



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 27/01/2010

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
2010/01/27	AL13 2010/02/04			Index Future	253.7070	253.8260	0.047	0.0000	0.0000	44
2010/01/27	AL7T 2010/02/04			Index Future	321.0610	321.9490	0.277	0.0000	0.0000	58
2010/01/27	ALBI 2010/02/04			Index Future	298.0350	298.5960	0.188	0.0000	0.0000	1,021
2010/01/27	ALBI 2010/05/06			Index Future	303.4650	303.7520	0.095	0.0000	0.0000	189
2010/01/27	ALBI 2010/08/05			Index Future	308.7790	309.2340	0.147	0.0000	0.0000	0
2010/01/27	CRD1 2010/02/04			Index Future	130.5570	131.0560	0.382	0.0000	0.0000	2
2010/01/27	CRD1 2010/05/06			Index Future	132.9360	133.3190	0.288	0.0000	0.0000	0
2010/01/27	GOVI 2010/02/04			GOVI	299.6020	300.1760	0.192	0.0000	0.0000	1,132
2010/01/27	GOVI 2010/02/04	304.00	Call	GOVI	435.0000	569.0000	30.805	0	0	0
2010/01/27	GOVI 2010/02/04	304.00	Put	GOVI	44,415.0000	38,809.0000	(12.622)	0	0	0
2010/01/27	GOVI 2010/05/06			GOVI	305.0620	305.3600	0.098	0.0000	0.0000	0
2010/01/27	GOVI 2010/05/06	309.80	Call	GOVI	24,008.0000	24,832.0000	3.432	0	0	0
2010/01/27	GOVI 2010/05/06	309.80	Put	GOVI	71,388.0000	69,232.0000	(3.020)	0	0	0
2010/01/27	GOVI 2010/08/05			GOVI	310.7400	311.0210	0.090	0.0000	0.0000	0
2010/01/27	GOVI 2010/08/05	315.60	Call	GOVI	38,175.0000	39,107.0000	2.441	0	0	0
2010/01/27	GOVI 2010/08/05	315.60	Put	GOVI	86,775.0000	84,897.0000	(2.164)	0	0	0
2010/01/27	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/01/27	ILBI 2010/02/04			Index Future	358.2810	358.2930	0.003	0.0000	0.0000	426
2010/01/27	J153 2010/08/31			Interest Rate Swap	6.9124	6.8941	(0.265)	0.0000	0.0000	0
2010/01/27	J157 2015/09/15			Interest Rate Swap	8.7620	8.8220	0.685	0.0000	0.0000	0

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2010/01/27	J186 2026/12/21			Interest Rate Swap	8.5930	8.6830	1.047	0.0000	0.0000	0
2010/01/27	J201 2014/12/22			Interest Rate Swap	8.6060	8.6550	0.569	0.0000	0.0000	0
2010/01/27	J203 2017/09/15			Interest Rate Swap	8.9050	8.9750	0.786	0.0000	0.0000	0
2010/01/27	J204 2018/12/21			Interest Rate Swap	8.8830	8.9620	0.889	0.0000	0.0000	0
2010/01/27	J207 2020/01/15			Interest Rate Swap	8.9110	8.9970	0.965	0.0000	0.0000	0
2010/01/27	JBAF 2010/02/17			Jibar Tradeable Future	7.1700	7.1900	0.279	0.0000	0.0000	0
2010/01/27	JBAF 2010/03/17			Jibar Tradeable Future	7.1300	7.0800	(0.701)	0.0000	0.0000	0
2010/01/27	JBAF 2010/04/21			Jibar Tradeable Future	7.0900	6.9730	(1.650)	0.0000	0.0000	0
2010/01/27	JBAF 2010/05/19			Jibar Tradeable Future	7.0900	6.9360	(2.172)	0.0000	0.0000	0
2010/01/27	JBAF 2010/06/15			Jibar Tradeable Future	7.0900	6.9260	(2.313)	0.0000	0.0000	0
2010/01/27	JBAF 2010/07/21			Jibar Tradeable Future	7.1000	6.9270	(2.437)	0.0000	0.0000	0
2010/01/27	JBAF 2010/09/15			Jibar Tradeable Future	7.1900	6.9810	(2.907)	0.0000	0.0000	0
2010/01/27	JBAF 2010/12/15			Jibar Tradeable Future	7.4000	7.1880	(2.865)	0.0000	0.0000	0
2010/01/27	JBAF 2011/03/16			Jibar Tradeable Future	7.6800	7.4770	(2.643)	0.0000	0.0000	0
2010/01/27	JBAF 2011/06/15			Jibar Tradeable Future	8.0600	7.8550	(2.543)	0.0000	0.0000	5,000
2010/01/27	JBAF 2011/09/21			Jibar Tradeable Future	8.4800	8.2630	(2.559)	0.0000	0.0000	0
2010/01/27	JBAF 2011/12/21			Jibar Tradeable Future	8.6500	8.4220	(2.636)	0.0000	0.0000	5,000
2010/01/27	JFRA 2010/02/04			Jibar Tradeable Future	6.9660	6.9770	0.158	0.0000	0.0000	0
2010/01/27	JFRA 2010/05/06			Jibar Tradeable Future	7.1040	7.1210	0.239	0.0000	0.0000	0
2010/01/27	JFRA 2010/08/05			Jibar Tradeable Future	7.3280	7.3290	0.014	0.0000	0.0000	0
2010/01/27	JFRA 2010/11/04			Jibar Tradeable Future	7.6340	7.6600	0.341	0.0000	0.0000	0
2010/01/27	JN02 2010/02/04			JNOTE	7.8510	7.8810	0.382	0.0000	0.0000	0
2010/01/27	JN05 2010/02/04			JNOTE	8.7350	8.7940	0.675	0.0000	0.0000	0
2010/01/27	JN10 2010/02/04			JNOTE	8.9350	9.0270	1.030	0.0000	0.0000	0
2010/01/27	JROD 2010/01/29			Rodi	7.0340	7.0090	(0.355)	0.0000	0.0000	0
2010/01/27	JROD 2010/02/26			Rodi	7.0020	6.9840	(0.257)	0.0000	0.0000	0

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2010/01/27	JROD 2010/03/31			Rodi	7.2000	7.1840	(0.222)	0.0000	0.0000	0
2010/01/27	OTH1 2010/02/04			Index Future	289.2740	289.7790	0.175	0.0000	0.0000	3
2010/01/27	OTH1 2010/05/06			Index Future	294.5450	294.7830	0.081	0.0000	0.0000	0
2010/01/27	R155 2010/02/04			Bond Future	7.7510	7.6910	(0.774)	0.0000	0.0000	31
2010/01/27	R155 2010/02/04	7.50	Call	Bond Future	9.0000	15.0000	66.667	0	0	0
2010/01/27	R155 2010/02/04	7.50	Put	Bond Future	389.0000	305.0000	(21.594)	0	0	0
2010/01/27	R157 2010/02/04			Bond Future	8.5520	8.4880	(0.748)	0.0000	0.0000	6,971
2010/01/27	R157 2010/02/04	7.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/01/27	R157 2010/02/04	7.75	Put	Bond Future	4,066.0000	3,748.0000	(7.821)	0	0	0
2010/01/27	R157 2010/05/06			Bond Future	8.6340	8.5670	(0.776)	0.0000	0.0000	280
2010/01/27	R157 2010/05/06	8.50	Call	Bond Future	972.0000	1,108.0000	13.992	0	0	0
2010/01/27	R157 2010/05/06	8.50	Put	Bond Future	1,611.0000	1,428.0000	(11.359)	0	0	0
2010/01/27	R157 2010/08/05			Bond Future	8.6910	8.6200	(0.817)	0.0000	0.0000	0
2010/01/27	R157 2010/08/05	8.75	Call	Bond Future	1,937.0000	2,108.0000	8.828	0	0	0
2010/01/27	R157 2010/08/05	8.75	Put	Bond Future	1,670.0000	1,518.0000	(9.102)	0	0	0
2010/01/27	R186 2010/02/04			Bond Future	9.2270	9.2150	(0.130)	0.0000	0.0000	19,109
2010/01/27	R186 2010/02/04	8.25	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/01/27	R186 2010/02/04	8.25	Put	Bond Future	9,516.0000	9,406.0000	(1.156)	0	0	0
2010/01/27	R186 2010/05/06			Bond Future	9.2820	9.2700	(0.129)	0.0000	0.0000	81
2010/01/27	R186 2010/05/06	9.00	Call	Bond Future	1,574.0000	1,601.0000	1.715	0	0	0
2010/01/27	R186 2010/05/06	9.00	Put	Bond Future	4,165.0000	4,083.0000	(1.969)	0	0	0
2010/01/27	R186 2010/08/05			Bond Future	9.3250	9.3120	(0.139)	0.0000	0.0000	0
2010/01/27	R186 2010/08/05	9.25	Call	Bond Future	3,391.0000	3,438.0000	1.386	0	0	0
2010/01/27	R186 2010/08/05	9.25	Put	Bond Future	4,063.0000	3,994.0000	(1.698)	0	0	0
2010/01/27	R186 2010/08/05	8.75	Call	Bond Future	1,635.0000	1,661.0000	1.590	0	0	1,300
2010/01/27	R186 2010/08/05	8.75	Put	Bond Future	6,946.0000	6,856.0000	(1.296)	0	0	0
2010/01/27	R186 2010/08/05	9.75	Call	Bond Future	5,918.0000	5,987.0000	1.166	0	0	0
2010/01/27	R186 2010/08/05	9.75	Put	Bond Future	2,225.0000	2,178.0000	(2.112)	0	0	1,300
2010/01/27	R201 2010/02/04			Bond Future	8.6410	8.5670	(0.856)	0.0000	0.0000	486
2010/01/27	R201 2010/02/04	7.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/01/27	R201 2010/02/04	7.50	Put	Bond Future	4,593.0000	4,302.0000	(6.336)	0	0	0

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2010/01/27	R201 2010/05/06			Bond Future	8.7230	8.6450	(0.894)	0.0000	0.0000	0
2010/01/27	R201 2010/05/06	8.50	Call	Bond Future	649.0000	760.0000	17.103	0	0	0
2010/01/27	R201 2010/05/06	8.50	Put	Bond Future	1,486.0000	1,306.0000	(12.113)	0	0	0
2010/01/27	R201 2010/08/05			Bond Future	8.7800	8.6970	(0.945)	0.0000	0.0000	0
2010/01/27	R201 2010/08/05	9.00	Call	Bond Future	1,830.0000	2,007.0000	9.672	0	0	0
2010/01/27	R201 2010/08/05	9.00	Put	Bond Future	1,051.0000	932.0000	(11.323)	0	0	0
2010/01/27	R203 2010/02/04			Bond Future	9.1810	9.1180	(0.686)	0.0000	0.0000	1,570
2010/01/27	R203 2010/02/04	8.20	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/01/27	R203 2010/02/04	8.20	Put	Bond Future	5,292.0000	4,963.0000	(6.217)	0	0	0
2010/01/27	R203 2010/05/06			Bond Future	9.2610	9.1950	(0.713)	0.0000	0.0000	0
2010/01/27	R203 2010/05/06	9.00	Call	Bond Future	914.0000	1,036.0000	13.348	0	0	0
2010/01/27	R203 2010/05/06	9.00	Put	Bond Future	2,249.0000	2,035.0000	(9.515)	0	0	0
2010/01/27	R203 2010/08/05			Bond Future	9.3220	9.2530	(0.740)	0.0000	0.0000	0
2010/01/27	R203 2010/08/05	9.25	Call	Bond Future	1,838.0000	2,002.0000	8.923	0	0	0
2010/01/27	R203 2010/08/05	9.25	Put	Bond Future	2,194.0000	2,017.0000	(8.067)	0	0	0
2010/01/27	R204 2010/02/04			Bond Future	9.2000	9.1370	(0.685)	0.0000	0.0000	4,207
2010/01/27	R204 2010/02/04	8.20	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/01/27	R204 2010/02/04	8.20	Put	Bond Future	5,925.0000	5,566.0000	(6.059)	0	0	0
2010/01/27	R204 2010/02/04	9.00	Call	Bond Future	109.0000	164.0000	50.459	0	0	100
2010/01/27	R204 2010/02/04	9.00	Put	Bond Future	1,257.0000	952.0000	(24.264)	0	0	200
2010/01/27	R204 2010/02/04	8.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	200
2010/01/27	R204 2010/02/04	8.50	Put	Bond Future	4,098.0000	3,738.0000	(8.785)	0	0	0
2010/01/27	R204 2010/05/06			Bond Future	9.2730	9.2080	(0.701)	0.0000	0.0000	0
2010/01/27	R204 2010/05/06	9.00	Call	Bond Future	977.0000	1,106.0000	13.204	0	0	0
2010/01/27	R204 2010/05/06	9.00	Put	Bond Future	2,511.0000	2,278.0000	(9.279)	0	0	0
2010/01/27	R204 2010/08/05			Bond Future	9.3310	9.2630	(0.729)	0.0000	0.0000	0
2010/01/27	R204 2010/08/05	9.25	Call	Bond Future	2,041.0000	2,218.0000	8.672	0	0	0
2010/01/27	R204 2010/08/05	9.25	Put	Bond Future	2,483.0000	2,289.0000	(7.813)	0	0	0
2010/01/27	R206 2010/02/04			Bond Future	8.6830	8.6190	(0.737)	0.0000	0.0000	2
2010/01/27	R206 2010/02/04	7.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/01/27	R206 2010/02/04	7.50	Put	Bond Future	3,871.0000	3,666.0000	(5.296)	0	0	0
2010/01/27	R206 2010/05/06			Bond Future	8.7870	8.7180	(0.785)	0.0000	0.0000	0
2010/01/27	R206 2010/05/06	8.75	Call	Bond Future	819.0000	920.0000	12.332	0	0	0

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2010/01/27	R206 2010/05/06	8.75	Put	Bond Future	931.0000	823.0000	(11.600)	0	0	0
2010/01/27	R206 2010/08/05			Bond Future	8.8650	8.7910	(0.835)	0.0000	0.0000	0
2010/01/27	R206 2010/08/05	9.00	Call	Bond Future	1,323.0000	1,441.0000	8.919	0	0	0
2010/01/27	R206 2010/08/05	9.00	Put	Bond Future	942.0000	850.0000	(9.766)	0	0	0
2010/01/27	R207 2010/02/04			Bond Future	9.3400	9.2970	(0.460)	0.0000	0.0000	600
2010/01/27	R207 2010/02/04	8.25	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/01/27	R207 2010/02/04	8.25	Put	Bond Future	6,649.0000	6,399.0000	(3.760)	0	0	0
2010/01/27	R207 2010/05/06			Bond Future	9.4130	9.3690	(0.467)	0.0000	0.0000	0
2010/01/27	R207 2010/05/06	9.25	Call	Bond Future	1,265.0000	1,366.0000	7.984	0	0	0
2010/01/27	R207 2010/05/06	9.25	Put	Bond Future	2,200.0000	2,050.0000	(6.818)	0	0	0
2010/01/27	R207 2010/08/05			Bond Future	9.4730	9.4280	(0.475)	0.0000	0.0000	0
2010/01/27	R207 2010/08/05	9.50	Call	Bond Future	2,455.0000	2,583.0000	5.214	0	0	0
2010/01/27	R207 2010/08/05	9.50	Put	Bond Future	2,304.0000	2,180.0000	(5.382)	0	0	0
2010/01/27	R208 2010/02/04			Bond Future	9.3490	9.2960	(0.567)	0.0000	0.0000	5,004
2010/01/27	R208 2010/02/04	8.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/01/27	R208 2010/02/04	8.50	Put	Bond Future	5,311.0000	4,992.0000	(6.006)	0	0	0
2010/01/27	R208 2010/05/06			Bond Future	9.4150	9.3600	(0.584)	0.0000	0.0000	0
2010/01/27	R208 2010/05/06	9.25	Call	Bond Future	1,303.0000	1,436.0000	10.207	0	0	0
2010/01/27	R208 2010/05/06	9.25	Put	Bond Future	2,284.0000	2,092.0000	(8.406)	0	0	0
2010/01/27	R208 2010/08/05			Bond Future	9.4670	9.4110	(0.592)	0.0000	0.0000	0
2010/01/27	R208 2010/08/05	9.50	Call	Bond Future	2,592.0000	2,761.0000	6.520	0	0	0
2010/01/27	R208 2010/08/05	9.50	Put	Bond Future	2,401.0000	2,244.0000	(6.539)	0	0	0
2010/01/27	R209 2010/02/04			Bond Future	9.1150	9.1140	(0.011)	0.0000	0.0000	1,798
2010/01/27	R209 2010/02/04	7.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	2,500
2010/01/27	R209 2010/02/04	7.50	Put	Bond Future	14,141.0000	14,134.0000	(0.050)	0	0	0
2010/01/27	R209 2010/02/04	10.00	Call	Bond Future	6,202.0000	6,210.0000	0.129	0	0	0
2010/01/27	R209 2010/02/04	10.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/01/27	R209 2010/05/06			Bond Future	9.1550	9.1540	(0.011)	0.0000	0.0000	0
2010/01/27	R209 2010/05/06	8.50	Call	Bond Future	503.0000	497.0000	(1.193)	0	0	0
2010/01/27	R209 2010/05/06	8.50	Put	Bond Future	5,706.0000	5,693.0000	(0.228)	0	0	0
2010/01/27	R209 2010/08/05			Bond Future	9.1840	9.1830	(0.011)	0.0000	0.0000	0
2010/01/27	R209 2010/08/05	8.75	Call	Bond Future	1,695.0000	1,690.0000	(0.295)	0	0	0
2010/01/27	R209 2010/08/05	8.75	Put	Bond Future	5,055.0000	5,042.0000	(0.257)	0	0	0

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2010/01/27	TRT1 2010/02/04			Index Future	295.9110	296.4820	0.193	0.0000	0.0000	100
2010/01/27	TRT1 2010/05/06			Index Future	301.3030	301.6020	0.099	0.0000	0.0000	0
<b>Total</b>										<b>58714.00</b>