



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 15/12/2009

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
2009/12/15	AL13 2010/02/04			Index Future	253.9940	253.9420	(0.020)	0.0000	0.0000	44
2009/12/15	AL7T 2010/02/04			Index Future	333.9900	333.7710	(0.066)	0.0000	0.0000	58
2009/12/15	ALBI 2010/02/04			Index Future	301.1160	300.9900	(0.042)	0.0000	0.0000	1,072
2009/12/15	ALBI 2010/05/06			Index Future	306.6280	306.4990	(0.042)	0.0000	0.0000	127
2009/12/15	ALBI 2010/08/05			Index Future	312.0120	311.7150	(0.095)	0.0000	0.0000	0
2009/12/15	CRD1 2010/02/04			Index Future	130.9220	130.8850	(0.028)	0.0000	0.0000	2
2009/12/15	CRD1 2010/05/06			Index Future	133.3180	133.2800	(0.029)	0.0000	0.0000	0
2009/12/15	GOVI 2010/02/04			GOVI	302.8020	302.6690	(0.044)	0.0000	0.0000	1,132
2009/12/15	GOVI 2010/02/04	304.00	Call	GOVI	19,011.0000	18,218.0000	(4.171)	0	0	0
2009/12/15	GOVI 2010/02/04	304.00	Put	GOVI	30,991.0000	31,528.0000	1.733	0	0	0
2009/12/15	GOVI 2010/05/06			GOVI	308.3440	308.2090	(0.044)	0.0000	0.0000	0
2009/12/15	GOVI 2010/05/06	309.80	Call	GOVI	45,541.0000	44,734.0000	(1.772)	0	0	0
2009/12/15	GOVI 2010/05/06	309.80	Put	GOVI	60,101.0000	60,644.0000	0.903	0	0	0
2009/12/15	GOVI 2010/08/05			GOVI	314.0890	313.9510	(0.044)	0.0000	0.0000	0
2009/12/15	GOVI 2010/08/05	315.60	Call	GOVI	58,746.0000	57,954.0000	(1.348)	0	0	0
2009/12/15	GOVI 2010/08/05	315.60	Put	GOVI	73,856.0000	74,444.0000	0.796	0	0	0
2009/12/15	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2009/12/15	ILBI 2010/02/04			Index Future	362.6910	362.8760	0.051	0.0000	0.0000	425
2009/12/15	J153 2010/08/31			Interest Rate Swap	6.9124	6.8941	(0.265)	0.0000	0.0000	0
2009/12/15	J157 2015/09/15			Interest Rate Swap	8.7620	8.8220	0.685	0.0000	0.0000	0

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2009/12/15	J186 2026/12/21			Interest Rate Swap	8.5930	8.6830	1.047	0.0000	0.0000	0
2009/12/15	J201 2014/12/22			Interest Rate Swap	8.6060	8.6550	0.569	0.0000	0.0000	0
2009/12/15	J203 2017/09/15			Interest Rate Swap	8.9050	8.9750	0.786	0.0000	0.0000	0
2009/12/15	J204 2018/12/21			Interest Rate Swap	8.8830	8.9620	0.889	0.0000	0.0000	0
2009/12/15	J207 2020/01/15			Interest Rate Swap	8.9110	8.9970	0.965	0.0000	0.0000	0
2009/12/15	JBAF 2009/12/15			Jibar Tradeable Future	7.2300	7.2300	0.000	0.0000	0.0000	0
2009/12/15	JBAF 2010/01/20			Jibar Tradeable Future	7.2120	7.2000	(0.166)	0.0000	0.0000	0
2009/12/15	JBAF 2010/02/17			Jibar Tradeable Future	7.1290	7.1100	(0.267)	0.0000	0.0000	0
2009/12/15	JBAF 2010/03/17			Jibar Tradeable Future	7.1110	7.0900	(0.295)	0.0000	0.0000	0
2009/12/15	JBAF 2010/04/21			Jibar Tradeable Future	7.1070	7.0900	(0.239)	0.0000	0.0000	0
2009/12/15	JBAF 2010/05/19			Jibar Tradeable Future	7.1230	7.1000	(0.323)	0.0000	0.0000	0
2009/12/15	JBAF 2010/06/15			Jibar Tradeable Future	7.1240	7.1200	(0.056)	0.0000	0.0000	0
2009/12/15	JBAF 2010/09/15			Jibar Tradeable Future	7.3190	7.3000	(0.260)	0.0000	0.0000	0
2009/12/15	JBAF 2010/12/15			Jibar Tradeable Future	7.5250	7.5200	(0.066)	0.0000	0.0000	0
2009/12/15	JBAF 2011/03/16			Jibar Tradeable Future	7.8760	7.8600	(0.203)	0.0000	0.0000	0
2009/12/15	JBAF 2011/06/15			Jibar Tradeable Future	8.2790	8.2300	(0.592)	0.0000	0.0000	5,000
2009/12/15	JBAF 2011/09/21			Jibar Tradeable Future	8.6570	8.6600	0.035	0.0000	0.0000	0
2009/12/15	JFRA 2010/02/04			Jibar Tradeable Future	6.9660	6.9770	0.158	0.0000	0.0000	0
2009/12/15	JFRA 2010/05/06			Jibar Tradeable Future	7.1040	7.1210	0.239	0.0000	0.0000	0
2009/12/15	JFRA 2010/08/05			Jibar Tradeable Future	7.3280	7.3290	0.014	0.0000	0.0000	0
2009/12/15	JFRA 2010/11/04			Jibar Tradeable Future	7.6340	7.6600	0.341	0.0000	0.0000	0
2009/12/15	JN02 2010/02/04			JNOTE	7.8510	7.8810	0.382	0.0000	0.0000	0
2009/12/15	JN05 2010/02/04			JNOTE	8.7350	8.7940	0.675	0.0000	0.0000	0
2009/12/15	JN10 2010/02/04			JNOTE	8.9350	9.0270	1.030	0.0000	0.0000	0
2009/12/15	JROD 2009/12/31			Rodi	6.8520	6.8420	(0.146)	0.0000	0.0000	0
2009/12/15	JROD 2010/01/29			Rodi	7.0340	7.0090	(0.355)	0.0000	0.0000	0

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2009/12/15	JROD 2010/02/26			Rodi	7.0020	6.9840	(0.257)	0.0000	0.0000	0
2009/12/15	JROD 2010/03/31			Rodi	7.2000	7.1840	(0.222)	0.0000	0.0000	0
2009/12/15	OTH1 2010/02/04			Index Future	291.8380	291.5700	(0.092)	0.0000	0.0000	3
2009/12/15	OTH1 2010/05/06			Index Future	297.1790	296.9070	(0.092)	0.0000	0.0000	0
2009/12/15	R155 2010/02/04			Bond Future	7.6160	7.6310	0.197	0.0000	0.0000	31
2009/12/15	R155 2010/02/04	7.50	Call	Bond Future	178.0000	167.0000	(6.180)	0	0	0
2009/12/15	R155 2010/02/04	7.50	Put	Bond Future	354.0000	366.0000	3.390	0	0	0
2009/12/15	R157 2010/02/04			Bond Future	8.4440	8.4530	0.107	0.0000	0.0000	6,593
2009/12/15	R157 2010/02/04	7.75	Call	Bond Future	89.0000	82.0000	(7.865)	0	0	0
2009/12/15	R157 2010/02/04	7.75	Put	Bond Future	3,618.0000	3,656.0000	1.050	0	0	0
2009/12/15	R157 2010/05/06			Bond Future	8.5150	8.5250	0.117	0.0000	0.0000	0
2009/12/15	R157 2010/05/06	8.50	Call	Bond Future	1,579.0000	1,549.0000	(1.900)	0	0	0
2009/12/15	R157 2010/05/06	8.50	Put	Bond Future	1,651.0000	1,668.0000	1.030	0	0	0
2009/12/15	R157 2010/08/05			Bond Future	8.5590	8.5700	0.129	0.0000	0.0000	0
2009/12/15	R157 2010/08/05	8.75	Call	Bond Future	2,499.0000	2,466.0000	(1.321)	0	0	0
2009/12/15	R157 2010/08/05	8.75	Put	Bond Future	1,631.0000	1,648.0000	1.042	0	0	0
2009/12/15	R186 2010/02/04			Bond Future	9.0210	9.0510	0.333	0.0000	0.0000	18,786
2009/12/15	R186 2010/02/04	8.25	Call	Bond Future	142.0000	118.0000	(16.901)	0	0	0
2009/12/15	R186 2010/02/04	8.25	Put	Bond Future	7,747.0000	8,005.0000	3.330	0	0	0
2009/12/15	R186 2010/05/06			Bond Future	9.0680	9.0990	0.342	0.0000	0.0000	0
2009/12/15	R186 2010/05/06	9.00	Call	Bond Future	3,039.0000	2,890.0000	(4.903)	0	0	0
2009/12/15	R186 2010/05/06	9.00	Put	Bond Future	3,672.0000	3,810.0000	3.758	0	0	0
2009/12/15	R186 2010/08/05			Bond Future	9.1010	9.1330	0.352	0.0000	0.0000	0
2009/12/15	R186 2010/08/05	9.25	Call	Bond Future	4,934.0000	4,760.0000	(3.527)	0	0	0
2009/12/15	R186 2010/08/05	9.25	Put	Bond Future	3,581.0000	3,700.0000	3.323	0	0	0
2009/12/15	R201 2010/02/04			Bond Future	8.5080	8.5170	0.106	0.0000	0.0000	486
2009/12/15	R201 2010/02/04	7.50	Call	Bond Future	12.0000	10.0000	(16.667)	0	0	0
2009/12/15	R201 2010/02/04	7.50	Put	Bond Future	4,082.0000	4,116.0000	0.833	0	0	0
2009/12/15	R201 2010/05/06			Bond Future	8.5770	8.5870	0.117	0.0000	0.0000	0
2009/12/15	R201 2010/05/06	8.50	Call	Bond Future	1,096.0000	1,074.0000	(2.007)	0	0	0
2009/12/15	R201 2010/05/06	8.50	Put	Bond Future	1,386.0000	1,402.0000	1.154	0	0	0

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2009/12/15	R201 2010/08/05			Bond Future	8.6190	8.6300	0.128	0.0000	0.0000	0
2009/12/15	R201 2010/08/05	9.00	Call	Bond Future	2,331.0000	2,303.0000	(1.201)	0	0	0
2009/12/15	R201 2010/08/05	9.00	Put	Bond Future	977.0000	988.0000	1.126	0	0	0
2009/12/15	R203 2010/02/04			Bond Future	9.0810	9.0910	0.110	0.0000	0.0000	1,570
2009/12/15	R203 2010/02/04	8.20	Call	Bond Future	49.0000	44.0000	(10.204)	0	0	0
2009/12/15	R203 2010/02/04	8.20	Put	Bond Future	4,818.0000	4,865.0000	0.976	0	0	0
2009/12/15	R203 2010/05/06			Bond Future	9.1540	9.1630	0.098	0.0000	0.0000	0
2009/12/15	R203 2010/05/06	9.00	Call	Bond Future	1,478.0000	1,451.0000	(1.827)	0	0	0
2009/12/15	R203 2010/05/06	9.00	Put	Bond Future	2,268.0000	2,287.0000	0.838	0	0	0
2009/12/15	R203 2010/08/05			Bond Future	9.2060	9.2170	0.119	0.0000	0.0000	0
2009/12/15	R203 2010/08/05	9.25	Call	Bond Future	2,466.0000	2,432.0000	(1.379)	0	0	0
2009/12/15	R203 2010/08/05	9.25	Put	Bond Future	2,248.0000	2,268.0000	0.890	0	0	0
2009/12/15	R204 2010/02/04			Bond Future	9.0740	9.0830	0.099	0.0000	0.0000	4,207
2009/12/15	R204 2010/02/04	8.20	Call	Bond Future	52.0000	48.0000	(7.692)	0	0	0
2009/12/15	R204 2010/02/04	8.20	Put	Bond Future	5,256.0000	5,304.0000	0.913	0	0	0
2009/12/15	R204 2010/02/04	9.00	Call	Bond Future	1,012.0000	978.0000	(3.360)	0	0	100
2009/12/15	R204 2010/02/04	9.00	Put	Bond Future	1,439.0000	1,456.0000	1.181	0	0	200
2009/12/15	R204 2010/02/04	8.50	Call	Bond Future	198.0000	185.0000	(6.566)	0	0	200
2009/12/15	R204 2010/02/04	8.50	Put	Bond Future	3,575.0000	3,614.0000	1.091	0	0	0
2009/12/15	R204 2010/05/06			Bond Future	9.1400	9.1500	0.109	0.0000	0.0000	0
2009/12/15	R204 2010/05/06	9.00	Call	Bond Future	1,649.0000	1,617.0000	(1.941)	0	0	0
2009/12/15	R204 2010/05/06	9.00	Put	Bond Future	2,440.0000	2,464.0000	0.984	0	0	0
2009/12/15	R204 2010/08/05			Bond Future	9.1890	9.1990	0.109	0.0000	0.0000	0
2009/12/15	R204 2010/08/05	9.25	Call	Bond Future	2,800.0000	2,765.0000	(1.250)	0	0	0
2009/12/15	R204 2010/08/05	9.25	Put	Bond Future	2,466.0000	2,486.0000	0.811	0	0	0
2009/12/15	R206 2010/02/04			Bond Future	8.5680	8.5880	0.233	0.0000	0.0000	2
2009/12/15	R206 2010/02/04	7.50	Call	Bond Future	9.0000	8.0000	(11.111)	0	0	0
2009/12/15	R206 2010/02/04	7.50	Put	Bond Future	3,512.0000	3,575.0000	1.794	0	0	0
2009/12/15	R206 2010/05/06			Bond Future	8.6580	8.6790	0.243	0.0000	0.0000	0
2009/12/15	R206 2010/05/06	8.75	Call	Bond Future	1,201.0000	1,162.0000	(3.247)	0	0	0
2009/12/15	R206 2010/05/06	8.75	Put	Bond Future	923.0000	947.0000	2.600	0	0	0
2009/12/15	R206 2010/08/05			Bond Future	8.7180	8.7420	0.275	0.0000	0.0000	0
2009/12/15	R206 2010/08/05	9.00	Call	Bond Future	1,770.0000	1,726.0000	(2.486)	0	0	0

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2009/12/15	R206 2010/08/05	9.00	Put	Bond Future	972.0000	996.0000	2.469	0	0	0
2009/12/15	R207 2010/02/04			Bond Future	9.1520	9.1710	0.208	0.0000	0.0000	600
2009/12/15	R207 2010/02/04	8.25	Call	Bond Future	51.0000	44.0000	(13.725)	0	0	0
2009/12/15	R207 2010/02/04	8.25	Put	Bond Future	5,598.0000	5,704.0000	1.894	0	0	0
2009/12/15	R207 2010/05/06			Bond Future	9.2160	9.2370	0.228	0.0000	0.0000	0
2009/12/15	R207 2010/05/06	9.25	Call	Bond Future	2,230.0000	2,159.0000	(3.184)	0	0	0
2009/12/15	R207 2010/05/06	9.25	Put	Bond Future	2,033.0000	2,084.0000	2.509	0	0	0
2009/12/15	R207 2010/08/05			Bond Future	9.2650	9.2870	0.237	0.0000	0.0000	0
2009/12/15	R207 2010/08/05	9.50	Call	Bond Future	3,485.0000	3,406.0000	(2.267)	0	0	0
2009/12/15	R207 2010/08/05	9.50	Put	Bond Future	2,162.0000	2,208.0000	2.128	0	0	0
2009/12/15	R208 2010/02/04			Bond Future	9.1590	9.1680	0.098	0.0000	0.0000	5,004
2009/12/15	R208 2010/02/04	8.50	Call	Bond Future	166.0000	154.0000	(7.229)	0	0	0
2009/12/15	R208 2010/02/04	8.50	Put	Bond Future	4,326.0000	4,369.0000	0.994	0	0	0
2009/12/15	R208 2010/05/06			Bond Future	9.2160	9.2260	0.109	0.0000	0.0000	0
2009/12/15	R208 2010/05/06	9.25	Call	Bond Future	2,251.0000	2,212.0000	(1.733)	0	0	0
2009/12/15	R208 2010/05/06	9.25	Put	Bond Future	2,047.0000	2,068.0000	1.026	0	0	0
2009/12/15	R208 2010/08/05			Bond Future	9.2590	9.2690	0.108	0.0000	0.0000	0
2009/12/15	R208 2010/08/05	9.50	Call	Bond Future	3,597.0000	3,556.0000	(1.140)	0	0	0
2009/12/15	R208 2010/08/05	9.50	Put	Bond Future	2,186.0000	2,204.0000	0.823	0	0	0
2009/12/15	R209 2010/02/04			Bond Future	8.7610	8.7810	0.228	0.0000	0.0000	1,801
2009/12/15	R209 2010/02/04	7.50	Call	Bond Future	5.0000	4.0000	(20.000)	0	0	2,500
2009/12/15	R209 2010/02/04	7.50	Put	Bond Future	11,386.0000	11,546.0000	1.405	0	0	0
2009/12/15	R209 2010/02/04	10.00	Call	Bond Future	8,991.0000	8,831.0000	(1.780)	0	0	0
2009/12/15	R209 2010/02/04	10.00	Put	Bond Future	29.0000	30.0000	3.448	0	0	0
2009/12/15	R209 2010/05/06			Bond Future	8.7910	8.8110	0.228	0.0000	0.0000	0
2009/12/15	R209 2010/05/06	8.50	Call	Bond Future	1,736.0000	1,666.0000	(4.032)	0	0	0
2009/12/15	R209 2010/05/06	8.50	Put	Bond Future	4,122.0000	4,211.0000	2.159	0	0	0
2009/12/15	R209 2010/08/05			Bond Future	8.8090	8.8300	0.238	0.0000	0.0000	0
2009/12/15	R209 2010/08/05	8.75	Call	Bond Future	3,377.0000	3,287.0000	(2.665)	0	0	0
2009/12/15	R209 2010/08/05	8.75	Put	Bond Future	3,849.0000	3,926.0000	2.001	0	0	0
2009/12/15	TRT1 2010/02/04			Index Future	299.0350	298.8990	(0.045)	0.0000	0.0000	100
2009/12/15	TRT1 2010/05/06			Index Future	304.5090	304.3700	(0.046)	0.0000	0.0000	0

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<b>Total</b>		<b>50043.00</b>
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