



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 10/12/2009

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
2009/12/10	AL13 2010/02/04			Index Future	253.8720	253.9470	0.030	0.0000	0.0000	44
2009/12/10	AL7T 2010/02/04			Index Future	333.7420	334.1710	0.129	0.0000	0.0000	58
2009/12/10	ALBI 2010/02/04			Index Future	300.8840	301.1160	0.077	0.0000	0.0000	1,069
2009/12/10	ALBI 2010/05/06			Index Future	306.3930	306.6280	0.077	0.0000	0.0000	127
2009/12/10	ALBI 2010/08/05			Index Future	311.7630	312.0830	0.103	0.0000	0.0000	0
2009/12/10	CRD1 2010/02/04			Index Future	130.8040	130.9090	0.080	0.0000	0.0000	2
2009/12/10	CRD1 2010/05/06			Index Future	133.1990	133.3050	0.080	0.0000	0.0000	0
2009/12/10	GOVI 2010/02/04			GOVI	302.5640	302.8020	0.079	0.0000	0.0000	1,132
2009/12/10	GOVI 2010/02/04	304.00	Call	GOVI	19,136.0000	19,921.0000	4.102	0	0	0
2009/12/10	GOVI 2010/02/04	304.00	Put	GOVI	33,496.0000	31,901.0000	(4.762)	0	0	0
2009/12/10	GOVI 2010/05/06			GOVI	308.1040	308.3460	0.079	0.0000	0.0000	0
2009/12/10	GOVI 2010/05/06	309.80	Call	GOVI	45,337.0000	46,275.0000	2.069	0	0	0
2009/12/10	GOVI 2010/05/06	309.80	Put	GOVI	62,297.0000	60,815.0000	(2.379)	0	0	0
2009/12/10	GOVI 2010/08/05			GOVI	313.8440	314.0910	0.079	0.0000	0.0000	0
2009/12/10	GOVI 2010/08/05	315.60	Call	GOVI	58,289.0000	59,315.0000	1.760	0	0	0
2009/12/10	GOVI 2010/08/05	315.60	Put	GOVI	75,849.0000	74,405.0000	(1.904)	0	0	0
2009/12/10	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2009/12/10	ILBI 2010/02/04			Index Future	362.0930	362.8970	0.222	0.0000	0.0000	425
2009/12/10	J153 2010/08/31			Interest Rate Swap	6.9124	6.8941	(0.265)	0.0000	0.0000	0
2009/12/10	J157 2015/09/15			Interest Rate Swap	8.7620	8.8220	0.685	0.0000	0.0000	0

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2009/12/10	J186 2026/12/21			Interest Rate Swap	8.5930	8.6830	1.047	0.0000	0.0000	0
2009/12/10	J201 2014/12/22			Interest Rate Swap	8.6060	8.6550	0.569	0.0000	0.0000	0
2009/12/10	J203 2017/09/15			Interest Rate Swap	8.9050	8.9750	0.786	0.0000	0.0000	0
2009/12/10	J204 2018/12/21			Interest Rate Swap	8.8830	8.9620	0.889	0.0000	0.0000	0
2009/12/10	J207 2020/01/15			Interest Rate Swap	8.9110	8.9970	0.965	0.0000	0.0000	0
2009/12/10	JBAF 2009/12/15			Jibar Tradeable Future	7.2500	7.2500	0.000	0.0000	0.0000	0
2009/12/10	JBAF 2010/01/20			Jibar Tradeable Future	7.2100	7.2100	0.000	0.0000	0.0000	0
2009/12/10	JBAF 2010/02/17			Jibar Tradeable Future	7.1200	7.1200	0.000	0.0000	0.0000	0
2009/12/10	JBAF 2010/03/17			Jibar Tradeable Future	7.0900	7.0900	0.000	0.0000	0.0000	0
2009/12/10	JBAF 2010/04/21			Jibar Tradeable Future	7.0900	7.0900	0.000	0.0000	0.0000	0
2009/12/10	JBAF 2010/05/19			Jibar Tradeable Future	7.1000	7.1100	0.141	0.0000	0.0000	0
2009/12/10	JBAF 2010/06/15			Jibar Tradeable Future	7.1300	7.1400	0.140	0.0000	0.0000	0
2009/12/10	JBAF 2010/09/15			Jibar Tradeable Future	7.2900	7.3100	0.274	0.0000	0.0000	0
2009/12/10	JBAF 2010/12/15			Jibar Tradeable Future	7.5100	7.5400	0.399	0.0000	0.0000	0
2009/12/10	JBAF 2011/03/16			Jibar Tradeable Future	7.8600	7.8700	0.127	0.0000	0.0000	0
2009/12/10	JBAF 2011/06/15			Jibar Tradeable Future	8.2300	8.2300	0.000	0.0000	0.0000	5,000
2009/12/10	JBAF 2011/09/21			Jibar Tradeable Future	8.6300	8.6300	0.000	0.0000	0.0000	0
2009/12/10	JFRA 2010/02/04			Jibar Tradeable Future	6.9660	6.9770	0.158	0.0000	0.0000	0
2009/12/10	JFRA 2010/05/06			Jibar Tradeable Future	7.1040	7.1210	0.239	0.0000	0.0000	0
2009/12/10	JFRA 2010/08/05			Jibar Tradeable Future	7.3280	7.3290	0.014	0.0000	0.0000	0
2009/12/10	JFRA 2010/11/04			Jibar Tradeable Future	7.6340	7.6600	0.341	0.0000	0.0000	0
2009/12/10	JN02 2010/02/04			JNOTE	7.8510	7.8810	0.382	0.0000	0.0000	0
2009/12/10	JN05 2010/02/04			JNOTE	8.7350	8.7940	0.675	0.0000	0.0000	0
2009/12/10	JN10 2010/02/04			JNOTE	8.9350	9.0270	1.030	0.0000	0.0000	0
2009/12/10	JROD 2009/12/31			Rodi	6.8520	6.8420	(0.146)	0.0000	0.0000	0
2009/12/10	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
2009/12/10	JROD 2010/02/26			Rodi	7.0020	6.9840	(0.257)	0.0000	0.0000	0
2009/12/10	JROD 2010/03/31			Rodi	7.2000	7.1840	(0.222)	0.0000	0.0000	0
2009/12/10	OTH1 2010/02/04			Index Future	291.6300	291.8300	0.069	0.0000	0.0000	3
2009/12/10	OTH1 2010/05/06			Index Future	296.9700	297.1720	0.068	0.0000	0.0000	0
2009/12/10	R155 2010/02/04			Bond Future	7.6210	7.6010	(0.262)	0.0000	0.0000	31
2009/12/10	R155 2010/02/04	7.50	Call	Bond Future	0.0000	197.0000	100.000	0	0	0
2009/12/10	R155 2010/02/04	7.50	Put	Bond Future	184.0000	350.0000	90.217	0	0	0
2009/12/10	R157 2010/02/04			Bond Future	8.4470	8.4250	(0.260)	0.0000	0.0000	6,593
2009/12/10	R157 2010/02/04	7.75	Call	Bond Future	110.0000	112.0000	1.818	0	0	0
2009/12/10	R157 2010/02/04	7.75	Put	Bond Future	3,654.0000	3,546.0000	(2.956)	0	0	0
2009/12/10	R157 2010/05/06			Bond Future	8.5180	8.4950	(0.270)	0.0000	0.0000	0
2009/12/10	R157 2010/05/06	8.50	Call	Bond Future	1,600.0000	1,649.0000	3.063	0	0	0
2009/12/10	R157 2010/05/06	8.50	Put	Bond Future	1,686.0000	1,625.0000	(3.618)	0	0	0
2009/12/10	R157 2010/08/05			Bond Future	8.5620	8.5380	(0.280)	0.0000	0.0000	0
2009/12/10	R157 2010/08/05	8.75	Call	Bond Future	2,512.0000	2,572.0000	2.389	0	0	0
2009/12/10	R157 2010/08/05	8.75	Put	Bond Future	1,657.0000	1,608.0000	(2.957)	0	0	0
2009/12/10	R186 2010/02/04			Bond Future	9.0330	9.0330	0.000	0.0000	0.0000	18,786
2009/12/10	R186 2010/02/04	8.25	Call	Bond Future	164.0000	159.0000	(3.049)	0	0	0
2009/12/10	R186 2010/02/04	8.25	Put	Bond Future	7,882.0000	7,877.0000	(0.063)	0	0	0
2009/12/10	R186 2010/05/06			Bond Future	9.0800	9.0800	0.000	0.0000	0.0000	0
2009/12/10	R186 2010/05/06	9.00	Call	Bond Future	3,043.0000	3,031.0000	(0.394)	0	0	0
2009/12/10	R186 2010/05/06	9.00	Put	Bond Future	3,787.0000	3,775.0000	(0.317)	0	0	0
2009/12/10	R186 2010/08/05			Bond Future	9.1140	9.1130	(0.011)	0.0000	0.0000	0
2009/12/10	R186 2010/08/05	9.25	Call	Bond Future	4,994.0000	4,907.0000	(1.742)	0	0	0
2009/12/10	R186 2010/08/05	9.25	Put	Bond Future	3,760.0000	3,664.0000	(2.553)	0	0	0
2009/12/10	R201 2010/02/04			Bond Future	8.5100	8.4890	(0.247)	0.0000	0.0000	486
2009/12/10	R201 2010/02/04	7.50	Call	Bond Future	21.0000	16.0000	(23.810)	0	0	0
2009/12/10	R201 2010/02/04	7.50	Put	Bond Future	4,099.0000	4,011.0000	(2.147)	0	0	0
2009/12/10	R201 2010/05/06			Bond Future	8.5790	8.5560	(0.268)	0.0000	0.0000	0
2009/12/10	R201 2010/05/06	8.50	Call	Bond Future	1,179.0000	1,150.0000	(2.460)	0	0	0
2009/12/10	R201 2010/05/06	8.50	Put	Bond Future	1,477.0000	1,361.0000	(7.854)	0	0	0

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2009/12/10	R201 2010/08/05			Bond Future	8.6210	8.5970	(0.278)	0.0000	0.0000	0
2009/12/10	R201 2010/08/05	9.00	Call	Bond Future	2,444.0000	2,394.0000	(2.046)	0	0	0
2009/12/10	R201 2010/08/05	9.00	Put	Bond Future	1,097.0000	961.0000	(12.397)	0	0	0
2009/12/10	R203 2010/02/04			Bond Future	9.0840	9.0630	(0.231)	0.0000	0.0000	1,570
2009/12/10	R203 2010/02/04	8.20	Call	Bond Future	70.0000	64.0000	(8.571)	0	0	0
2009/12/10	R203 2010/02/04	8.20	Put	Bond Future	4,855.0000	4,738.0000	(2.410)	0	0	0
2009/12/10	R203 2010/05/06			Bond Future	9.1570	9.1340	(0.251)	0.0000	0.0000	0
2009/12/10	R203 2010/05/06	9.00	Call	Bond Future	1,531.0000	1,549.0000	1.176	0	0	0
2009/12/10	R203 2010/05/06	9.00	Put	Bond Future	2,337.0000	2,237.0000	(4.279)	0	0	0
2009/12/10	R203 2010/08/05			Bond Future	9.2090	9.1860	(0.250)	0.0000	0.0000	0
2009/12/10	R203 2010/08/05	9.25	Call	Bond Future	2,610.0000	2,538.0000	(2.759)	0	0	0
2009/12/10	R203 2010/08/05	9.25	Put	Bond Future	2,407.0000	2,220.0000	(7.769)	0	0	0
2009/12/10	R204 2010/02/04			Bond Future	9.0760	9.0550	(0.231)	0.0000	0.0000	4,207
2009/12/10	R204 2010/02/04	8.20	Call	Bond Future	77.0000	69.0000	(10.390)	0	0	0
2009/12/10	R204 2010/02/04	8.20	Put	Bond Future	5,293.0000	5,164.0000	(2.437)	0	0	0
2009/12/10	R204 2010/02/04	9.00	Call	Bond Future	1,113.0000	1,108.0000	(0.449)	0	0	100
2009/12/10	R204 2010/02/04	9.00	Put	Bond Future	1,551.0000	1,425.0000	(8.124)	0	0	200
2009/12/10	R204 2010/02/04	8.50	Call	Bond Future	258.0000	239.0000	(7.364)	0	0	200
2009/12/10	R204 2010/02/04	8.50	Put	Bond Future	3,646.0000	3,507.0000	(3.812)	0	0	0
2009/12/10	R204 2010/05/06			Bond Future	9.1420	9.1200	(0.241)	0.0000	0.0000	0
2009/12/10	R204 2010/05/06	9.00	Call	Bond Future	1,713.0000	1,728.0000	0.876	0	0	0
2009/12/10	R204 2010/05/06	9.00	Put	Bond Future	2,515.0000	2,406.0000	(4.334)	0	0	0
2009/12/10	R204 2010/08/05			Bond Future	9.1910	9.1680	(0.250)	0.0000	0.0000	0
2009/12/10	R204 2010/08/05	9.25	Call	Bond Future	2,877.0000	2,884.0000	0.243	0	0	0
2009/12/10	R204 2010/08/05	9.25	Put	Bond Future	2,554.0000	2,434.0000	(4.699)	0	0	0
2009/12/10	R206 2010/02/04			Bond Future	8.5710	8.5490	(0.257)	0.0000	0.0000	2
2009/12/10	R206 2010/02/04	7.50	Call	Bond Future	13.0000	13.0000	0.000	0	0	0
2009/12/10	R206 2010/02/04	7.50	Put	Bond Future	3,525.0000	3,455.0000	(1.986)	0	0	0
2009/12/10	R206 2010/05/06			Bond Future	8.6610	8.6370	(0.277)	0.0000	0.0000	0
2009/12/10	R206 2010/05/06	8.75	Call	Bond Future	1,222.0000	1,250.0000	2.291	0	0	0
2009/12/10	R206 2010/05/06	8.75	Put	Bond Future	953.0000	908.0000	(4.722)	0	0	0
2009/12/10	R206 2010/08/05			Bond Future	8.7210	8.6960	(0.287)	0.0000	0.0000	0
2009/12/10	R206 2010/08/05	9.00	Call	Bond Future	1,803.0000	1,819.0000	0.887	0	0	0

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2009/12/10	R206 2010/08/05	9.00	Put	Bond Future	1,013.0000	958.0000	(5.429)	0	0	0
2009/12/10	R207 2010/02/04			Bond Future	9.1640	9.1430	(0.229)	0.0000	0.0000	600
2009/12/10	R207 2010/02/04	8.25	Call	Bond Future	70.0000	64.0000	(8.571)	0	0	0
2009/12/10	R207 2010/02/04	8.25	Put	Bond Future	5,688.0000	5,558.0000	(2.286)	0	0	0
2009/12/10	R207 2010/05/06			Bond Future	9.2290	9.2070	(0.238)	0.0000	0.0000	0
2009/12/10	R207 2010/05/06	9.25	Call	Bond Future	2,268.0000	2,287.0000	0.838	0	0	0
2009/12/10	R207 2010/05/06	9.25	Put	Bond Future	2,147.0000	2,038.0000	(5.077)	0	0	0
2009/12/10	R207 2010/08/05			Bond Future	9.2780	9.2560	(0.237)	0.0000	0.0000	0
2009/12/10	R207 2010/08/05	9.50	Call	Bond Future	3,542.0000	3,538.0000	(0.113)	0	0	0
2009/12/10	R207 2010/08/05	9.50	Put	Bond Future	2,293.0000	2,164.0000	(5.626)	0	0	0
2009/12/10	R208 2010/02/04			Bond Future	9.1610	9.1400	(0.229)	0.0000	0.0000	5,004
2009/12/10	R208 2010/02/04	8.50	Call	Bond Future	199.0000	203.0000	2.010	0	0	0
2009/12/10	R208 2010/02/04	8.50	Put	Bond Future	4,372.0000	4,247.0000	(2.859)	0	0	0
2009/12/10	R208 2010/05/06			Bond Future	9.2180	9.1960	(0.239)	0.0000	0.0000	0
2009/12/10	R208 2010/05/06	9.25	Call	Bond Future	2,376.0000	2,345.0000	(1.305)	0	0	0
2009/12/10	R208 2010/05/06	9.25	Put	Bond Future	2,184.0000	2,021.0000	(7.463)	0	0	0
2009/12/10	R208 2010/08/05			Bond Future	9.2610	9.2380	(0.248)	0.0000	0.0000	0
2009/12/10	R208 2010/08/05	9.50	Call	Bond Future	3,687.0000	3,695.0000	0.217	0	0	0
2009/12/10	R208 2010/08/05	9.50	Put	Bond Future	2,288.0000	2,160.0000	(5.594)	0	0	0
2009/12/10	R209 2010/02/04			Bond Future	8.7520	8.7520	0.000	0.0000	0.0000	1,800
2009/12/10	R209 2010/02/04	7.50	Call	Bond Future	9.0000	7.0000	(22.222)	0	0	2,500
2009/12/10	R209 2010/02/04	7.50	Put	Bond Future	11,318.0000	11,316.0000	(0.018)	0	0	0
2009/12/10	R209 2010/02/04	10.00	Call	Bond Future	9,077.0000	9,070.0000	(0.077)	0	0	0
2009/12/10	R209 2010/02/04	10.00	Put	Bond Future	43.0000	36.0000	(16.279)	0	0	0
2009/12/10	R209 2010/05/06			Bond Future	8.7810	8.7810	0.000	0.0000	0.0000	0
2009/12/10	R209 2010/05/06	8.50	Call	Bond Future	1,846.0000	1,803.0000	(2.329)	0	0	0
2009/12/10	R209 2010/05/06	8.50	Put	Bond Future	4,152.0000	4,109.0000	(1.036)	0	0	0
2009/12/10	R209 2010/08/05			Bond Future	8.7990	8.7990	0.000	0.0000	0.0000	0
2009/12/10	R209 2010/08/05	8.75	Call	Bond Future	3,534.0000	3,448.0000	(2.434)	0	0	0
2009/12/10	R209 2010/08/05	8.75	Put	Bond Future	3,926.0000	3,840.0000	(2.191)	0	0	0
2009/12/10	TRT1 2010/02/04			Index Future	298.8000	299.0350	0.079	0.0000	0.0000	100
2009/12/10	TRT1 2010/05/06			Index Future	304.2710	304.5090	0.078	0.0000	0.0000	0

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Total		50039.00
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