



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 22/12/2009

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
2009/12/22	AL13 2010/02/04			Index Future	253.9650	253.8390	(0.050)	0.0000	0.0000	44
2009/12/22	AL7T 2010/02/04			Index Future	336.7850	335.4270	(0.403)	0.0000	0.0000	58
2009/12/22	ALBI 2010/02/04			Index Future	300.7890	299.9080	(0.293)	0.0000	0.0000	1,072
2009/12/22	ALBI 2010/05/06			Index Future	306.2910	305.3930	(0.293)	0.0000	0.0000	127
2009/12/22	ALBI 2010/08/05			Index Future	316.4230	315.2000	(0.387)	0.0000	0.0000	0
2009/12/22	CRD1 2010/02/04			Index Future	130.9390	130.7330	(0.157)	0.0000	0.0000	2
2009/12/22	CRD1 2010/05/06			Index Future	133.3340	133.1240	(0.157)	0.0000	0.0000	0
2009/12/22	GOVI 2010/02/04			GOVI	302.4570	301.5600	(0.297)	0.0000	0.0000	1,132
2009/12/22	GOVI 2010/02/04	304.00	Call	GOVI	15,924.0000	12,396.0000	(22.155)	0	0	0
2009/12/22	GOVI 2010/02/04	304.00	Put	GOVI	31,354.0000	36,796.0000	17.357	0	0	0
2009/12/22	GOVI 2010/05/06			GOVI	307.9880	307.0750	(0.296)	0.0000	0.0000	0
2009/12/22	GOVI 2010/05/06	309.80	Call	GOVI	42,619.0000	38,437.0000	(9.813)	0	0	0
2009/12/22	GOVI 2010/05/06	309.80	Put	GOVI	60,739.0000	65,687.0000	8.146	0	0	0
2009/12/22	GOVI 2010/08/05			GOVI	313.7260	312.7950	(0.297)	0.0000	0.0000	0
2009/12/22	GOVI 2010/08/05	315.60	Call	GOVI	56,053.0000	51,694.0000	(7.777)	0	0	0
2009/12/22	GOVI 2010/08/05	315.60	Put	GOVI	74,793.0000	79,744.0000	6.620	0	0	0
2009/12/22	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2009/12/22	ILBI 2010/02/04			Index Future	362.7060	362.7060	0.000	0.0000	0.0000	425
2009/12/22	J153 2010/08/31			Interest Rate Swap	6.9124	6.8941	(0.265)	0.0000	0.0000	0
2009/12/22	J157 2015/09/15			Interest Rate Swap	8.7620	8.8220	0.685	0.0000	0.0000	0

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
2009/12/22	J186 2026/12/21			Interest Rate Swap	8.5930	8.6830	1.047	0.0000	0.0000	0
2009/12/22	J201 2014/12/22			Interest Rate Swap	8.6060	8.6550	0.569	0.0000	0.0000	0
2009/12/22	J203 2017/09/15			Interest Rate Swap	8.9050	8.9750	0.786	0.0000	0.0000	0
2009/12/22	J204 2018/12/21			Interest Rate Swap	8.8830	8.9620	0.889	0.0000	0.0000	0
2009/12/22	J207 2020/01/15			Interest Rate Swap	8.9110	8.9970	0.965	0.0000	0.0000	0
2009/12/22	JBAF 2010/01/20			Jibar Tradeable Future	7.2150	7.2350	0.277	0.0000	0.0000	0
2009/12/22	JBAF 2010/02/17			Jibar Tradeable Future	7.1230	7.1390	0.225	0.0000	0.0000	0
2009/12/22	JBAF 2010/03/17			Jibar Tradeable Future	7.0980	7.1170	0.268	0.0000	0.0000	0
2009/12/22	JBAF 2010/04/21			Jibar Tradeable Future	7.1010	7.1210	0.282	0.0000	0.0000	0
2009/12/22	JBAF 2010/05/19			Jibar Tradeable Future	7.0960	7.1160	0.282	0.0000	0.0000	0
2009/12/22	JBAF 2010/06/15			Jibar Tradeable Future	7.1160	7.1360	0.281	0.0000	0.0000	0
2009/12/22	JBAF 2010/09/15			Jibar Tradeable Future	7.2820	7.2990	0.233	0.0000	0.0000	0
2009/12/22	JBAF 2010/12/15			Jibar Tradeable Future	7.5030	7.5220	0.253	0.0000	0.0000	0
2009/12/22	JBAF 2011/03/16			Jibar Tradeable Future	7.8470	7.8670	0.255	0.0000	0.0000	0
2009/12/22	JBAF 2011/06/15			Jibar Tradeable Future	8.2390	8.2570	0.218	0.0000	0.0000	5,000
2009/12/22	JBAF 2011/09/21			Jibar Tradeable Future	8.6480	8.6660	0.208	0.0000	0.0000	0
2009/12/22	JBAF 2011/12/21			Jibar Tradeable Future	8.8300	8.8500	0.227	0.0000	0.0000	0
2009/12/22	JFRA 2010/02/04			Jibar Tradeable Future	6.9660	6.9770	0.158	0.0000	0.0000	0
2009/12/22	JFRA 2010/05/06			Jibar Tradeable Future	7.1040	7.1210	0.239	0.0000	0.0000	0
2009/12/22	JFRA 2010/08/05			Jibar Tradeable Future	7.3280	7.3290	0.014	0.0000	0.0000	0
2009/12/22	JFRA 2010/11/04			Jibar Tradeable Future	7.6340	7.6600	0.341	0.0000	0.0000	0
2009/12/22	JN02 2010/02/04			JNOTE	7.8510	7.8810	0.382	0.0000	0.0000	0
2009/12/22	JN05 2010/02/04			JNOTE	8.7350	8.7940	0.675	0.0000	0.0000	0
2009/12/22	JN10 2010/02/04			JNOTE	8.9350	9.0270	1.030	0.0000	0.0000	0
2009/12/22	JROD 2009/12/31			Rodi	6.8520	6.8420	(0.146)	0.0000	0.0000	0
2009/12/22	JROD 2010/01/29			Rodi	7.0340	7.0090	(0.355)	0.0000	0.0000	0

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
2009/12/22	JROD 2010/02/26			Rodi	7.0020	6.9840	(0.257)	0.0000	0.0000	0
2009/12/22	JROD 2010/03/31			Rodi	7.2000	7.1840	(0.222)	0.0000	0.0000	0
2009/12/22	OTH1 2010/02/04			Index Future	291.5870	290.7770	(0.278)	0.0000	0.0000	3
2009/12/22	OTH1 2010/05/06			Index Future	296.9200	296.0950	(0.278)	0.0000	0.0000	0
2009/12/22	R155 2010/02/04			Bond Future	7.6310	7.6610	0.393	0.0000	0.0000	31
2009/12/22	R155 2010/02/04	7.50	Call	Bond Future	152.0000	134.0000	(11.842)	0	0	0
2009/12/22	R155 2010/02/04	7.50	Put	Bond Future	351.0000	378.0000	7.692	0	0	0
2009/12/22	R157 2010/02/04			Bond Future	8.4470	8.4980	0.604	0.0000	0.0000	6,893
2009/12/22	R157 2010/02/04	7.75	Call	Bond Future	64.0000	47.0000	(26.563)	0	0	0
2009/12/22	R157 2010/02/04	7.75	Put	Bond Future	3,608.0000	3,845.0000	6.569	0	0	0
2009/12/22	R157 2010/05/06			Bond Future	8.5190	8.5730	0.634	0.0000	0.0000	0
2009/12/22	R157 2010/05/06	8.50	Call	Bond Future	1,529.0000	1,399.0000	(8.502)	0	0	0
2009/12/22	R157 2010/05/06	8.50	Put	Bond Future	1,620.0000	1,747.0000	7.840	0	0	0
2009/12/22	R157 2010/08/05			Bond Future	8.5640	8.6220	0.677	0.0000	0.0000	0
2009/12/22	R157 2010/08/05	8.75	Call	Bond Future	2,456.0000	2,302.0000	(6.270)	0	0	0
2009/12/22	R157 2010/08/05	8.75	Put	Bond Future	1,611.0000	1,721.0000	6.828	0	0	0
2009/12/22	R186 2010/02/04			Bond Future	9.0580	9.1080	0.552	0.0000	0.0000	18,786
2009/12/22	R186 2010/02/04	8.25	Call	Bond Future	84.0000	61.0000	(27.381)	0	0	0
2009/12/22	R186 2010/02/04	8.25	Put	Bond Future	8,036.0000	8,479.0000	5.513	0	0	0
2009/12/22	R186 2010/05/06			Bond Future	9.1060	9.1580	0.571	0.0000	0.0000	0
2009/12/22	R186 2010/05/06	9.00	Call	Bond Future	2,789.0000	2,560.0000	(8.211)	0	0	0
2009/12/22	R186 2010/05/06	9.00	Put	Bond Future	3,773.0000	4,023.0000	6.626	0	0	0
2009/12/22	R186 2010/08/05			Bond Future	9.1410	9.1950	0.591	0.0000	0.0000	0
2009/12/22	R186 2010/08/05	9.25	Call	Bond Future	4,665.0000	4,387.0000	(5.959)	0	0	0
2009/12/22	R186 2010/08/05	9.25	Put	Bond Future	3,678.0000	3,890.0000	5.764	0	0	0
2009/12/22	R201 2010/02/04			Bond Future	8.5120	8.5620	0.587	0.0000	0.0000	486
2009/12/22	R201 2010/02/04	7.50	Call	Bond Future	7.0000	4.0000	(42.857)	0	0	0
2009/12/22	R201 2010/02/04	7.50	Put	Bond Future	4,093.0000	4,287.0000	4.740	0	0	0
2009/12/22	R201 2010/05/06			Bond Future	8.5820	8.6360	0.629	0.0000	0.0000	0
2009/12/22	R201 2010/05/06	8.50	Call	Bond Future	1,057.0000	961.0000	(9.082)	0	0	0
2009/12/22	R201 2010/05/06	8.50	Put	Bond Future	1,366.0000	1,473.0000	7.833	0	0	0

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
2009/12/22	R201	2010/08/05			Bond Future	8.6250	8.6830	0.672	0.0000	0.0000	0
2009/12/22	R201	2010/08/05	9.00	Call	Bond Future	2,295.0000	2,160.0000	(5.882)	0	0	0
2009/12/22	R201	2010/08/05	9.00	Put	Bond Future	962.0000	1,035.0000	7.588	0	0	0
2009/12/22	R203	2010/02/04			Bond Future	9.0950	9.1450	0.550	0.0000	0.0000	1,570
2009/12/22	R203	2010/02/04	8.20	Call	Bond Future	30.0000	22.0000	(26.667)	0	0	0
2009/12/22	R203	2010/02/04	8.20	Put	Bond Future	4,872.0000	5,126.0000	5.213	0	0	0
2009/12/22	R203	2010/05/06			Bond Future	9.1680	9.2210	0.578	0.0000	0.0000	0
2009/12/22	R203	2010/05/06	9.00	Call	Bond Future	1,401.0000	1,281.0000	(8.565)	0	0	0
2009/12/22	R203	2010/05/06	9.00	Put	Bond Future	2,263.0000	2,413.0000	6.628	0	0	0
2009/12/22	R203	2010/08/05			Bond Future	9.2220	9.2780	0.607	0.0000	0.0000	0
2009/12/22	R203	2010/08/05	9.25	Call	Bond Future	2,389.0000	2,242.0000	(6.153)	0	0	0
2009/12/22	R203	2010/08/05	9.25	Put	Bond Future	2,250.0000	2,381.0000	5.822	0	0	0
2009/12/22	R204	2010/02/04			Bond Future	9.0880	9.1390	0.561	0.0000	0.0000	4,207
2009/12/22	R204	2010/02/04	8.20	Call	Bond Future	33.0000	23.0000	(30.303)	0	0	0
2009/12/22	R204	2010/02/04	8.20	Put	Bond Future	5,318.0000	5,600.0000	5.303	0	0	0
2009/12/22	R204	2010/02/04	9.00	Call	Bond Future	893.0000	760.0000	(14.894)	0	0	100
2009/12/22	R204	2010/02/04	9.00	Put	Bond Future	1,400.0000	1,560.0000	11.429	0	0	200
2009/12/22	R204	2010/02/04	8.50	Call	Bond Future	146.0000	111.0000	(23.973)	0	0	200
2009/12/22	R204	2010/02/04	8.50	Put	Bond Future	3,603.0000	3,861.0000	7.161	0	0	0
2009/12/22	R204	2010/05/06			Bond Future	9.1550	9.2080	0.579	0.0000	0.0000	0
2009/12/22	R204	2010/05/06	9.00	Call	Bond Future	1,563.0000	1,429.0000	(8.573)	0	0	0
2009/12/22	R204	2010/05/06	9.00	Put	Bond Future	2,438.0000	2,601.0000	6.686	0	0	0
2009/12/22	R204	2010/08/05			Bond Future	9.2060	9.2600	0.587	0.0000	0.0000	0
2009/12/22	R204	2010/08/05	9.25	Call	Bond Future	2,711.0000	2,552.0000	(5.865)	0	0	0
2009/12/22	R204	2010/08/05	9.25	Put	Bond Future	2,470.0000	2,607.0000	5.547	0	0	0
2009/12/22	R206	2010/02/04			Bond Future	8.5810	8.6220	0.478	0.0000	0.0000	2
2009/12/22	R206	2010/02/04	7.50	Call	Bond Future	5.0000	3.0000	(40.000)	0	0	0
2009/12/22	R206	2010/02/04	7.50	Put	Bond Future	3,550.0000	3,679.0000	3.634	0	0	0
2009/12/22	R206	2010/05/06			Bond Future	8.6730	8.7160	0.496	0.0000	0.0000	0
2009/12/22	R206	2010/05/06	8.75	Call	Bond Future	1,150.0000	1,077.0000	(6.348)	0	0	0
2009/12/22	R206	2010/05/06	8.75	Put	Bond Future	917.0000	974.0000	6.216	0	0	0
2009/12/22	R206	2010/08/05			Bond Future	8.7360	8.7830	0.538	0.0000	0.0000	0
2009/12/22	R206	2010/08/05	9.00	Call	Bond Future	1,720.0000	1,638.0000	(4.767)	0	0	0

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
2009/12/22	R206 2010/08/05	9.00	Put	Bond Future	973.0000	1,024.0000	5.242	0	0	0
2009/12/22	R207 2010/02/04			Bond Future	9.1770	9.2270	0.545	0.0000	0.0000	600
2009/12/22	R207 2010/02/04	8.25	Call	Bond Future	30.0000	21.0000	(30.000)	0	0	0
2009/12/22	R207 2010/02/04	8.25	Put	Bond Future	5,725.0000	6,010.0000	4.978	0	0	0
2009/12/22	R207 2010/05/06			Bond Future	9.2430	9.2950	0.563	0.0000	0.0000	0
2009/12/22	R207 2010/05/06	9.25	Call	Bond Future	2,095.0000	1,937.0000	(7.542)	0	0	0
2009/12/22	R207 2010/05/06	9.25	Put	Bond Future	2,055.0000	2,196.0000	6.861	0	0	0
2009/12/22	R207 2010/08/05			Bond Future	9.2930	9.3480	0.592	0.0000	0.0000	0
2009/12/22	R207 2010/08/05	9.50	Call	Bond Future	3,350.0000	3,166.0000	(5.493)	0	0	0
2009/12/22	R207 2010/08/05	9.50	Put	Bond Future	2,186.0000	2,313.0000	5.810	0	0	0
2009/12/22	R208 2010/02/04			Bond Future	9.1640	9.2140	0.546	0.0000	0.0000	5,004
2009/12/22	R208 2010/02/04	8.50	Call	Bond Future	123.0000	94.0000	(23.577)	0	0	0
2009/12/22	R208 2010/02/04	8.50	Put	Bond Future	4,314.0000	4,590.0000	6.398	0	0	0
2009/12/22	R208 2010/05/06			Bond Future	9.2220	9.2740	0.564	0.0000	0.0000	0
2009/12/22	R208 2010/05/06	9.25	Call	Bond Future	2,179.0000	2,011.0000	(7.710)	0	0	0
2009/12/22	R208 2010/05/06	9.25	Put	Bond Future	2,011.0000	2,155.0000	7.161	0	0	0
2009/12/22	R208 2010/08/05			Bond Future	9.2650	9.3190	0.583	0.0000	0.0000	0
2009/12/22	R208 2010/08/05	9.50	Call	Bond Future	3,534.0000	3,341.0000	(5.461)	0	0	0
2009/12/22	R208 2010/08/05	9.50	Put	Bond Future	2,159.0000	2,284.0000	5.790	0	0	0
2009/12/22	R209 2010/02/04			Bond Future	8.7790	8.8290	0.570	0.0000	0.0000	1,799
2009/12/22	R209 2010/02/04	7.50	Call	Bond Future	2.0000	1.0000	(50.000)	0	0	2,500
2009/12/22	R209 2010/02/04	7.50	Put	Bond Future	11,528.0000	11,926.0000	3.452	0	0	0
2009/12/22	R209 2010/02/04	10.00	Call	Bond Future	8,836.0000	8,441.0000	(4.470)	0	0	0
2009/12/22	R209 2010/02/04	10.00	Put	Bond Future	19.0000	23.0000	21.053	0	0	0
2009/12/22	R209 2010/05/06			Bond Future	8.8090	8.8600	0.579	0.0000	0.0000	0
2009/12/22	R209 2010/05/06	8.50	Call	Bond Future	1,617.0000	1,463.0000	(9.524)	0	0	0
2009/12/22	R209 2010/05/06	8.50	Put	Bond Future	4,146.0000	4,397.0000	6.054	0	0	0
2009/12/22	R209 2010/08/05			Bond Future	8.8280	8.8810	0.600	0.0000	0.0000	0
2009/12/22	R209 2010/08/05	8.75	Call	Bond Future	3,248.0000	3,037.0000	(6.496)	0	0	0
2009/12/22	R209 2010/08/05	8.75	Put	Bond Future	3,871.0000	4,078.0000	5.347	0	0	0
2009/12/22	TRT1 2010/02/04			Index Future	298.7000	297.8190	(0.295)	0.0000	0.0000	100
2009/12/22	TRT1 2010/05/06			Index Future	304.1630	303.2660	(0.295)	0.0000	0.0000	0

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
-----------	------------------	--------	-----	---------	--------------------------------	--------------------------	----------------------	--------------	-------------	---------------

<b>Total</b>	<b>50341.00</b>
--------------	-----------------