



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 04/12/2009

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
2009/12/04	AL13 2010/02/04			Index Future	254.1640	253.9280	(0.093)	0.0000	0.0000	44
2009/12/04	AL7T 2010/02/04			Index Future	324.7950	323.9370	(0.264)	0.0000	0.0000	58
2009/12/04	ALBI 2010/02/04			Index Future	301.6880	300.9730	(0.237)	0.0000	0.0000	595
2009/12/04	ALBI 2010/05/06			Index Future	307.2150	306.4870	(0.237)	0.0000	0.0000	127
2009/12/04	ALBI 2010/08/05			Index Future	312.4970	311.8540	(0.206)	0.0000	0.0000	0
2009/12/04	CRD1 2010/02/04			Index Future	131.0970	130.9040	(0.147)	0.0000	0.0000	2
2009/12/04	CRD1 2010/05/06			Index Future	133.4990	133.3020	(0.148)	0.0000	0.0000	0
2009/12/04	GOVI 2010/02/04			GOVI	303.3970	302.6720	(0.239)	0.0000	0.0000	1,132
2009/12/04	GOVI 2010/02/04	304.00	Call	GOVI	24,127.0000	20,669.0000	(14.332)	0	0	0
2009/12/04	GOVI 2010/02/04	304.00	Put	GOVI	30,157.0000	33,949.0000	12.574	0	0	0
2009/12/04	GOVI 2010/05/06			GOVI	308.9550	308.2170	(0.239)	0.0000	0.0000	0
2009/12/04	GOVI 2010/05/06	309.80	Call	GOVI	50,414.0000	46,745.0000	(7.278)	0	0	0
2009/12/04	GOVI 2010/05/06	309.80	Put	GOVI	58,864.0000	62,575.0000	6.304	0	0	0
2009/12/04	GOVI 2010/08/05			GOVI	314.7120	313.9600	(0.239)	0.0000	0.0000	0
2009/12/04	GOVI 2010/08/05	315.60	Call	GOVI	63,280.0000	59,525.0000	(5.934)	0	0	0
2009/12/04	GOVI 2010/08/05	315.60	Put	GOVI	72,160.0000	75,925.0000	5.218	0	0	0
2009/12/04	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2009/12/04	ILBI 2010/02/04			Index Future	363.5310	362.8320	(0.192)	0.0000	0.0000	425
2009/12/04	J153 2010/08/31			Interest Rate Swap	6.9124	6.8941	(0.265)	0.0000	0.0000	0
2009/12/04	J157 2015/09/15			Interest Rate Swap	8.7620	8.8220	0.685	0.0000	0.0000	0

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2009/12/04	J186 2026/12/21			Interest Rate Swap	8.5930	8.6830	1.047	0.0000	0.0000	0
2009/12/04	J201 2014/12/22			Interest Rate Swap	8.6060	8.6550	0.569	0.0000	0.0000	0
2009/12/04	J203 2017/09/15			Interest Rate Swap	8.9050	8.9750	0.786	0.0000	0.0000	0
2009/12/04	J204 2018/12/21			Interest Rate Swap	8.8830	8.9620	0.889	0.0000	0.0000	0
2009/12/04	J207 2020/01/15			Interest Rate Swap	8.9110	8.9970	0.965	0.0000	0.0000	0
2009/12/04	JBAF 2009/12/15			Jibar Tradeable Future	7.2400	7.2200	(0.276)	0.0000	0.0000	0
2009/12/04	JBAF 2010/01/20			Jibar Tradeable Future	7.1600	7.1590	(0.014)	0.0000	0.0000	0
2009/12/04	JBAF 2010/02/17			Jibar Tradeable Future	7.0700	7.1060	0.509	0.0000	0.0000	0
2009/12/04	JBAF 2010/03/17			Jibar Tradeable Future	7.0500	7.1070	0.809	0.0000	0.0000	0
2009/12/04	JBAF 2010/04/21			Jibar Tradeable Future	7.0400	7.0910	0.724	0.0000	0.0000	0
2009/12/04	JBAF 2010/05/19			Jibar Tradeable Future	7.0600	7.1020	0.595	0.0000	0.0000	0
2009/12/04	JBAF 2010/06/15			Jibar Tradeable Future	7.0700	7.1340	0.905	0.0000	0.0000	0
2009/12/04	JBAF 2010/09/15			Jibar Tradeable Future	7.2200	7.3190	1.371	0.0000	0.0000	0
2009/12/04	JBAF 2010/12/15			Jibar Tradeable Future	7.4300	7.5560	1.696	0.0000	0.0000	0
2009/12/04	JBAF 2011/03/16			Jibar Tradeable Future	7.7800	7.9190	1.787	0.0000	0.0000	0
2009/12/04	JBAF 2011/06/15			Jibar Tradeable Future	8.1700	8.3150	1.775	91.7750	91.7550	5,000
2009/12/04	JBAF 2011/09/21			Jibar Tradeable Future	8.5900	8.6880	1.141	0.0000	0.0000	0
2009/12/04	JFRA 2010/02/04			Jibar Tradeable Future	6.9660	6.9770	0.158	0.0000	0.0000	0
2009/12/04	JFRA 2010/05/06			Jibar Tradeable Future	7.1040	7.1210	0.239	0.0000	0.0000	0
2009/12/04	JFRA 2010/08/05			Jibar Tradeable Future	7.3280	7.3290	0.014	0.0000	0.0000	0
2009/12/04	JFRA 2010/11/04			Jibar Tradeable Future	7.6340	7.6600	0.341	0.0000	0.0000	0
2009/12/04	JN02 2010/02/04			JNOTE	7.8510	7.8810	0.382	0.0000	0.0000	0
2009/12/04	JN05 2010/02/04			JNOTE	8.7350	8.7940	0.675	0.0000	0.0000	0
2009/12/04	JN10 2010/02/04			JNOTE	8.9350	9.0270	1.030	0.0000	0.0000	0
2009/12/04	JROD 2009/12/31			Rodi	6.8520	6.8420	(0.146)	0.0000	0.0000	0
2009/12/04	JROD 2010/01/29			Rodi	7.0340	7.0090	(0.355)	0.0000	0.0000	0

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2009/12/04	JROD 2010/02/26			Rodi	7.0020	6.9840	(0.257)	0.0000	0.0000	0
2009/12/04	JROD 2010/03/31			Rodi	7.2000	7.1840	(0.222)	0.0000	0.0000	0
2009/12/04	OTH1 2010/02/04			Index Future	292.3080	291.6370	(0.230)	0.0000	0.0000	3
2009/12/04	OTH1 2010/05/06			Index Future	297.6630	296.9800	(0.229)	0.0000	0.0000	0
2009/12/04	R155 2010/02/04			Bond Future	7.5360	7.6010	0.863	0.0000	0.0000	31
2009/12/04	R155 2010/02/04	7.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2009/12/04	R155 2010/02/04	7.50	Put	Bond Future	55.0000	153.0000	178.182	0	0	0
2009/12/04	R157 2010/02/04			Bond Future	8.3700	8.4100	0.478	0.0000	0.0000	6,593
2009/12/04	R157 2010/02/04	7.75	Call	Bond Future	177.0000	148.0000	(16.384)	0	0	0
2009/12/04	R157 2010/02/04	7.75	Put	Bond Future	3,336.0000	3,507.0000	5.126	0	0	0
2009/12/04	R157 2010/05/06			Bond Future	8.4360	8.4790	0.510	0.0000	0.0000	0
2009/12/04	R157 2010/05/06	8.50	Call	Bond Future	1,836.0000	1,722.0000	(6.209)	0	0	0
2009/12/04	R157 2010/05/06	8.50	Put	Bond Future	1,530.0000	1,622.0000	6.013	0	0	0
2009/12/04	R157 2010/08/05			Bond Future	8.4730	8.5190	0.543	0.0000	0.0000	0
2009/12/04	R157 2010/08/05	8.75	Call	Bond Future	2,777.0000	2,648.0000	(4.645)	0	0	0
2009/12/04	R157 2010/08/05	8.75	Put	Bond Future	1,515.0000	1,597.0000	5.413	0	0	0
2009/12/04	R186 2010/02/04			Bond Future	9.0170	9.0570	0.444	0.0000	0.0000	10,112
2009/12/04	R186 2010/02/04	8.25	Call	Bond Future	216.0000	178.0000	(17.593)	0	0	0
2009/12/04	R186 2010/02/04	8.25	Put	Bond Future	7,784.0000	8,121.0000	4.329	0	0	0
2009/12/04	R186 2010/05/06			Bond Future	9.0630	9.1050	0.463	0.0000	0.0000	0
2009/12/04	R186 2010/05/06	9.00	Call	Bond Future	3,187.0000	2,990.0000	(6.181)	0	0	0
2009/12/04	R186 2010/05/06	9.00	Put	Bond Future	3,774.0000	3,965.0000	5.061	0	0	0
2009/12/04	R186 2010/08/05			Bond Future	9.0960	9.1390	0.473	0.0000	0.0000	0
2009/12/04	R186 2010/08/05	9.25	Call	Bond Future	5,141.0000	4,911.0000	(4.474)	0	0	0
2009/12/04	R186 2010/08/05	9.25	Put	Bond Future	3,742.0000	3,905.0000	4.356	0	0	0
2009/12/04	R201 2010/02/04			Bond Future	8.4330	8.4730	0.474	0.0000	0.0000	486
2009/12/04	R201 2010/02/04	7.50	Call	Bond Future	40.0000	32.0000	(20.000)	0	0	0
2009/12/04	R201 2010/02/04	7.50	Put	Bond Future	3,814.0000	3,964.0000	3.933	0	0	0
2009/12/04	R201 2010/05/06			Bond Future	8.4960	8.5390	0.506	0.0000	0.0000	0
2009/12/04	R201 2010/05/06	8.50	Call	Bond Future	1,359.0000	1,274.0000	(6.255)	0	0	0
2009/12/04	R201 2010/05/06	8.50	Put	Bond Future	1,344.0000	1,421.0000	5.729	0	0	0

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2009/12/04	R201	2010/08/05			Bond Future	8.5310	8.5780	0.551	0.0000	0.0000	0
2009/12/04	R201	2010/08/05	9.00	Call	Bond Future	2,672.0000	2,559.0000	(4.229)	0	0	0
2009/12/04	R201	2010/08/05	9.00	Put	Bond Future	1,002.0000	1,058.0000	5.589	0	0	0
2009/12/04	R203	2010/02/04			Bond Future	8.9970	9.0480	0.567	0.0000	0.0000	1,570
2009/12/04	R203	2010/02/04	8.20	Call	Bond Future	123.0000	98.0000	(20.325)	0	0	0
2009/12/04	R203	2010/02/04	8.20	Put	Bond Future	4,450.0000	4,693.0000	5.461	0	0	0
2009/12/04	R203	2010/05/06			Bond Future	9.0650	9.1180	0.585	0.0000	0.0000	0
2009/12/04	R203	2010/05/06	9.00	Call	Bond Future	1,788.0000	1,653.0000	(7.550)	0	0	0
2009/12/04	R203	2010/05/06	9.00	Put	Bond Future	2,123.0000	2,259.0000	6.406	0	0	0
2009/12/04	R203	2010/08/05			Bond Future	9.1130	9.1680	0.604	0.0000	0.0000	0
2009/12/04	R203	2010/08/05	9.25	Call	Bond Future	2,900.0000	2,744.0000	(5.379)	0	0	0
2009/12/04	R203	2010/08/05	9.25	Put	Bond Future	2,218.0000	2,337.0000	5.365	0	0	0
2009/12/04	R204	2010/02/04			Bond Future	8.9990	9.0500	0.567	0.0000	0.0000	4,207
2009/12/04	R204	2010/02/04	8.20	Call	Bond Future	131.0000	104.0000	(20.611)	0	0	0
2009/12/04	R204	2010/02/04	8.20	Put	Bond Future	4,903.0000	5,170.0000	5.446	0	0	0
2009/12/04	R204	2010/02/04	9.00	Call	Bond Future	1,395.0000	1,239.0000	(11.183)	0	0	100
2009/12/04	R204	2010/02/04	9.00	Put	Bond Future	1,389.0000	1,528.0000	10.007	0	0	200
2009/12/04	R204	2010/02/04	8.50	Call	Bond Future	380.0000	317.0000	(16.579)	0	0	200
2009/12/04	R204	2010/02/04	8.50	Put	Bond Future	3,324.0000	3,556.0000	6.980	0	0	0
2009/12/04	R204	2010/05/06			Bond Future	9.0610	9.1140	0.585	0.0000	0.0000	0
2009/12/04	R204	2010/05/06	9.00	Call	Bond Future	1,968.0000	1,819.0000	(7.571)	0	0	0
2009/12/04	R204	2010/05/06	9.00	Put	Bond Future	2,314.0000	2,464.0000	6.482	0	0	0
2009/12/04	R204	2010/08/05			Bond Future	9.1060	9.1620	0.615	0.0000	0.0000	0
2009/12/04	R204	2010/08/05	9.25	Call	Bond Future	3,166.0000	2,991.0000	(5.527)	0	0	0
2009/12/04	R204	2010/08/05	9.25	Put	Bond Future	2,374.0000	2,508.0000	5.644	0	0	0
2009/12/04	R206	2010/02/04			Bond Future	8.4930	8.5240	0.365	0.0000	0.0000	2
2009/12/04	R206	2010/02/04	7.50	Call	Bond Future	25.0000	21.0000	(16.000)	0	0	0
2009/12/04	R206	2010/02/04	7.50	Put	Bond Future	3,287.0000	3,383.0000	2.921	0	0	0
2009/12/04	R206	2010/05/06			Bond Future	8.5760	8.6090	0.385	0.0000	0.0000	0
2009/12/04	R206	2010/05/06	8.75	Call	Bond Future	1,389.0000	1,328.0000	(4.392)	0	0	0
2009/12/04	R206	2010/05/06	8.75	Put	Bond Future	862.0000	901.0000	4.524	0	0	0
2009/12/04	R206	2010/08/05			Bond Future	8.6290	8.6650	0.417	0.0000	0.0000	0
2009/12/04	R206	2010/08/05	9.00	Call	Bond Future	1,980.0000	1,913.0000	(3.384)	0	0	0

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2009/12/04	R206 2010/08/05	9.00	Put	Bond Future	928.0000	964.0000	3.879	0	0	0
2009/12/04	R207 2010/02/04			Bond Future	9.1280	9.1680	0.438	0.0000	0.0000	600
2009/12/04	R207 2010/02/04	8.25	Call	Bond Future	102.0000	84.0000	(17.647)	0	0	0
2009/12/04	R207 2010/02/04	8.25	Put	Bond Future	5,507.0000	5,726.0000	3.977	0	0	0
2009/12/04	R207 2010/05/06			Bond Future	9.1910	9.2330	0.457	0.0000	0.0000	0
2009/12/04	R207 2010/05/06	9.25	Call	Bond Future	2,429.0000	2,293.0000	(5.599)	0	0	0
2009/12/04	R207 2010/05/06	9.25	Put	Bond Future	2,087.0000	2,195.0000	5.175	0	0	0
2009/12/04	R207 2010/08/05			Bond Future	9.2380	9.2820	0.476	0.0000	0.0000	0
2009/12/04	R207 2010/08/05	9.50	Call	Bond Future	3,712.0000	3,559.0000	(4.122)	0	0	0
2009/12/04	R207 2010/08/05	9.50	Put	Bond Future	2,235.0000	2,333.0000	4.385	0	0	0
2009/12/04	R208 2010/02/04			Bond Future	9.1140	9.1650	0.560	0.0000	0.0000	5,004
2009/12/04	R208 2010/02/04	8.50	Call	Bond Future	276.0000	226.0000	(18.116)	0	0	0
2009/12/04	R208 2010/02/04	8.50	Put	Bond Future	4,161.0000	4,423.0000	6.297	0	0	0
2009/12/04	R208 2010/05/06			Bond Future	9.1700	9.2220	0.567	0.0000	0.0000	0
2009/12/04	R208 2010/05/06	9.25	Call	Bond Future	2,577.0000	2,401.0000	(6.830)	0	0	0
2009/12/04	R208 2010/05/06	9.25	Put	Bond Future	2,096.0000	2,233.0000	6.536	0	0	0
2009/12/04	R208 2010/08/05			Bond Future	9.2100	9.2640	0.586	0.0000	0.0000	0
2009/12/04	R208 2010/08/05	9.50	Call	Bond Future	3,904.0000	3,706.0000	(5.072)	0	0	0
2009/12/04	R208 2010/08/05	9.50	Put	Bond Future	2,202.0000	2,325.0000	5.586	0	0	0
2009/12/04	R209 2010/02/04			Bond Future	8.7450	8.7650	0.229	0.0000	0.0000	1,800
2009/12/04	R209 2010/02/04	7.50	Call	Bond Future	14.0000	12.0000	(14.286)	0	0	2,500
2009/12/04	R209 2010/02/04	7.50	Put	Bond Future	11,266.0000	11,425.0000	1.411	0	0	0
2009/12/04	R209 2010/02/04	10.00	Call	Bond Future	9,147.0000	8,988.0000	(1.738)	0	0	0
2009/12/04	R209 2010/02/04	10.00	Put	Bond Future	56.0000	58.0000	3.571	0	0	0
2009/12/04	R209 2010/05/06			Bond Future	8.7730	8.7940	0.239	0.0000	0.0000	0
2009/12/04	R209 2010/05/06	8.50	Call	Bond Future	1,925.0000	1,850.0000	(3.896)	0	0	0
2009/12/04	R209 2010/05/06	8.50	Put	Bond Future	4,167.0000	4,260.0000	2.232	0	0	0
2009/12/04	R209 2010/08/05			Bond Future	8.7910	8.8120	0.239	0.0000	0.0000	0
2009/12/04	R209 2010/08/05	8.75	Call	Bond Future	3,613.0000	3,520.0000	(2.574)	0	0	0
2009/12/04	R209 2010/08/05	8.75	Put	Bond Future	3,941.0000	4,016.0000	1.903	0	0	0
2009/12/04	TRT1 2010/02/04			Index Future	299.6170	298.9050	(0.238)	0.0000	0.0000	100
2009/12/04	TRT1 2010/05/06			Index Future	305.1070	304.3810	(0.238)	0.0000	0.0000	0

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Total		40891.00
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