



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 07/12/2009

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
2009/12/07	AL13 2010/02/04			Index Future	253.9280	253.8280	(0.039)	0.0000	0.0000	44
2009/12/07	AL7T 2010/02/04			Index Future	323.9370	332.8360	2.747	0.0000	0.0000	58
2009/12/07	ALBI 2010/02/04			Index Future	300.9730	300.3920	(0.193)	0.0000	0.0000	998
2009/12/07	ALBI 2010/05/06			Index Future	306.4870	305.8950	(0.193)	0.0000	0.0000	127
2009/12/07	ALBI 2010/08/05			Index Future	311.8540	310.9630	(0.286)	0.0000	0.0000	0
2009/12/07	CRD1 2010/02/04			Index Future	130.9040	130.7210	(0.140)	0.0000	0.0000	2
2009/12/07	CRD1 2010/05/06			Index Future	133.3020	133.1150	(0.140)	0.0000	0.0000	0
2009/12/07	GOVI 2010/02/04			GOVI	302.6720	302.0850	(0.194)	0.0000	0.0000	1,132
2009/12/07	GOVI 2010/02/04	304.00	Call	GOVI	20,669.0000	17,641.0000	(14.650)	0	0	0
2009/12/07	GOVI 2010/02/04	304.00	Put	GOVI	33,949.0000	36,791.0000	8.371	0	0	0
2009/12/07	GOVI 2010/05/06			GOVI	308.2170	307.6190	(0.194)	0.0000	0.0000	0
2009/12/07	GOVI 2010/05/06	309.80	Call	GOVI	46,745.0000	43,504.0000	(6.933)	0	0	0
2009/12/07	GOVI 2010/05/06	309.80	Put	GOVI	62,575.0000	65,314.0000	4.377	0	0	0
2009/12/07	GOVI 2010/08/05			GOVI	313.9600	313.3510	(0.194)	0.0000	0.0000	0
2009/12/07	GOVI 2010/08/05	315.60	Call	GOVI	59,525.0000	56,283.0000	(5.446)	0	0	0
2009/12/07	GOVI 2010/08/05	315.60	Put	GOVI	75,925.0000	78,773.0000	3.751	0	0	0
2009/12/07	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2009/12/07	ILBI 2010/02/04			Index Future	362.8320	361.8660	(0.266)	0.0000	0.0000	425
2009/12/07	J153 2010/08/31			Interest Rate Swap	6.9124	6.8941	(0.265)	0.0000	0.0000	0
2009/12/07	J157 2015/09/15			Interest Rate Swap	8.7620	8.8220	0.685	0.0000	0.0000	0

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2009/12/07	J186 2026/12/21			Interest Rate Swap	8.5930	8.6830	1.047	0.0000	0.0000	0
2009/12/07	J201 2014/12/22			Interest Rate Swap	8.6060	8.6550	0.569	0.0000	0.0000	0
2009/12/07	J203 2017/09/15			Interest Rate Swap	8.9050	8.9750	0.786	0.0000	0.0000	0
2009/12/07	J204 2018/12/21			Interest Rate Swap	8.8830	8.9620	0.889	0.0000	0.0000	0
2009/12/07	J207 2020/01/15			Interest Rate Swap	8.9110	8.9970	0.965	0.0000	0.0000	0
2009/12/07	JBAF 2009/12/15			Jibar Tradeable Future	7.2200	7.2350	0.208	0.0000	0.0000	0
2009/12/07	JBAF 2010/01/20			Jibar Tradeable Future	7.1590	7.1980	0.545	0.0000	0.0000	0
2009/12/07	JBAF 2010/02/17			Jibar Tradeable Future	7.1060	7.1240	0.253	0.0000	0.0000	0
2009/12/07	JBAF 2010/03/17			Jibar Tradeable Future	7.1070	7.1090	0.028	0.0000	0.0000	0
2009/12/07	JBAF 2010/04/21			Jibar Tradeable Future	7.0910	7.1110	0.282	0.0000	0.0000	0
2009/12/07	JBAF 2010/05/19			Jibar Tradeable Future	7.1020	7.1220	0.282	0.0000	0.0000	0
2009/12/07	JBAF 2010/06/15			Jibar Tradeable Future	7.1340	7.1310	(0.042)	0.0000	0.0000	0
2009/12/07	JBAF 2010/09/15			Jibar Tradeable Future	7.3190	7.3180	(0.014)	0.0000	0.0000	0
2009/12/07	JBAF 2010/12/15			Jibar Tradeable Future	7.5560	7.5510	(0.066)	0.0000	0.0000	0
2009/12/07	JBAF 2011/03/16			Jibar Tradeable Future	7.9190	7.9090	(0.126)	0.0000	0.0000	0
2009/12/07	JBAF 2011/06/15			Jibar Tradeable Future	8.3150	8.3150	0.000	0.0000	0.0000	5,000
2009/12/07	JBAF 2011/09/21			Jibar Tradeable Future	8.6880	8.6940	0.069	0.0000	0.0000	0
2009/12/07	JFRA 2010/02/04			Jibar Tradeable Future	6.9660	6.9770	0.158	0.0000	0.0000	0
2009/12/07	JFRA 2010/05/06			Jibar Tradeable Future	7.1040	7.1210	0.239	0.0000	0.0000	0
2009/12/07	JFRA 2010/08/05			Jibar Tradeable Future	7.3280	7.3290	0.014	0.0000	0.0000	0
2009/12/07	JFRA 2010/11/04			Jibar Tradeable Future	7.6340	7.6600	0.341	0.0000	0.0000	0
2009/12/07	JN02 2010/02/04			JNOTE	7.8510	7.8810	0.382	0.0000	0.0000	0
2009/12/07	JN05 2010/02/04			JNOTE	8.7350	8.7940	0.675	0.0000	0.0000	0
2009/12/07	JN10 2010/02/04			JNOTE	8.9350	9.0270	1.030	0.0000	0.0000	0
2009/12/07	JROD 2009/12/31			Rodi	6.8520	6.8420	(0.146)	0.0000	0.0000	0
2009/12/07	JROD 2010/01/29			Rodi	7.0340	7.0090	(0.355)	0.0000	0.0000	0

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2009/12/07	JROD 2010/02/26			Rodi	7.0020	6.9840	(0.257)	0.0000	0.0000	0
2009/12/07	JROD 2010/03/31			Rodi	7.2000	7.1840	(0.222)	0.0000	0.0000	0
2009/12/07	OTH1 2010/02/04			Index Future	291.6370	290.8350	(0.275)	0.0000	0.0000	3
2009/12/07	OTH1 2010/05/06			Index Future	296.9800	296.1620	(0.275)	0.0000	0.0000	0
2009/12/07	R155 2010/02/04			Bond Future	7.6010	7.6560	0.724	0.0000	0.0000	31
2009/12/07	R155 2010/02/04	7.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2009/12/07	R155 2010/02/04	7.50	Put	Bond Future	153.0000	237.0000	54.902	0	0	0
2009/12/07	R157 2010/02/04			Bond Future	8.4100	8.4720	0.737	0.0000	0.0000	6,593
2009/12/07	R157 2010/02/04	7.75	Call	Bond Future	148.0000	106.0000	(28.378)	0	0	0
2009/12/07	R157 2010/02/04	7.75	Put	Bond Future	3,507.0000	3,774.0000	7.613	0	0	0
2009/12/07	R157 2010/05/06			Bond Future	8.4790	8.5450	0.778	0.0000	0.0000	0
2009/12/07	R157 2010/05/06	8.50	Call	Bond Future	1,722.0000	1,547.0000	(10.163)	0	0	0
2009/12/07	R157 2010/05/06	8.50	Put	Bond Future	1,622.0000	1,762.0000	8.631	0	0	0
2009/12/07	R157 2010/08/05			Bond Future	8.5190	8.5900	0.833	0.0000	0.0000	0
2009/12/07	R157 2010/08/05	8.75	Call	Bond Future	2,648.0000	2,448.0000	(7.553)	0	0	0
2009/12/07	R157 2010/08/05	8.75	Put	Bond Future	1,597.0000	1,721.0000	7.765	0	0	0
2009/12/07	R186 2010/02/04			Bond Future	9.0570	9.0970	0.442	0.0000	0.0000	10,112
2009/12/07	R186 2010/02/04	8.25	Call	Bond Future	178.0000	135.0000	(24.157)	0	0	0
2009/12/07	R186 2010/02/04	8.25	Put	Bond Future	8,121.0000	8,451.0000	4.064	0	0	0
2009/12/07	R186 2010/05/06			Bond Future	9.1050	9.1460	0.450	0.0000	0.0000	0
2009/12/07	R186 2010/05/06	9.00	Call	Bond Future	2,990.0000	2,782.0000	(6.957)	0	0	0
2009/12/07	R186 2010/05/06	9.00	Put	Bond Future	3,965.0000	4,135.0000	4.288	0	0	0
2009/12/07	R186 2010/08/05			Bond Future	9.1390	9.1820	0.471	0.0000	0.0000	0
2009/12/07	R186 2010/08/05	9.25	Call	Bond Future	4,911.0000	4,669.0000	(4.928)	0	0	0
2009/12/07	R186 2010/08/05	9.25	Put	Bond Future	3,905.0000	4,055.0000	3.841	0	0	0
2009/12/07	R201 2010/02/04			Bond Future	8.4730	8.5350	0.732	0.0000	0.0000	486
2009/12/07	R201 2010/02/04	7.50	Call	Bond Future	32.0000	21.0000	(34.375)	0	0	0
2009/12/07	R201 2010/02/04	7.50	Put	Bond Future	3,964.0000	4,198.0000	5.903	0	0	0
2009/12/07	R201 2010/05/06			Bond Future	8.5390	8.6050	0.773	0.0000	0.0000	0
2009/12/07	R201 2010/05/06	8.50	Call	Bond Future	1,274.0000	1,143.0000	(10.283)	0	0	0
2009/12/07	R201 2010/05/06	8.50	Put	Bond Future	1,421.0000	1,538.0000	8.234	0	0	0

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2009/12/07	R201 2010/08/05			Bond Future	8.5780	8.6480	0.816	0.0000	0.0000	0
2009/12/07	R201 2010/08/05	9.00	Call	Bond Future	2,559.0000	2,390.0000	(6.604)	0	0	0
2009/12/07	R201 2010/08/05	9.00	Put	Bond Future	1,058.0000	1,140.0000	7.750	0	0	0
2009/12/07	R203 2010/02/04			Bond Future	9.0480	9.1290	0.895	0.0000	0.0000	1,570
2009/12/07	R203 2010/02/04	8.20	Call	Bond Future	98.0000	63.0000	(35.714)	0	0	0
2009/12/07	R203 2010/02/04	8.20	Put	Bond Future	4,693.0000	5,083.0000	8.310	0	0	0
2009/12/07	R203 2010/05/06			Bond Future	9.1180	9.2040	0.943	0.0000	0.0000	0
2009/12/07	R203 2010/05/06	9.00	Call	Bond Future	1,653.0000	1,440.0000	(12.886)	0	0	0
2009/12/07	R203 2010/05/06	9.00	Put	Bond Future	2,259.0000	2,485.0000	10.004	0	0	0
2009/12/07	R203 2010/08/05			Bond Future	9.1680	9.2580	0.982	0.0000	0.0000	0
2009/12/07	R203 2010/08/05	9.25	Call	Bond Future	2,744.0000	2,494.0000	(9.111)	0	0	0
2009/12/07	R203 2010/08/05	9.25	Put	Bond Future	2,337.0000	2,534.0000	8.430	0	0	0
2009/12/07	R204 2010/02/04			Bond Future	9.0500	9.1210	0.785	0.0000	0.0000	4,207
2009/12/07	R204 2010/02/04	8.20	Call	Bond Future	104.0000	69.0000	(33.654)	0	0	0
2009/12/07	R204 2010/02/04	8.20	Put	Bond Future	5,170.0000	5,543.0000	7.215	0	0	0
2009/12/07	R204 2010/02/04	9.00	Call	Bond Future	1,239.0000	1,023.0000	(17.433)	0	0	100
2009/12/07	R204 2010/02/04	9.00	Put	Bond Future	1,528.0000	1,719.0000	12.500	0	0	200
2009/12/07	R204 2010/02/04	8.50	Call	Bond Future	317.0000	232.0000	(26.814)	0	0	200
2009/12/07	R204 2010/02/04	8.50	Put	Bond Future	3,556.0000	3,879.0000	9.083	0	0	0
2009/12/07	R204 2010/05/06			Bond Future	9.1140	9.1880	0.812	0.0000	0.0000	0
2009/12/07	R204 2010/05/06	9.00	Call	Bond Future	1,819.0000	1,613.0000	(11.325)	0	0	0
2009/12/07	R204 2010/05/06	9.00	Put	Bond Future	2,464.0000	2,673.0000	8.482	0	0	0
2009/12/07	R204 2010/08/05			Bond Future	9.1620	9.2390	0.840	0.0000	0.0000	0
2009/12/07	R204 2010/08/05	9.25	Call	Bond Future	2,991.0000	2,750.0000	(8.058)	0	0	0
2009/12/07	R204 2010/08/05	9.25	Put	Bond Future	2,508.0000	2,690.0000	7.257	0	0	0
2009/12/07	R206 2010/02/04			Bond Future	8.5240	8.6070	0.974	0.0000	0.0000	2
2009/12/07	R206 2010/02/04	7.50	Call	Bond Future	21.0000	12.0000	(42.857)	0	0	0
2009/12/07	R206 2010/02/04	7.50	Put	Bond Future	3,383.0000	3,640.0000	7.597	0	0	0
2009/12/07	R206 2010/05/06			Bond Future	8.6090	8.6990	1.045	0.0000	0.0000	0
2009/12/07	R206 2010/05/06	8.75	Call	Bond Future	1,328.0000	1,168.0000	(12.048)	0	0	0
2009/12/07	R206 2010/05/06	8.75	Put	Bond Future	901.0000	1,014.0000	12.542	0	0	0
2009/12/07	R206 2010/08/05			Bond Future	8.6650	8.7620	1.119	0.0000	0.0000	0
2009/12/07	R206 2010/08/05	9.00	Call	Bond Future	1,913.0000	1,740.0000	(9.043)	0	0	0

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2009/12/07	R206 2010/08/05	9.00	Put	Bond Future	964.0000	1,067.0000	10.685	0	0	0
2009/12/07	R207 2010/02/04			Bond Future	9.1680	9.2290	0.665	0.0000	0.0000	600
2009/12/07	R207 2010/02/04	8.25	Call	Bond Future	84.0000	57.0000	(32.143)	0	0	0
2009/12/07	R207 2010/02/04	8.25	Put	Bond Future	5,726.0000	6,058.0000	5.798	0	0	0
2009/12/07	R207 2010/05/06			Bond Future	9.2330	9.2960	0.682	0.0000	0.0000	0
2009/12/07	R207 2010/05/06	9.25	Call	Bond Future	2,293.0000	2,087.0000	(8.984)	0	0	0
2009/12/07	R207 2010/05/06	9.25	Put	Bond Future	2,195.0000	2,352.0000	7.153	0	0	0
2009/12/07	R207 2010/08/05			Bond Future	9.2820	9.3480	0.711	0.0000	0.0000	0
2009/12/07	R207 2010/08/05	9.50	Call	Bond Future	3,559.0000	3,327.0000	(6.519)	0	0	0
2009/12/07	R207 2010/08/05	9.50	Put	Bond Future	2,333.0000	2,474.0000	6.044	0	0	0
2009/12/07	R208 2010/02/04			Bond Future	9.1650	9.2150	0.546	0.0000	0.0000	5,004
2009/12/07	R208 2010/02/04	8.50	Call	Bond Future	226.0000	173.0000	(23.451)	0	0	0
2009/12/07	R208 2010/02/04	8.50	Put	Bond Future	4,423.0000	4,675.0000	5.697	0	0	0
2009/12/07	R208 2010/05/06			Bond Future	9.2220	9.2740	0.564	0.0000	0.0000	0
2009/12/07	R208 2010/05/06	9.25	Call	Bond Future	2,401.0000	2,218.0000	(7.622)	0	0	0
2009/12/07	R208 2010/05/06	9.25	Put	Bond Future	2,233.0000	2,362.0000	5.777	0	0	0
2009/12/07	R208 2010/08/05			Bond Future	9.2640	9.3180	0.583	0.0000	0.0000	0
2009/12/07	R208 2010/08/05	9.50	Call	Bond Future	3,706.0000	3,502.0000	(5.505)	0	0	0
2009/12/07	R208 2010/08/05	9.50	Put	Bond Future	2,325.0000	2,439.0000	4.903	0	0	0
2009/12/07	R209 2010/02/04			Bond Future	8.7650	8.8150	0.570	0.0000	0.0000	1,800
2009/12/07	R209 2010/02/04	7.50	Call	Bond Future	12.0000	7.0000	(41.667)	0	0	2,500
2009/12/07	R209 2010/02/04	7.50	Put	Bond Future	11,425.0000	11,820.0000	3.457	0	0	0
2009/12/07	R209 2010/02/04	10.00	Call	Bond Future	8,988.0000	8,592.0000	(4.406)	0	0	0
2009/12/07	R209 2010/02/04	10.00	Put	Bond Future	58.0000	62.0000	6.897	0	0	0
2009/12/07	R209 2010/05/06			Bond Future	8.7940	8.8450	0.580	0.0000	0.0000	0
2009/12/07	R209 2010/05/06	8.50	Call	Bond Future	1,850.0000	1,671.0000	(9.676)	0	0	0
2009/12/07	R209 2010/05/06	8.50	Put	Bond Future	4,260.0000	4,486.0000	5.305	0	0	0
2009/12/07	R209 2010/08/05			Bond Future	8.8120	8.8650	0.601	0.0000	0.0000	0
2009/12/07	R209 2010/08/05	8.75	Call	Bond Future	3,520.0000	3,289.0000	(6.563)	0	0	0
2009/12/07	R209 2010/08/05	8.75	Put	Bond Future	4,016.0000	4,204.0000	4.681	0	0	0
2009/12/07	TRT1 2010/02/04			Index Future	298.9050	298.3200	(0.196)	0.0000	0.0000	100
2009/12/07	TRT1 2010/05/06			Index Future	304.3810	303.7840	(0.196)	0.0000	0.0000	0

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<b>Total</b>	<b>41294.00</b>
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