.0000	5,000
2010/01/18	JFRA 2010/02/04			Jibar Tradeable Future	6.9660	6.9770	0.158	0.0000	0.0000	0
2010/01/18	JFRA 2010/05/06			Jibar Tradeable Future	7.1040	7.1210	0.239	0.0000	0.0000	0
2010/01/18	JFRA 2010/08/05			Jibar Tradeable Future	7.3280	7.3290	0.014	0.0000	0.0000	0
2010/01/18	JFRA 2010/11/04			Jibar Tradeable Future	7.6340	7.6600	0.341	0.0000	0.0000	0
2010/01/18	JN02 2010/02/04			JNOTE	7.8510	7.8810	0.382	0.0000	0.0000	0
2010/01/18	JN05 2010/02/04			JNOTE	8.7350	8.7940	0.675	0.0000	0.0000	0
2010/01/18	JN10 2010/02/04			JNOTE	8.9350	9.0270	1.030	0.0000	0.0000	0
2010/01/18	JROD 2010/01/29			Rodi	7.0340	7.0090	(0.355)	0.0000	0.0000	0
2010/01/18	JROD 2010/02/26			Rodi	7.0020	6.9840	(0.257)	0.0000	0.0000	0

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2010/01/18	JROD 2010/03/31			Rodi	7.2000	7.1840	(0.222)	0.0000	0.0000	0
2010/01/18	OTH1 2010/02/04			Index Future	288.0230	288.8530	0.288	0.0000	0.0000	3
2010/01/18	OTH1 2010/05/06			Index Future	293.2760	294.1200	0.288	0.0000	0.0000	0
2010/01/18	R155 2010/02/04			Bond Future	7.7710	7.7410	(0.386)	0.0000	0.0000	31
2010/01/18	R155 2010/02/04	7.50	Call	Bond Future	31.0000	30.0000	(3.226)	0	0	0
2010/01/18	R155 2010/02/04	7.50	Put	Bond Future	442.0000	395.0000	(10.633)	0	0	0
2010/01/18	R157 2010/02/04			Bond Future	8.5920	8.5610	(0.361)	0.0000	0.0000	7,251
2010/01/18	R157 2010/02/04	7.75	Call	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/01/18	R157 2010/02/04	7.75	Put	Bond Future	4,266.0000	4,111.0000	(3.633)	0	0	0
2010/01/18	R157 2010/05/06			Bond Future	8.6760	8.6430	(0.380)	0.0000	0.0000	0
2010/01/18	R157 2010/05/06	8.50	Call	Bond Future	956.0000	1,003.0000	4.916	0	0	0
2010/01/18	R157 2010/05/06	8.50	Put	Bond Future	1,794.0000	1,684.0000	(6.132)	0	0	0
2010/01/18	R157 2010/08/05			Bond Future	8.7350	8.7000	(0.401)	0.0000	0.0000	0
2010/01/18	R157 2010/08/05	8.75	Call	Bond Future	1,884.0000	1,953.0000	3.662	0	0	0
2010/01/18	R157 2010/08/05	8.75	Put	Bond Future	1,816.0000	1,727.0000	(4.901)	0	0	0
2010/01/18	R186 2010/02/04			Bond Future	9.2940	9.2530	(0.441)	0.0000	0.0000	19,109
2010/01/18	R186 2010/02/04	8.25	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/01/18	R186 2010/02/04	8.25	Put	Bond Future	10,127.0000	9,753.0000	(3.693)	0	0	0
2010/01/18	R186 2010/05/06			Bond Future	9.3500	9.3080	(0.449)	0.0000	0.0000	0
2010/01/18	R186 2010/05/06	9.00	Call	Bond Future	1,492.0000	1,587.0000	6.367	0	0	0
2010/01/18	R186 2010/05/06	9.00	Put	Bond Future	4,694.0000	4,412.0000	(6.008)	0	0	0
2010/01/18	R186 2010/08/05			Bond Future	9.3950	9.3510	(0.468)	0.0000	0.0000	0
2010/01/18	R186 2010/08/05	9.25	Call	Bond Future	3,200.0000	3,355.0000	4.844	0	0	0
2010/01/18	R186 2010/08/05	9.25	Put	Bond Future	4,493.0000	4,258.0000	(5.230)	0	0	0
2010/01/18	R186 2010/08/05	8.75	Call	Bond Future	0.0000	1,631.0000	100.000	9,690	969	1,300
2010/01/18	R186 2010/08/05	8.75	Put	Bond Future	0.0000	7,174.0000	100.000	0	0	0
2010/01/18	R186 2010/08/05	9.75	Call	Bond Future	0.0000	5,838.0000	100.000	0	0	0
2010/01/18	R186 2010/08/05	9.75	Put	Bond Future	0.0000	2,376.0000	100.000	18,630	1,863	1,300
2010/01/18	R201 2010/02/04			Bond Future	8.6700	8.6390	(0.358)	0.0000	0.0000	486
2010/01/18	R201 2010/02/04	7.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/01/18	R201 2010/02/04	7.50	Put	Bond Future	4,706.0000	4,585.0000	(2.571)	0	0	0

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2010/01/18	R201 2010/05/06			Bond Future	8.7530	8.7200	(0.377)	0.0000	0.0000	0
2010/01/18	R201 2010/05/06	8.50	Call	Bond Future	659.0000	691.0000	4.856	0	0	0
2010/01/18	R201 2010/05/06	8.50	Put	Bond Future	1,608.0000	1,517.0000	(5.659)	0	0	0
2010/01/18	R201 2010/08/05			Bond Future	8.8110	8.7760	(0.397)	0.0000	0.0000	0
2010/01/18	R201 2010/08/05	9.00	Call	Bond Future	1,805.0000	1,867.0000	3.435	0	0	0
2010/01/18	R201 2010/08/05	9.00	Put	Bond Future	1,136.0000	1,074.0000	(5.458)	0	0	0
2010/01/18	R203 2010/02/04			Bond Future	9.2610	9.2190	(0.454)	0.0000	0.0000	1,570
2010/01/18	R203 2010/02/04	8.20	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/01/18	R203 2010/02/04	8.20	Put	Bond Future	5,707.0000	5,490.0000	(3.802)	0	0	0
2010/01/18	R203 2010/05/06			Bond Future	9.3440	9.3000	(0.471)	0.0000	0.0000	0
2010/01/18	R203 2010/05/06	9.00	Call	Bond Future	840.0000	897.0000	6.786	0	0	0
2010/01/18	R203 2010/05/06	9.00	Put	Bond Future	2,594.0000	2,429.0000	(6.361)	0	0	0
2010/01/18	R203 2010/08/05			Bond Future	9.4090	9.3630	(0.489)	0.0000	0.0000	0
2010/01/18	R203 2010/08/05	9.25	Call	Bond Future	1,696.0000	1,784.0000	5.189	0	0	0
2010/01/18	R203 2010/08/05	9.25	Put	Bond Future	2,479.0000	2,342.0000	(5.526)	0	0	0
2010/01/18	R204 2010/02/04			Bond Future	9.2680	9.2370	(0.334)	0.0000	0.0000	4,207
2010/01/18	R204 2010/02/04	8.20	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/01/18	R204 2010/02/04	8.20	Put	Bond Future	6,311.0000	6,136.0000	(2.773)	0	0	0
2010/01/18	R204 2010/02/04	9.00	Call	Bond Future	194.0000	190.0000	(2.062)	0	0	100
2010/01/18	R204 2010/02/04	9.00	Put	Bond Future	1,728.0000	1,548.0000	(10.417)	0	0	200
2010/01/18	R204 2010/02/04	8.50	Call	Bond Future	3.0000	2.0000	(33.333)	0	0	200
2010/01/18	R204 2010/02/04	8.50	Put	Bond Future	4,487.0000	4,310.0000	(3.945)	0	0	0
2010/01/18	R204 2010/05/06			Bond Future	9.3440	9.3120	(0.342)	0.0000	0.0000	0
2010/01/18	R204 2010/05/06	9.00	Call	Bond Future	920.0000	959.0000	4.239	0	0	0
2010/01/18	R204 2010/05/06	9.00	Put	Bond Future	2,848.0000	2,710.0000	(4.846)	0	0	0
2010/01/18	R204 2010/08/05			Bond Future	9.4050	9.3710	(0.362)	0.0000	0.0000	0
2010/01/18	R204 2010/08/05	9.25	Call	Bond Future	1,917.0000	1,985.0000	3.547	0	0	0
2010/01/18	R204 2010/08/05	9.25	Put	Bond Future	2,760.0000	2,644.0000	(4.203)	0	0	0
2010/01/18	R206 2010/02/04			Bond Future	8.7150	8.6730	(0.482)	0.0000	0.0000	2
2010/01/18	R206 2010/02/04	7.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/01/18	R206 2010/02/04	7.50	Put	Bond Future	3,973.0000	3,839.0000	(3.373)	0	0	0
2010/01/18	R206 2010/05/06			Bond Future	8.8200	8.7750	(0.510)	0.0000	0.0000	0
2010/01/18	R206 2010/05/06	8.75	Call	Bond Future	819.0000	871.0000	6.349	0	0	0

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2010/01/18	R206 2010/05/06	8.75	Put	Bond Future	1,030.0000	946.0000	(8.155)	0	0	0
2010/01/18	R206 2010/08/05			Bond Future	8.8990	8.8510	(0.539)	0.0000	0.0000	0
2010/01/18	R206 2010/08/05	9.00	Call	Bond Future	1,302.0000	1,369.0000	5.146	0	0	0
2010/01/18	R206 2010/08/05	9.00	Put	Bond Future	1,017.0000	948.0000	(6.785)	0	0	0
2010/01/18	R207 2010/02/04			Bond Future	9.3980	9.3570	(0.436)	0.0000	0.0000	600
2010/01/18	R207 2010/02/04	8.25	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/01/18	R207 2010/02/04	8.25	Put	Bond Future	6,986.0000	6,748.0000	(3.407)	0	0	0
2010/01/18	R207 2010/05/06			Bond Future	9.4740	9.4310	(0.454)	0.0000	0.0000	0
2010/01/18	R207 2010/05/06	9.25	Call	Bond Future	1,211.0000	1,287.0000	6.276	0	0	0
2010/01/18	R207 2010/05/06	9.25	Put	Bond Future	2,493.0000	2,325.0000	(6.739)	0	0	0
2010/01/18	R207 2010/08/05			Bond Future	9.5350	9.4910	(0.461)	0.0000	0.0000	0
2010/01/18	R207 2010/08/05	9.50	Call	Bond Future	2,345.0000	2,452.0000	4.563	0	0	0
2010/01/18	R207 2010/08/05	9.50	Put	Bond Future	2,540.0000	2,402.0000	(5.433)	0	0	0
2010/01/18	R208 2010/02/04			Bond Future	9.3860	9.3550	(0.330)	0.0000	0.0000	5,004
2010/01/18	R208 2010/02/04	8.50	Call	Bond Future	1.0000	1.0000	0.000	0	0	0
2010/01/18	R208 2010/02/04	8.50	Put	Bond Future	5,534.0000	5,348.0000	(3.361)	0	0	0
2010/01/18	R208 2010/05/06			Bond Future	9.4530	9.4210	(0.339)	0.0000	0.0000	0
2010/01/18	R208 2010/05/06	9.25	Call	Bond Future	1,301.0000	1,355.0000	4.151	0	0	0
2010/01/18	R208 2010/05/06	9.25	Put	Bond Future	2,506.0000	2,372.0000	(5.347)	0	0	0
2010/01/18	R208 2010/08/05			Bond Future	9.5060	9.4730	(0.347)	0.0000	0.0000	0
2010/01/18	R208 2010/08/05	9.50	Call	Bond Future	2,545.0000	2,625.0000	3.143	0	0	0
2010/01/18	R208 2010/08/05	9.50	Put	Bond Future	2,580.0000	2,468.0000	(4.341)	0	0	0
2010/01/18	R209 2010/02/04			Bond Future	9.1300	9.0890	(0.449)	0.0000	0.0000	1,798
2010/01/18	R209 2010/02/04	7.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	2,500
2010/01/18	R209 2010/02/04	7.50	Put	Bond Future	14,254.0000	13,944.0000	(2.175)	0	0	0
2010/01/18	R209 2010/02/04	10.00	Call	Bond Future	6,096.0000	6,401.0000	5.003	0	0	0
2010/01/18	R209 2010/02/04	10.00	Put	Bond Future	7.0000	2.0000	(71.429)	0	0	0
2010/01/18	R209 2010/05/06			Bond Future	9.1700	9.1280	(0.458)	0.0000	0.0000	0
2010/01/18	R209 2010/05/06	8.50	Call	Bond Future	557.0000	598.0000	7.361	0	0	0
2010/01/18	R209 2010/05/06	8.50	Put	Bond Future	5,872.0000	5,598.0000	(4.666)	0	0	0
2010/01/18	R209 2010/08/05			Bond Future	9.1990	9.1560	(0.467)	0.0000	0.0000	0
2010/01/18	R209 2010/08/05	8.75	Call	Bond Future	1,735.0000	1,828.0000	5.360	0	0	0
2010/01/18	R209 2010/08/05	8.75	Put	Bond Future	5,206.0000	4,978.0000	(4.380)	0	0	0

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2010/01/18	TRT1 2010/02/04			Index Future	294.8530	295.8240	0.329	0.0000	0.0000	100
2010/01/18	TRT1 2010/05/06			Index Future	300.2310	301.2190	0.329	0.0000	0.0000	0
Total										76133.00