



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 09/12/2009

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
2009/12/09	AL13 2010/02/04			Index Future	254.0010	253.8720	(0.051)	0.0000	0.0000	44
2009/12/09	AL7T 2010/02/04			Index Future	333.7580	333.7420	(0.005)	0.0000	0.0000	58
2009/12/09	ALBI 2010/02/04			Index Future	300.8560	300.8840	0.009	0.0000	0.0000	1,069
2009/12/09	ALBI 2010/05/06			Index Future	306.3670	306.3930	0.008	0.0000	0.0000	127
2009/12/09	ALBI 2010/08/05			Index Future	311.7660	311.7630	(0.001)	0.0000	0.0000	0
2009/12/09	CRD1 2010/02/04			Index Future	130.8910	130.8040	(0.066)	0.0000	0.0000	2
2009/12/09	CRD1 2010/05/06			Index Future	133.2880	133.1990	(0.067)	0.0000	0.0000	0
2009/12/09	GOVI 2010/02/04			GOVI	302.5460	302.5640	0.006	0.0000	0.0000	1,132
2009/12/09	GOVI 2010/02/04	304.00	Call	GOVI	19,280.0000	19,136.0000	(0.747)	0	0	0
2009/12/09	GOVI 2010/02/04	304.00	Put	GOVI	33,820.0000	33,496.0000	(0.958)	0	0	0
2009/12/09	GOVI 2010/05/06			GOVI	308.0870	308.1040	0.006	0.0000	0.0000	0
2009/12/09	GOVI 2010/05/06	309.80	Call	GOVI	45,438.0000	45,337.0000	(0.222)	0	0	0
2009/12/09	GOVI 2010/05/06	309.80	Put	GOVI	62,568.0000	62,297.0000	(0.433)	0	0	0
2009/12/09	GOVI 2010/08/05			GOVI	313.8280	313.8440	0.005	0.0000	0.0000	0
2009/12/09	GOVI 2010/08/05	315.60	Call	GOVI	58,353.0000	58,289.0000	(0.110)	0	0	0
2009/12/09	GOVI 2010/08/05	315.60	Put	GOVI	76,073.0000	75,849.0000	(0.294)	0	0	0
2009/12/09	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2009/12/09	ILBI 2010/02/04			Index Future	361.9550	362.0930	0.038	0.0000	0.0000	425
2009/12/09	J153 2010/08/31			Interest Rate Swap	6.9124	6.8941	(0.265)	0.0000	0.0000	0
2009/12/09	J157 2015/09/15			Interest Rate Swap	8.7620	8.8220	0.685	0.0000	0.0000	0

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2009/12/09	J186 2026/12/21			Interest Rate Swap	8.5930	8.6830	1.047	0.0000	0.0000	0
2009/12/09	J201 2014/12/22			Interest Rate Swap	8.6060	8.6550	0.569	0.0000	0.0000	0
2009/12/09	J203 2017/09/15			Interest Rate Swap	8.9050	8.9750	0.786	0.0000	0.0000	0
2009/12/09	J204 2018/12/21			Interest Rate Swap	8.8830	8.9620	0.889	0.0000	0.0000	0
2009/12/09	J207 2020/01/15			Interest Rate Swap	8.9110	8.9970	0.965	0.0000	0.0000	0
2009/12/09	JBAF 2009/12/15			Jibar Tradeable Future	7.2450	7.2500	0.069	0.0000	0.0000	0
2009/12/09	JBAF 2010/01/20			Jibar Tradeable Future	7.2010	7.2100	0.125	0.0000	0.0000	0
2009/12/09	JBAF 2010/02/17			Jibar Tradeable Future	7.1310	7.1200	(0.154)	0.0000	0.0000	0
2009/12/09	JBAF 2010/03/17			Jibar Tradeable Future	7.1140	7.0900	(0.337)	0.0000	0.0000	0
2009/12/09	JBAF 2010/04/21			Jibar Tradeable Future	7.1200	7.0900	(0.421)	0.0000	0.0000	0
2009/12/09	JBAF 2010/05/19			Jibar Tradeable Future	7.1320	7.1000	(0.449)	0.0000	0.0000	0
2009/12/09	JBAF 2010/06/15			Jibar Tradeable Future	7.1460	7.1300	(0.224)	0.0000	0.0000	0
2009/12/09	JBAF 2010/09/15			Jibar Tradeable Future	7.3260	7.2900	(0.491)	0.0000	0.0000	0
2009/12/09	JBAF 2010/12/15			Jibar Tradeable Future	7.5490	7.5100	(0.517)	0.0000	0.0000	0
2009/12/09	JBAF 2011/03/16			Jibar Tradeable Future	7.9010	7.8600	(0.519)	0.0000	0.0000	0
2009/12/09	JBAF 2011/06/15			Jibar Tradeable Future	8.2830	8.2300	(0.640)	0.0000	0.0000	5,000
2009/12/09	JBAF 2011/09/21			Jibar Tradeable Future	8.6690	8.6300	(0.450)	0.0000	0.0000	0
2009/12/09	JFRA 2010/02/04			Jibar Tradeable Future	6.9660	6.9770	0.158	0.0000	0.0000	0
2009/12/09	JFRA 2010/05/06			Jibar Tradeable Future	7.1040	7.1210	0.239	0.0000	0.0000	0
2009/12/09	JFRA 2010/08/05			Jibar Tradeable Future	7.3280	7.3290	0.014	0.0000	0.0000	0
2009/12/09	JFRA 2010/11/04			Jibar Tradeable Future	7.6340	7.6600	0.341	0.0000	0.0000	0
2009/12/09	JN02 2010/02/04			JNOTE	7.8510	7.8810	0.382	0.0000	0.0000	0
2009/12/09	JN05 2010/02/04			JNOTE	8.7350	8.7940	0.675	0.0000	0.0000	0
2009/12/09	JN10 2010/02/04			JNOTE	8.9350	9.0270	1.030	0.0000	0.0000	0
2009/12/09	JROD 2009/12/31			Rodi	6.8520	6.8420	(0.146)	0.0000	0.0000	0
2009/12/09	JROD 2010/01/29			Rodi	7.0340	7.0090	(0.355)	0.0000	0.0000	0

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2009/12/09	JROD 2010/02/26			Rodi	7.0020	6.9840	(0.257)	0.0000	0.0000	0
2009/12/09	JROD 2010/03/31			Rodi	7.2000	7.1840	(0.222)	0.0000	0.0000	0
2009/12/09	OTH1 2010/02/04			Index Future	291.5580	291.6300	0.025	0.0000	0.0000	3
2009/12/09	OTH1 2010/05/06			Index Future	296.8970	296.9700	0.025	0.0000	0.0000	0
2009/12/09	R155 2010/02/04			Bond Future	7.6110	7.6210	0.131	0.0000	0.0000	31
2009/12/09	R155 2010/02/04	7.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2009/12/09	R155 2010/02/04	7.50	Put	Bond Future	168.0000	184.0000	9.524	0	0	0
2009/12/09	R157 2010/02/04			Bond Future	8.4390	8.4470	0.095	0.0000	0.0000	6,593
2009/12/09	R157 2010/02/04	7.75	Call	Bond Future	117.0000	110.0000	(5.983)	0	0	0
2009/12/09	R157 2010/02/04	7.75	Put	Bond Future	3,621.0000	3,654.0000	0.911	0	0	0
2009/12/09	R157 2010/05/06			Bond Future	8.5100	8.5180	0.094	0.0000	0.0000	0
2009/12/09	R157 2010/05/06	8.50	Call	Bond Future	1,624.0000	1,600.0000	(1.478)	0	0	0
2009/12/09	R157 2010/05/06	8.50	Put	Bond Future	1,672.0000	1,686.0000	0.837	0	0	0
2009/12/09	R157 2010/08/05			Bond Future	8.5530	8.5620	0.105	0.0000	0.0000	0
2009/12/09	R157 2010/08/05	8.75	Call	Bond Future	2,540.0000	2,512.0000	(1.102)	0	0	0
2009/12/09	R157 2010/08/05	8.75	Put	Bond Future	1,644.0000	1,657.0000	0.791	0	0	0
2009/12/09	R186 2010/02/04			Bond Future	9.0560	9.0330	(0.254)	0.0000	0.0000	18,786
2009/12/09	R186 2010/02/04	8.25	Call	Bond Future	155.0000	164.0000	5.806	0	0	0
2009/12/09	R186 2010/02/04	8.25	Put	Bond Future	8,088.0000	7,882.0000	(2.547)	0	0	0
2009/12/09	R186 2010/05/06			Bond Future	9.1030	9.0800	(0.253)	0.0000	0.0000	0
2009/12/09	R186 2010/05/06	9.00	Call	Bond Future	2,953.0000	3,043.0000	3.048	0	0	0
2009/12/09	R186 2010/05/06	9.00	Put	Bond Future	3,910.0000	3,787.0000	(3.146)	0	0	0
2009/12/09	R186 2010/08/05			Bond Future	9.1370	9.1140	(0.252)	0.0000	0.0000	0
2009/12/09	R186 2010/08/05	9.25	Call	Bond Future	4,885.0000	4,994.0000	2.231	0	0	0
2009/12/09	R186 2010/08/05	9.25	Put	Bond Future	3,861.0000	3,760.0000	(2.616)	0	0	0
2009/12/09	R201 2010/02/04			Bond Future	8.5030	8.5100	0.082	0.0000	0.0000	486
2009/12/09	R201 2010/02/04	7.50	Call	Bond Future	23.0000	21.0000	(8.696)	0	0	0
2009/12/09	R201 2010/02/04	7.50	Put	Bond Future	4,074.0000	4,099.0000	0.614	0	0	0
2009/12/09	R201 2010/05/06			Bond Future	8.5710	8.5790	0.093	0.0000	0.0000	0
2009/12/09	R201 2010/05/06	8.50	Call	Bond Future	1,198.0000	1,179.0000	(1.586)	0	0	0
2009/12/09	R201 2010/05/06	8.50	Put	Bond Future	1,466.0000	1,477.0000	0.750	0	0	0

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2009/12/09	R201 2010/08/05			Bond Future	8.6120	8.6210	0.105	0.0000	0.0000	0
2009/12/09	R201 2010/08/05	9.00	Call	Bond Future	2,468.0000	2,444.0000	(0.972)	0	0	0
2009/12/09	R201 2010/08/05	9.00	Put	Bond Future	1,089.0000	1,097.0000	0.735	0	0	0
2009/12/09	R203 2010/02/04			Bond Future	9.0870	9.0840	(0.033)	0.0000	0.0000	1,570
2009/12/09	R203 2010/02/04	8.20	Call	Bond Future	72.0000	70.0000	(2.778)	0	0	0
2009/12/09	R203 2010/02/04	8.20	Put	Bond Future	4,872.0000	4,855.0000	(0.349)	0	0	0
2009/12/09	R203 2010/05/06			Bond Future	9.1590	9.1570	(0.022)	0.0000	0.0000	0
2009/12/09	R203 2010/05/06	9.00	Call	Bond Future	1,533.0000	1,531.0000	(0.130)	0	0	0
2009/12/09	R203 2010/05/06	9.00	Put	Bond Future	2,349.0000	2,337.0000	(0.511)	0	0	0
2009/12/09	R203 2010/08/05			Bond Future	9.2120	9.2090	(0.033)	0.0000	0.0000	0
2009/12/09	R203 2010/08/05	9.25	Call	Bond Future	2,607.0000	2,610.0000	0.115	0	0	0
2009/12/09	R203 2010/08/05	9.25	Put	Bond Future	2,419.0000	2,407.0000	(0.496)	0	0	0
2009/12/09	R204 2010/02/04			Bond Future	9.0780	9.0760	(0.022)	0.0000	0.0000	4,207
2009/12/09	R204 2010/02/04	8.20	Call	Bond Future	80.0000	77.0000	(3.750)	0	0	0
2009/12/09	R204 2010/02/04	8.20	Put	Bond Future	5,307.0000	5,293.0000	(0.264)	0	0	0
2009/12/09	R204 2010/02/04	9.00	Call	Bond Future	1,120.0000	1,113.0000	(0.625)	0	0	100
2009/12/09	R204 2010/02/04	9.00	Put	Bond Future	1,570.0000	1,551.0000	(1.210)	0	0	200
2009/12/09	R204 2010/02/04	8.50	Call	Bond Future	262.0000	258.0000	(1.527)	0	0	200
2009/12/09	R204 2010/02/04	8.50	Put	Bond Future	3,662.0000	3,646.0000	(0.437)	0	0	0
2009/12/09	R204 2010/05/06			Bond Future	9.1440	9.1420	(0.022)	0.0000	0.0000	0
2009/12/09	R204 2010/05/06	9.00	Call	Bond Future	1,715.0000	1,713.0000	(0.117)	0	0	0
2009/12/09	R204 2010/05/06	9.00	Put	Bond Future	2,528.0000	2,515.0000	(0.514)	0	0	0
2009/12/09	R204 2010/08/05			Bond Future	9.1930	9.1910	(0.022)	0.0000	0.0000	0
2009/12/09	R204 2010/08/05	9.25	Call	Bond Future	2,876.0000	2,877.0000	0.035	0	0	0
2009/12/09	R204 2010/08/05	9.25	Put	Bond Future	2,564.0000	2,554.0000	(0.390)	0	0	0
2009/12/09	R206 2010/02/04			Bond Future	8.5740	8.5710	(0.035)	0.0000	0.0000	2
2009/12/09	R206 2010/02/04	7.50	Call	Bond Future	13.0000	13.0000	0.000	0	0	0
2009/12/09	R206 2010/02/04	7.50	Put	Bond Future	3,535.0000	3,525.0000	(0.283)	0	0	0
2009/12/09	R206 2010/05/06			Bond Future	8.6640	8.6610	(0.035)	0.0000	0.0000	0
2009/12/09	R206 2010/05/06	8.75	Call	Bond Future	1,221.0000	1,222.0000	0.082	0	0	0
2009/12/09	R206 2010/05/06	8.75	Put	Bond Future	961.0000	953.0000	(0.832)	0	0	0
2009/12/09	R206 2010/08/05			Bond Future	8.7240	8.7210	(0.034)	0.0000	0.0000	0
2009/12/09	R206 2010/08/05	9.00	Call	Bond Future	1,801.0000	1,803.0000	0.111	0	0	0

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2009/12/09	R206 2010/08/05	9.00	Put	Bond Future	1,020.0000	1,013.0000	(0.686)	0	0	0
2009/12/09	R207 2010/02/04			Bond Future	9.1770	9.1640	(0.142)	0.0000	0.0000	600
2009/12/09	R207 2010/02/04	8.25	Call	Bond Future	69.0000	70.0000	1.449	0	0	0
2009/12/09	R207 2010/02/04	8.25	Put	Bond Future	5,764.0000	5,688.0000	(1.319)	0	0	0
2009/12/09	R207 2010/05/06			Bond Future	9.2420	9.2290	(0.141)	0.0000	0.0000	0
2009/12/09	R207 2010/05/06	9.25	Call	Bond Future	2,236.0000	2,268.0000	1.431	0	0	0
2009/12/09	R207 2010/05/06	9.25	Put	Bond Future	2,190.0000	2,147.0000	(1.963)	0	0	0
2009/12/09	R207 2010/08/05			Bond Future	9.2920	9.2780	(0.151)	0.0000	0.0000	0
2009/12/09	R207 2010/08/05	9.50	Call	Bond Future	3,502.0000	3,542.0000	1.142	0	0	0
2009/12/09	R207 2010/08/05	9.50	Put	Bond Future	2,332.0000	2,293.0000	(1.672)	0	0	0
2009/12/09	R208 2010/02/04			Bond Future	9.1740	9.1610	(0.142)	0.0000	0.0000	5,004
2009/12/09	R208 2010/02/04	8.50	Call	Bond Future	195.0000	199.0000	2.051	0	0	0
2009/12/09	R208 2010/02/04	8.50	Put	Bond Future	4,447.0000	4,372.0000	(1.687)	0	0	0
2009/12/09	R208 2010/05/06			Bond Future	9.2310	9.2180	(0.141)	0.0000	0.0000	0
2009/12/09	R208 2010/05/06	9.25	Call	Bond Future	2,342.0000	2,376.0000	1.452	0	0	0
2009/12/09	R208 2010/05/06	9.25	Put	Bond Future	2,228.0000	2,184.0000	(1.975)	0	0	0
2009/12/09	R208 2010/08/05			Bond Future	9.2740	9.2610	(0.140)	0.0000	0.0000	0
2009/12/09	R208 2010/08/05	9.50	Call	Bond Future	3,647.0000	3,687.0000	1.097	0	0	0
2009/12/09	R208 2010/08/05	9.50	Put	Bond Future	2,325.0000	2,288.0000	(1.591)	0	0	0
2009/12/09	R209 2010/02/04			Bond Future	8.7640	8.7520	(0.137)	0.0000	0.0000	1,800
2009/12/09	R209 2010/02/04	7.50	Call	Bond Future	9.0000	9.0000	0.000	0	0	2,500
2009/12/09	R209 2010/02/04	7.50	Put	Bond Future	11,414.0000	11,318.0000	(0.841)	0	0	0
2009/12/09	R209 2010/02/04	10.00	Call	Bond Future	8,986.0000	9,077.0000	1.013	0	0	0
2009/12/09	R209 2010/02/04	10.00	Put	Bond Future	48.0000	43.0000	(10.417)	0	0	0
2009/12/09	R209 2010/05/06			Bond Future	8.7930	8.7810	(0.136)	0.0000	0.0000	0
2009/12/09	R209 2010/05/06	8.50	Call	Bond Future	1,817.0000	1,846.0000	1.596	0	0	0
2009/12/09	R209 2010/05/06	8.50	Put	Bond Future	4,219.0000	4,152.0000	(1.588)	0	0	0
2009/12/09	R209 2010/08/05			Bond Future	8.8110	8.7990	(0.136)	0.0000	0.0000	0
2009/12/09	R209 2010/08/05	8.75	Call	Bond Future	3,493.0000	3,534.0000	1.174	0	0	0
2009/12/09	R209 2010/08/05	8.75	Put	Bond Future	3,981.0000	3,926.0000	(1.382)	0	0	0
2009/12/09	TRT1 2010/02/04			Index Future	298.7830	298.8000	0.006	0.0000	0.0000	100
2009/12/09	TRT1 2010/05/06			Index Future	304.2550	304.2710	0.005	0.0000	0.0000	0

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Total	50039.00
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