



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 17/12/2009

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
2009/12/17	AL13 2010/02/04			Index Future	253.9420	253.7980	(0.057)	0.0000	0.0000	44
2009/12/17	AL7T 2010/02/04			Index Future	333.7710	336.1610	0.716	0.0000	0.0000	58
2009/12/17	ALBI 2010/02/04			Index Future	300.9900	300.5940	(0.132)	0.0000	0.0000	1,072
2009/12/17	ALBI 2010/05/06			Index Future	306.4990	306.0930	(0.132)	0.0000	0.0000	127
2009/12/17	ALBI 2010/08/05			Index Future	311.7150	315.8510	1.327	0.0000	0.0000	0
2009/12/17	CRD1 2010/02/04			Index Future	130.8850	130.8160	(0.053)	0.0000	0.0000	2
2009/12/17	CRD1 2010/05/06			Index Future	133.2800	133.2090	(0.053)	0.0000	0.0000	0
2009/12/17	GOVI 2010/02/04			GOVI	302.6690	302.2710	(0.131)	0.0000	0.0000	1,132
2009/12/17	GOVI 2010/02/04	304.00	Call	GOVI	18,218.0000	16,146.0000	(11.373)	0	0	0
2009/12/17	GOVI 2010/02/04	304.00	Put	GOVI	31,528.0000	33,436.0000	6.052	0	0	0
2009/12/17	GOVI 2010/05/06			GOVI	308.2090	307.8010	(0.132)	0.0000	0.0000	0
2009/12/17	GOVI 2010/05/06	309.80	Call	GOVI	44,734.0000	42,517.0000	(4.956)	0	0	0
2009/12/17	GOVI 2010/05/06	309.80	Put	GOVI	60,644.0000	62,507.0000	3.072	0	0	0
2009/12/17	GOVI 2010/08/05			GOVI	313.9510	313.5350	(0.133)	0.0000	0.0000	0
2009/12/17	GOVI 2010/08/05	315.60	Call	GOVI	57,954.0000	55,736.0000	(3.827)	0	0	0
2009/12/17	GOVI 2010/08/05	315.60	Put	GOVI	74,444.0000	76,386.0000	2.609	0	0	0
2009/12/17	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2009/12/17	ILBI 2010/02/04			Index Future	362.8760	362.8050	(0.020)	0.0000	0.0000	425
2009/12/17	J153 2010/08/31			Interest Rate Swap	6.9124	6.8941	(0.265)	0.0000	0.0000	0
2009/12/17	J157 2015/09/15			Interest Rate Swap	8.7620	8.8220	0.685	0.0000	0.0000	0

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2009/12/17	J186 2026/12/21			Interest Rate Swap	8.5930	8.6830	1.047	0.0000	0.0000	0
2009/12/17	J201 2014/12/22			Interest Rate Swap	8.6060	8.6550	0.569	0.0000	0.0000	0
2009/12/17	J203 2017/09/15			Interest Rate Swap	8.9050	8.9750	0.786	0.0000	0.0000	0
2009/12/17	J204 2018/12/21			Interest Rate Swap	8.8830	8.9620	0.889	0.0000	0.0000	0
2009/12/17	J207 2020/01/15			Interest Rate Swap	8.9110	8.9970	0.965	0.0000	0.0000	0
2009/12/17	JBAF 2010/01/20			Jibar Tradeable Future	7.2000	7.2000	0.000	0.0000	0.0000	0
2009/12/17	JBAF 2010/02/17			Jibar Tradeable Future	7.1100	7.1100	0.000	0.0000	0.0000	0
2009/12/17	JBAF 2010/03/17			Jibar Tradeable Future	7.0900	7.0900	0.000	0.0000	0.0000	0
2009/12/17	JBAF 2010/04/21			Jibar Tradeable Future	7.0900	7.0900	0.000	0.0000	0.0000	0
2009/12/17	JBAF 2010/05/19			Jibar Tradeable Future	7.1000	7.1000	0.000	0.0000	0.0000	0
2009/12/17	JBAF 2010/06/15			Jibar Tradeable Future	7.1200	7.1200	0.000	0.0000	0.0000	0
2009/12/17	JBAF 2010/09/15			Jibar Tradeable Future	7.3000	7.3000	0.000	0.0000	0.0000	0
2009/12/17	JBAF 2010/12/15			Jibar Tradeable Future	7.5200	7.5200	0.000	0.0000	0.0000	0
2009/12/17	JBAF 2011/03/16			Jibar Tradeable Future	7.8600	7.8600	0.000	0.0000	0.0000	0
2009/12/17	JBAF 2011/06/15			Jibar Tradeable Future	8.2300	8.2300	0.000	0.0000	0.0000	5,000
2009/12/17	JBAF 2011/09/21			Jibar Tradeable Future	8.6600	8.6600	0.000	0.0000	0.0000	0
2009/12/17	JBAF 2011/12/21			Jibar Tradeable Future	8.6600	8.8900	2.656	0.0000	0.0000	0
2009/12/17	JFRA 2010/02/04			Jibar Tradeable Future	6.9660	6.9770	0.158	0.0000	0.0000	0
2009/12/17	JFRA 2010/05/06			Jibar Tradeable Future	7.1040	7.1210	0.239	0.0000	0.0000	0
2009/12/17	JFRA 2010/08/05			Jibar Tradeable Future	7.3280	7.3290	0.014	0.0000	0.0000	0
2009/12/17	JFRA 2010/11/04			Jibar Tradeable Future	7.6340	7.6600	0.341	0.0000	0.0000	0
2009/12/17	JN02 2010/02/04			JNOTE	7.8510	7.8810	0.382	0.0000	0.0000	0
2009/12/17	JN05 2010/02/04			JNOTE	8.7350	8.7940	0.675	0.0000	0.0000	0
2009/12/17	JN10 2010/02/04			JNOTE	8.9350	9.0270	1.030	0.0000	0.0000	0
2009/12/17	JROD 2009/12/31			Rodi	6.8520	6.8420	(0.146)	0.0000	0.0000	0
2009/12/17	JROD 2010/01/29			Rodi	7.0340	7.0090	(0.355)	0.0000	0.0000	0

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2009/12/17	JROD 2010/02/26			Rodi	7.0020	6.9840	(0.257)	0.0000	0.0000	0
2009/12/17	JROD 2010/03/31			Rodi	7.2000	7.1840	(0.222)	0.0000	0.0000	0
2009/12/17	OTH1 2010/02/04			Index Future	291.5700	291.3450	(0.077)	0.0000	0.0000	3
2009/12/17	OTH1 2010/05/06			Index Future	296.9070	296.6750	(0.078)	0.0000	0.0000	0
2009/12/17	R155 2010/02/04			Bond Future	7.6310	7.6410	0.131	0.0000	0.0000	31
2009/12/17	R155 2010/02/04	7.50	Call	Bond Future	167.0000	157.0000	(5.988)	0	0	0
2009/12/17	R155 2010/02/04	7.50	Put	Bond Future	366.0000	371.0000	1.366	0	0	0
2009/12/17	R157 2010/02/04			Bond Future	8.4530	8.4490	(0.047)	0.0000	0.0000	6,893
2009/12/17	R157 2010/02/04	7.75	Call	Bond Future	82.0000	77.0000	(6.098)	0	0	0
2009/12/17	R157 2010/02/04	7.75	Put	Bond Future	3,656.0000	3,631.0000	(0.684)	0	0	0
2009/12/17	R157 2010/05/06			Bond Future	8.5250	8.5210	(0.047)	0.0000	0.0000	0
2009/12/17	R157 2010/05/06	8.50	Call	Bond Future	1,549.0000	1,548.0000	(0.065)	0	0	0
2009/12/17	R157 2010/05/06	8.50	Put	Bond Future	1,668.0000	1,648.0000	(1.199)	0	0	0
2009/12/17	R157 2010/08/05			Bond Future	8.5700	8.5660	(0.047)	0.0000	0.0000	0
2009/12/17	R157 2010/08/05	8.75	Call	Bond Future	2,466.0000	2,468.0000	0.081	0	0	0
2009/12/17	R157 2010/08/05	8.75	Put	Bond Future	1,648.0000	1,632.0000	(0.971)	0	0	0
2009/12/17	R186 2010/02/04			Bond Future	9.0510	9.0590	0.088	0.0000	0.0000	18,786
2009/12/17	R186 2010/02/04	8.25	Call	Bond Future	118.0000	104.0000	(11.864)	0	0	0
2009/12/17	R186 2010/02/04	8.25	Put	Bond Future	8,005.0000	8,065.0000	0.750	0	0	0
2009/12/17	R186 2010/05/06			Bond Future	9.0990	9.1070	0.088	0.0000	0.0000	0
2009/12/17	R186 2010/05/06	9.00	Call	Bond Future	2,890.0000	2,832.0000	(2.007)	0	0	0
2009/12/17	R186 2010/05/06	9.00	Put	Bond Future	3,810.0000	3,826.0000	0.420	0	0	0
2009/12/17	R186 2010/08/05			Bond Future	9.1330	9.1420	0.099	0.0000	0.0000	0
2009/12/17	R186 2010/08/05	9.25	Call	Bond Future	4,760.0000	4,696.0000	(1.345)	0	0	0
2009/12/17	R186 2010/08/05	9.25	Put	Bond Future	3,700.0000	3,718.0000	0.486	0	0	0
2009/12/17	R201 2010/02/04			Bond Future	8.5170	8.5140	(0.035)	0.0000	0.0000	486
2009/12/17	R201 2010/02/04	7.50	Call	Bond Future	10.0000	9.0000	(10.000)	0	0	0
2009/12/17	R201 2010/02/04	7.50	Put	Bond Future	4,116.0000	4,103.0000	(0.316)	0	0	0
2009/12/17	R201 2010/05/06			Bond Future	8.5870	8.5830	(0.047)	0.0000	0.0000	0
2009/12/17	R201 2010/05/06	8.50	Call	Bond Future	1,074.0000	1,072.0000	(0.186)	0	0	0
2009/12/17	R201 2010/05/06	8.50	Put	Bond Future	1,402.0000	1,385.0000	(1.213)	0	0	0

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2009/12/17	R201	2010/08/05			Bond Future	8.6300	8.6270	(0.035)	0.0000	0.0000	0
2009/12/17	R201	2010/08/05	9.00	Call	Bond Future	2,303.0000	2,303.0000	0.000	0	0	0
2009/12/17	R201	2010/08/05	9.00	Put	Bond Future	988.0000	977.0000	(1.113)	0	0	0
2009/12/17	R203	2010/02/04			Bond Future	9.0910	9.0970	0.066	0.0000	0.0000	1,570
2009/12/17	R203	2010/02/04	8.20	Call	Bond Future	44.0000	38.0000	(13.636)	0	0	0
2009/12/17	R203	2010/02/04	8.20	Put	Bond Future	4,865.0000	4,891.0000	0.534	0	0	0
2009/12/17	R203	2010/05/06			Bond Future	9.1630	9.1700	0.076	0.0000	0.0000	0
2009/12/17	R203	2010/05/06	9.00	Call	Bond Future	1,451.0000	1,423.0000	(1.930)	0	0	0
2009/12/17	R203	2010/05/06	9.00	Put	Bond Future	2,287.0000	2,295.0000	0.350	0	0	0
2009/12/17	R203	2010/08/05			Bond Future	9.2170	9.2240	0.076	0.0000	0.0000	0
2009/12/17	R203	2010/08/05	9.25	Call	Bond Future	2,432.0000	2,404.0000	(1.151)	0	0	0
2009/12/17	R203	2010/08/05	9.25	Put	Bond Future	2,268.0000	2,275.0000	0.309	0	0	0
2009/12/17	R204	2010/02/04			Bond Future	9.0830	9.0900	0.077	0.0000	0.0000	4,207
2009/12/17	R204	2010/02/04	8.20	Call	Bond Future	48.0000	41.0000	(14.583)	0	0	0
2009/12/17	R204	2010/02/04	8.20	Put	Bond Future	5,304.0000	5,337.0000	0.622	0	0	0
2009/12/17	R204	2010/02/04	9.00	Call	Bond Future	978.0000	937.0000	(4.192)	0	0	100
2009/12/17	R204	2010/02/04	9.00	Put	Bond Future	1,456.0000	1,456.0000	0.000	0	0	200
2009/12/17	R204	2010/02/04	8.50	Call	Bond Future	185.0000	168.0000	(9.189)	0	0	200
2009/12/17	R204	2010/02/04	8.50	Put	Bond Future	3,614.0000	3,637.0000	0.636	0	0	0
2009/12/17	R204	2010/05/06			Bond Future	9.1500	9.1570	0.077	0.0000	0.0000	0
2009/12/17	R204	2010/05/06	9.00	Call	Bond Future	1,617.0000	1,586.0000	(1.917)	0	0	0
2009/12/17	R204	2010/05/06	9.00	Put	Bond Future	2,464.0000	2,472.0000	0.325	0	0	0
2009/12/17	R204	2010/08/05			Bond Future	9.1990	9.2070	0.087	0.0000	0.0000	0
2009/12/17	R204	2010/08/05	9.25	Call	Bond Future	2,765.0000	2,731.0000	(1.230)	0	0	0
2009/12/17	R204	2010/08/05	9.25	Put	Bond Future	2,486.0000	2,495.0000	0.362	0	0	0
2009/12/17	R206	2010/02/04			Bond Future	8.5880	8.5830	(0.058)	0.0000	0.0000	2
2009/12/17	R206	2010/02/04	7.50	Call	Bond Future	8.0000	7.0000	(12.500)	0	0	0
2009/12/17	R206	2010/02/04	7.50	Put	Bond Future	3,575.0000	3,558.0000	(0.476)	0	0	0
2009/12/17	R206	2010/05/06			Bond Future	8.6790	8.6750	(0.046)	0.0000	0.0000	0
2009/12/17	R206	2010/05/06	8.75	Call	Bond Future	1,162.0000	1,161.0000	(0.086)	0	0	0
2009/12/17	R206	2010/05/06	8.75	Put	Bond Future	947.0000	934.0000	(1.373)	0	0	0
2009/12/17	R206	2010/08/05			Bond Future	8.7420	8.7380	(0.046)	0.0000	0.0000	0
2009/12/17	R206	2010/08/05	9.00	Call	Bond Future	1,726.0000	1,728.0000	0.116	0	0	0

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2009/12/17	R206 2010/08/05	9.00	Put	Bond Future	996.0000	987.0000	(0.904)	0	0	0
2009/12/17	R207 2010/02/04			Bond Future	9.1710	9.1780	0.076	0.0000	0.0000	600
2009/12/17	R207 2010/02/04	8.25	Call	Bond Future	44.0000	38.0000	(13.636)	0	0	0
2009/12/17	R207 2010/02/04	8.25	Put	Bond Future	5,704.0000	5,739.0000	0.614	0	0	0
2009/12/17	R207 2010/05/06			Bond Future	9.2370	9.2440	0.076	0.0000	0.0000	0
2009/12/17	R207 2010/05/06	9.25	Call	Bond Future	2,159.0000	2,123.0000	(1.667)	0	0	0
2009/12/17	R207 2010/05/06	9.25	Put	Bond Future	2,084.0000	2,088.0000	0.192	0	0	0
2009/12/17	R207 2010/08/05			Bond Future	9.2870	9.2950	0.086	0.0000	0.0000	0
2009/12/17	R207 2010/08/05	9.50	Call	Bond Future	3,406.0000	3,367.0000	(1.145)	0	0	0
2009/12/17	R207 2010/08/05	9.50	Put	Bond Future	2,208.0000	2,214.0000	0.272	0	0	0
2009/12/17	R208 2010/02/04			Bond Future	9.1680	9.1760	0.087	0.0000	0.0000	5,004
2009/12/17	R208 2010/02/04	8.50	Call	Bond Future	154.0000	138.0000	(10.390)	0	0	0
2009/12/17	R208 2010/02/04	8.50	Put	Bond Future	4,369.0000	4,402.0000	0.755	0	0	0
2009/12/17	R208 2010/05/06			Bond Future	9.2260	9.2340	0.087	0.0000	0.0000	0
2009/12/17	R208 2010/05/06	9.25	Call	Bond Future	2,212.0000	2,172.0000	(1.808)	0	0	0
2009/12/17	R208 2010/05/06	9.25	Put	Bond Future	2,068.0000	2,076.0000	0.387	0	0	0
2009/12/17	R208 2010/08/05			Bond Future	9.2690	9.2770	0.086	0.0000	0.0000	0
2009/12/17	R208 2010/08/05	9.50	Call	Bond Future	3,556.0000	3,516.0000	(1.125)	0	0	0
2009/12/17	R208 2010/08/05	9.50	Put	Bond Future	2,204.0000	2,212.0000	0.363	0	0	0
2009/12/17	R209 2010/02/04			Bond Future	8.7810	8.7800	(0.011)	0.0000	0.0000	1,799
2009/12/17	R209 2010/02/04	7.50	Call	Bond Future	4.0000	3.0000	(25.000)	0	0	2,500
2009/12/17	R209 2010/02/04	7.50	Put	Bond Future	11,546.0000	11,537.0000	(0.078)	0	0	0
2009/12/17	R209 2010/02/04	10.00	Call	Bond Future	8,831.0000	8,835.0000	0.045	0	0	0
2009/12/17	R209 2010/02/04	10.00	Put	Bond Future	30.0000	26.0000	(13.333)	0	0	0
2009/12/17	R209 2010/05/06			Bond Future	8.8110	8.8090	(0.023)	0.0000	0.0000	0
2009/12/17	R209 2010/05/06	8.50	Call	Bond Future	1,666.0000	1,654.0000	(0.720)	0	0	0
2009/12/17	R209 2010/05/06	8.50	Put	Bond Future	4,211.0000	4,183.0000	(0.665)	0	0	0
2009/12/17	R209 2010/08/05			Bond Future	8.8300	8.8280	(0.023)	0.0000	0.0000	0
2009/12/17	R209 2010/08/05	8.75	Call	Bond Future	3,287.0000	3,279.0000	(0.243)	0	0	0
2009/12/17	R209 2010/08/05	8.75	Put	Bond Future	3,926.0000	3,902.0000	(0.611)	0	0	0
2009/12/17	TRT1 2010/02/04			Index Future	298.8990	298.5140	(0.129)	0.0000	0.0000	100
2009/12/17	TRT1 2010/05/06			Index Future	304.3700	303.9750	(0.130)	0.0000	0.0000	0

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Total	50341.00
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