



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 11/12/2009

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
2009/12/11	AL13 2010/02/04			Index Future	253.9470	253.8760	(0.028)	0.0000	0.0000	44
2009/12/11	AL7T 2010/02/04			Index Future	334.1710	333.6930	(0.143)	0.0000	0.0000	58
2009/12/11	ALBI 2010/02/04			Index Future	301.1160	300.8210	(0.098)	0.0000	0.0000	1,069
2009/12/11	ALBI 2010/05/06			Index Future	306.6280	306.3270	(0.098)	0.0000	0.0000	127
2009/12/11	ALBI 2010/08/05			Index Future	312.0830	311.6720	(0.132)	0.0000	0.0000	0
2009/12/11	CRD1 2010/02/04			Index Future	130.9090	130.8350	(0.057)	0.0000	0.0000	2
2009/12/11	CRD1 2010/05/06			Index Future	133.3050	133.2300	(0.056)	0.0000	0.0000	0
2009/12/11	GOVI 2010/02/04			GOVI	302.8020	302.5030	(0.099)	0.0000	0.0000	1,132
2009/12/11	GOVI 2010/02/04	304.00	Call	GOVI	19,921.0000	18,442.0000	(7.424)	0	0	0
2009/12/11	GOVI 2010/02/04	304.00	Put	GOVI	31,901.0000	33,412.0000	4.737	0	0	0
2009/12/11	GOVI 2010/05/06			GOVI	308.3460	308.0410	(0.099)	0.0000	0.0000	0
2009/12/11	GOVI 2010/05/06	309.80	Call	GOVI	46,275.0000	44,690.0000	(3.425)	0	0	0
2009/12/11	GOVI 2010/05/06	309.80	Put	GOVI	60,815.0000	62,280.0000	2.409	0	0	0
2009/12/11	GOVI 2010/08/05			GOVI	314.0910	313.7790	(0.099)	0.0000	0.0000	0
2009/12/11	GOVI 2010/08/05	315.60	Call	GOVI	59,315.0000	57,707.0000	(2.711)	0	0	0
2009/12/11	GOVI 2010/08/05	315.60	Put	GOVI	74,405.0000	75,917.0000	2.032	0	0	0
2009/12/11	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2009/12/11	ILBI 2010/02/04			Index Future	362.8970	362.9660	0.019	0.0000	0.0000	425
2009/12/11	J153 2010/08/31			Interest Rate Swap	6.9124	6.8941	(0.265)	0.0000	0.0000	0
2009/12/11	J157 2015/09/15			Interest Rate Swap	8.7620	8.8220	0.685	0.0000	0.0000	0

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2009/12/11	J186 2026/12/21			Interest Rate Swap	8.5930	8.6830	1.047	0.0000	0.0000	0
2009/12/11	J201 2014/12/22			Interest Rate Swap	8.6060	8.6550	0.569	0.0000	0.0000	0
2009/12/11	J203 2017/09/15			Interest Rate Swap	8.9050	8.9750	0.786	0.0000	0.0000	0
2009/12/11	J204 2018/12/21			Interest Rate Swap	8.8830	8.9620	0.889	0.0000	0.0000	0
2009/12/11	J207 2020/01/15			Interest Rate Swap	8.9110	8.9970	0.965	0.0000	0.0000	0
2009/12/11	JBAF 2009/12/15			Jibar Tradeable Future	7.2500	7.2400	(0.138)	0.0000	0.0000	0
2009/12/11	JBAF 2010/01/20			Jibar Tradeable Future	7.2100	7.2110	0.014	0.0000	0.0000	0
2009/12/11	JBAF 2010/02/17			Jibar Tradeable Future	7.1200	7.1290	0.126	0.0000	0.0000	0
2009/12/11	JBAF 2010/03/17			Jibar Tradeable Future	7.0900	7.1050	0.212	0.0000	0.0000	0
2009/12/11	JBAF 2010/04/21			Jibar Tradeable Future	7.0900	7.1040	0.197	0.0000	0.0000	0
2009/12/11	JBAF 2010/05/19			Jibar Tradeable Future	7.1100	7.1220	0.169	0.0000	0.0000	0
2009/12/11	JBAF 2010/06/15			Jibar Tradeable Future	7.1400	7.1390	(0.014)	0.0000	0.0000	0
2009/12/11	JBAF 2010/09/15			Jibar Tradeable Future	7.3100	7.3210	0.150	0.0000	0.0000	0
2009/12/11	JBAF 2010/12/15			Jibar Tradeable Future	7.5400	7.5400	0.000	0.0000	0.0000	0
2009/12/11	JBAF 2011/03/16			Jibar Tradeable Future	7.8700	7.8850	0.191	0.0000	0.0000	0
2009/12/11	JBAF 2011/06/15			Jibar Tradeable Future	8.2300	8.2570	0.328	0.0000	0.0000	5,000
2009/12/11	JBAF 2011/09/21			Jibar Tradeable Future	8.6300	8.6590	0.336	0.0000	0.0000	0
2009/12/11	JFRA 2010/02/04			Jibar Tradeable Future	6.9660	6.9770	0.158	0.0000	0.0000	0
2009/12/11	JFRA 2010/05/06			Jibar Tradeable Future	7.1040	7.1210	0.239	0.0000	0.0000	0
2009/12/11	JFRA 2010/08/05			Jibar Tradeable Future	7.3280	7.3290	0.014	0.0000	0.0000	0
2009/12/11	JFRA 2010/11/04			Jibar Tradeable Future	7.6340	7.6600	0.341	0.0000	0.0000	0
2009/12/11	JN02 2010/02/04			JNOTE	7.8510	7.8810	0.382	0.0000	0.0000	0
2009/12/11	JN05 2010/02/04			JNOTE	8.7350	8.7940	0.675	0.0000	0.0000	0
2009/12/11	JN10 2010/02/04			JNOTE	8.9350	9.0270	1.030	0.0000	0.0000	0
2009/12/11	JROD 2009/12/31			Rodi	6.8520	6.8420	(0.146)	0.0000	0.0000	0
2009/12/11	JROD 2010/01/29			Rodi	7.0340	7.0090	(0.355)	0.0000	0.0000	0

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2009/12/11	JROD 2010/02/26			Rodi	7.0020	6.9840	(0.257)	0.0000	0.0000	0
2009/12/11	JROD 2010/03/31			Rodi	7.2000	7.1840	(0.222)	0.0000	0.0000	0
2009/12/11	OTH1 2010/02/04			Index Future	291.8300	291.5540	(0.095)	0.0000	0.0000	3
2009/12/11	OTH1 2010/05/06			Index Future	297.1720	296.8910	(0.095)	0.0000	0.0000	0
2009/12/11	R155 2010/02/04			Bond Future	7.6010	7.6210	0.263	0.0000	0.0000	31
2009/12/11	R155 2010/02/04	7.50	Call	Bond Future	197.0000	182.0000	(7.614)	0	0	0
2009/12/11	R155 2010/02/04	7.50	Put	Bond Future	350.0000	366.0000	4.571	0	0	0
2009/12/11	R157 2010/02/04			Bond Future	8.4250	8.4450	0.237	0.0000	0.0000	6,593
2009/12/11	R157 2010/02/04	7.75	Call	Bond Future	112.0000	99.0000	(11.607)	0	0	0
2009/12/11	R157 2010/02/04	7.75	Put	Bond Future	3,546.0000	3,633.0000	2.453	0	0	0
2009/12/11	R157 2010/05/06			Bond Future	8.4950	8.5160	0.247	0.0000	0.0000	0
2009/12/11	R157 2010/05/06	8.50	Call	Bond Future	1,649.0000	1,593.0000	(3.396)	0	0	0
2009/12/11	R157 2010/05/06	8.50	Put	Bond Future	1,625.0000	1,669.0000	2.708	0	0	0
2009/12/11	R157 2010/08/05			Bond Future	8.5380	8.5600	0.258	0.0000	0.0000	0
2009/12/11	R157 2010/08/05	8.75	Call	Bond Future	2,572.0000	2,509.0000	(2.449)	0	0	0
2009/12/11	R157 2010/08/05	8.75	Put	Bond Future	1,608.0000	1,645.0000	2.301	0	0	0
2009/12/11	R186 2010/02/04			Bond Future	9.0330	9.0420	0.100	0.0000	0.0000	18,786
2009/12/11	R186 2010/02/04	8.25	Call	Bond Future	159.0000	147.0000	(7.547)	0	0	0
2009/12/11	R186 2010/02/04	8.25	Put	Bond Future	7,877.0000	7,949.0000	0.914	0	0	0
2009/12/11	R186 2010/05/06			Bond Future	9.0800	9.0900	0.110	0.0000	0.0000	0
2009/12/11	R186 2010/05/06	9.00	Call	Bond Future	3,031.0000	2,976.0000	(1.815)	0	0	0
2009/12/11	R186 2010/05/06	9.00	Put	Bond Future	3,775.0000	3,813.0000	1.007	0	0	0
2009/12/11	R186 2010/08/05			Bond Future	9.1130	9.1240	0.121	0.0000	0.0000	0
2009/12/11	R186 2010/08/05	9.25	Call	Bond Future	4,907.0000	4,841.0000	(1.345)	0	0	0
2009/12/11	R186 2010/08/05	9.25	Put	Bond Future	3,664.0000	3,699.0000	0.955	0	0	0
2009/12/11	R201 2010/02/04			Bond Future	8.4890	8.5090	0.236	0.0000	0.0000	486
2009/12/11	R201 2010/02/04	7.50	Call	Bond Future	16.0000	14.0000	(12.500)	0	0	0
2009/12/11	R201 2010/02/04	7.50	Put	Bond Future	4,011.0000	4,088.0000	1.920	0	0	0
2009/12/11	R201 2010/05/06			Bond Future	8.5560	8.5780	0.257	0.0000	0.0000	0
2009/12/11	R201 2010/05/06	8.50	Call	Bond Future	1,150.0000	1,107.0000	(3.739)	0	0	0
2009/12/11	R201 2010/05/06	8.50	Put	Bond Future	1,361.0000	1,401.0000	2.939	0	0	0

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2009/12/11	R201 2010/08/05			Bond Future	8.5970	8.6190	0.256	0.0000	0.0000	0
2009/12/11	R201 2010/08/05	9.00	Call	Bond Future	2,394.0000	2,340.0000	(2.256)	0	0	0
2009/12/11	R201 2010/08/05	9.00	Put	Bond Future	961.0000	986.0000	2.601	0	0	0
2009/12/11	R203 2010/02/04			Bond Future	9.0630	9.0820	0.210	0.0000	0.0000	1,570
2009/12/11	R203 2010/02/04	8.20	Call	Bond Future	64.0000	56.0000	(12.500)	0	0	0
2009/12/11	R203 2010/02/04	8.20	Put	Bond Future	4,738.0000	4,830.0000	1.942	0	0	0
2009/12/11	R203 2010/05/06			Bond Future	9.1340	9.1550	0.230	0.0000	0.0000	0
2009/12/11	R203 2010/05/06	9.00	Call	Bond Future	1,549.0000	1,494.0000	(3.551)	0	0	0
2009/12/11	R203 2010/05/06	9.00	Put	Bond Future	2,237.0000	2,289.0000	2.325	0	0	0
2009/12/11	R203 2010/08/05			Bond Future	9.1860	9.2070	0.229	0.0000	0.0000	0
2009/12/11	R203 2010/08/05	9.25	Call	Bond Future	2,538.0000	2,478.0000	(2.364)	0	0	0
2009/12/11	R203 2010/08/05	9.25	Put	Bond Future	2,220.0000	2,265.0000	2.027	0	0	0
2009/12/11	R204 2010/02/04			Bond Future	9.0550	9.0740	0.210	0.0000	0.0000	4,207
2009/12/11	R204 2010/02/04	8.20	Call	Bond Future	69.0000	60.0000	(13.043)	0	0	0
2009/12/11	R204 2010/02/04	8.20	Put	Bond Future	5,164.0000	5,264.0000	1.936	0	0	0
2009/12/11	R204 2010/02/04	9.00	Call	Bond Future	1,108.0000	1,047.0000	(5.505)	0	0	100
2009/12/11	R204 2010/02/04	9.00	Put	Bond Future	1,425.0000	1,474.0000	3.439	0	0	200
2009/12/11	R204 2010/02/04	8.50	Call	Bond Future	239.0000	216.0000	(9.623)	0	0	200
2009/12/11	R204 2010/02/04	8.50	Put	Bond Future	3,507.0000	3,593.0000	2.452	0	0	0
2009/12/11	R204 2010/05/06			Bond Future	9.1200	9.1400	0.219	0.0000	0.0000	0
2009/12/11	R204 2010/05/06	9.00	Call	Bond Future	1,728.0000	1,670.0000	(3.356)	0	0	0
2009/12/11	R204 2010/05/06	9.00	Put	Bond Future	2,406.0000	2,461.0000	2.286	0	0	0
2009/12/11	R204 2010/08/05			Bond Future	9.1680	9.1900	0.240	0.0000	0.0000	0
2009/12/11	R204 2010/08/05	9.25	Call	Bond Future	2,884.0000	2,814.0000	(2.427)	0	0	0
2009/12/11	R204 2010/08/05	9.25	Put	Bond Future	2,434.0000	2,485.0000	2.095	0	0	0
2009/12/11	R206 2010/02/04			Bond Future	8.5490	8.5690	0.234	0.0000	0.0000	2
2009/12/11	R206 2010/02/04	7.50	Call	Bond Future	13.0000	11.0000	(15.385)	0	0	0
2009/12/11	R206 2010/02/04	7.50	Put	Bond Future	3,455.0000	3,517.0000	1.795	0	0	0
2009/12/11	R206 2010/05/06			Bond Future	8.6370	8.6590	0.255	0.0000	0.0000	0
2009/12/11	R206 2010/05/06	8.75	Call	Bond Future	1,250.0000	1,210.0000	(3.200)	0	0	0
2009/12/11	R206 2010/05/06	8.75	Put	Bond Future	908.0000	935.0000	2.974	0	0	0
2009/12/11	R206 2010/08/05			Bond Future	8.6960	8.7190	0.264	0.0000	0.0000	0
2009/12/11	R206 2010/08/05	9.00	Call	Bond Future	1,819.0000	1,777.0000	(2.309)	0	0	0

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2009/12/11	R206 2010/08/05	9.00	Put	Bond Future	958.0000	982.0000	2.505	0	0	0
2009/12/11	R207 2010/02/04			Bond Future	9.1430	9.1630	0.219	0.0000	0.0000	600
2009/12/11	R207 2010/02/04	8.25	Call	Bond Future	64.0000	56.0000	(12.500)	0	0	0
2009/12/11	R207 2010/02/04	8.25	Put	Bond Future	5,558.0000	5,668.0000	1.979	0	0	0
2009/12/11	R207 2010/05/06			Bond Future	9.2070	9.2270	0.217	0.0000	0.0000	0
2009/12/11	R207 2010/05/06	9.25	Call	Bond Future	2,287.0000	2,218.0000	(3.017)	0	0	0
2009/12/11	R207 2010/05/06	9.25	Put	Bond Future	2,038.0000	2,085.0000	2.306	0	0	0
2009/12/11	R207 2010/08/05			Bond Future	9.2560	9.2770	0.227	0.0000	0.0000	0
2009/12/11	R207 2010/08/05	9.50	Call	Bond Future	3,538.0000	3,462.0000	(2.148)	0	0	0
2009/12/11	R207 2010/08/05	9.50	Put	Bond Future	2,164.0000	2,207.0000	1.987	0	0	0
2009/12/11	R208 2010/02/04			Bond Future	9.1400	9.1600	0.219	0.0000	0.0000	5,004
2009/12/11	R208 2010/02/04	8.50	Call	Bond Future	203.0000	183.0000	(9.852)	0	0	0
2009/12/11	R208 2010/02/04	8.50	Put	Bond Future	4,247.0000	4,349.0000	2.402	0	0	0
2009/12/11	R208 2010/05/06			Bond Future	9.1960	9.2170	0.228	0.0000	0.0000	0
2009/12/11	R208 2010/05/06	9.25	Call	Bond Future	2,345.0000	2,270.0000	(3.198)	0	0	0
2009/12/11	R208 2010/05/06	9.25	Put	Bond Future	2,021.0000	2,072.0000	2.524	0	0	0
2009/12/11	R208 2010/08/05			Bond Future	9.2380	9.2590	0.227	0.0000	0.0000	0
2009/12/11	R208 2010/08/05	9.50	Call	Bond Future	3,695.0000	3,615.0000	(2.165)	0	0	0
2009/12/11	R208 2010/08/05	9.50	Put	Bond Future	2,160.0000	2,204.0000	2.037	0	0	0
2009/12/11	R209 2010/02/04			Bond Future	8.7520	8.7720	0.229	0.0000	0.0000	1,800
2009/12/11	R209 2010/02/04	7.50	Call	Bond Future	7.0000	6.0000	(14.286)	0	0	2,500
2009/12/11	R209 2010/02/04	7.50	Put	Bond Future	11,316.0000	11,476.0000	1.414	0	0	0
2009/12/11	R209 2010/02/04	10.00	Call	Bond Future	9,070.0000	8,910.0000	(1.764)	0	0	0
2009/12/11	R209 2010/02/04	10.00	Put	Bond Future	36.0000	37.0000	2.778	0	0	0
2009/12/11	R209 2010/05/06			Bond Future	8.7810	8.8010	0.228	0.0000	0.0000	0
2009/12/11	R209 2010/05/06	8.50	Call	Bond Future	1,803.0000	1,732.0000	(3.938)	0	0	0
2009/12/11	R209 2010/05/06	8.50	Put	Bond Future	4,109.0000	4,197.0000	2.142	0	0	0
2009/12/11	R209 2010/08/05			Bond Future	8.7990	8.8200	0.239	0.0000	0.0000	0
2009/12/11	R209 2010/08/05	8.75	Call	Bond Future	3,448.0000	3,357.0000	(2.639)	0	0	0
2009/12/11	R209 2010/08/05	8.75	Put	Bond Future	3,840.0000	3,916.0000	1.979	0	0	0
2009/12/11	TRT1 2010/02/04			Index Future	299.0350	298.7410	(0.098)	0.0000	0.0000	100
2009/12/11	TRT1 2010/05/06			Index Future	304.5090	304.2100	(0.098)	0.0000	0.0000	0

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Total		50039.00
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