



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 24/12/2009

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
2009/12/24	AL13 2010/02/04			Index Future	253.7620	253.7670	0.002	0.0000	0.0000	44
2009/12/24	AL7T 2010/02/04			Index Future	335.4150	335.4340	0.006	0.0000	0.0000	58
2009/12/24	ALBI 2010/02/04			Index Future	299.8070	300.5410	0.245	0.0000	0.0000	1,079
2009/12/24	ALBI 2010/05/06			Index Future	305.2880	306.0350	0.245	0.0000	0.0000	127
2009/12/24	ALBI 2010/08/05			Index Future	315.1890	315.2040	0.005	0.0000	0.0000	0
2009/12/24	CRD1 2010/02/04			Index Future	130.6950	130.8830	0.144	0.0000	0.0000	2
2009/12/24	CRD1 2010/05/06			Index Future	133.0850	133.2750	0.143	0.0000	0.0000	0
2009/12/24	GOVI 2010/02/04			GOVI	301.4570	302.2030	0.247	0.0000	0.0000	1,132
2009/12/24	GOVI 2010/02/04	304.00	Call	GOVI	11,821.0000	14,202.0000	20.142	0	0	0
2009/12/24	GOVI 2010/02/04	304.00	Put	GOVI	37,251.0000	32,172.0000	(13.635)	0	0	0
2009/12/24	GOVI 2010/05/06			GOVI	306.9690	307.7280	0.247	0.0000	0.0000	0
2009/12/24	GOVI 2010/05/06	309.80	Call	GOVI	37,805.0000	40,894.0000	8.171	0	0	0
2009/12/24	GOVI 2010/05/06	309.80	Put	GOVI	66,115.0000	61,614.0000	(6.808)	0	0	0
2009/12/24	GOVI 2010/08/05			GOVI	312.6870	313.4590	0.247	0.0000	0.0000	0
2009/12/24	GOVI 2010/08/05	315.60	Call	GOVI	51,077.0000	54,395.0000	6.496	0	0	0
2009/12/24	GOVI 2010/08/05	315.60	Put	GOVI	80,207.0000	75,805.0000	(5.488)	0	0	0
2009/12/24	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2009/12/24	ILBI 2010/02/04			Index Future	362.9120	363.1160	0.056	0.0000	0.0000	425
2009/12/24	J153 2010/08/31			Interest Rate Swap	6.9124	6.8941	(0.265)	0.0000	0.0000	0
2009/12/24	J157 2015/09/15			Interest Rate Swap	8.7620	8.8220	0.685	0.0000	0.0000	0

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2009/12/24	J186 2026/12/21			Interest Rate Swap	8.5930	8.6830	1.047	0.0000	0.0000	0
2009/12/24	J201 2014/12/22			Interest Rate Swap	8.6060	8.6550	0.569	0.0000	0.0000	0
2009/12/24	J203 2017/09/15			Interest Rate Swap	8.9050	8.9750	0.786	0.0000	0.0000	0
2009/12/24	J204 2018/12/21			Interest Rate Swap	8.8830	8.9620	0.889	0.0000	0.0000	0
2009/12/24	J207 2020/01/15			Interest Rate Swap	8.9110	8.9970	0.965	0.0000	0.0000	0
2009/12/24	JBAF 2010/01/20			Jibar Tradeable Future	7.2350	7.2400	0.069	0.0000	0.0000	0
2009/12/24	JBAF 2010/02/17			Jibar Tradeable Future	7.1420	7.1560	0.196	92.8840	92.8840	0
2009/12/24	JBAF 2010/03/17			Jibar Tradeable Future	7.1170	7.1010	(0.225)	0.0000	0.0000	0
2009/12/24	JBAF 2010/04/21			Jibar Tradeable Future	7.1210	7.0920	(0.407)	0.0000	0.0000	0
2009/12/24	JBAF 2010/05/19			Jibar Tradeable Future	7.1160	7.0920	(0.337)	0.0000	0.0000	0
2009/12/24	JBAF 2010/06/15			Jibar Tradeable Future	7.1300	7.1000	(0.421)	0.0000	0.0000	0
2009/12/24	JBAF 2010/09/15			Jibar Tradeable Future	7.2930	7.2480	(0.617)	0.0000	0.0000	0
2009/12/24	JBAF 2010/12/15			Jibar Tradeable Future	7.5150	7.4870	(0.373)	0.0000	0.0000	0
2009/12/24	JBAF 2011/03/16			Jibar Tradeable Future	7.8550	7.8350	(0.255)	0.0000	0.0000	0
2009/12/24	JBAF 2011/06/15			Jibar Tradeable Future	8.2450	7.7260	(6.295)	0.0000	0.0000	5,000
2009/12/24	JBAF 2011/09/21			Jibar Tradeable Future	8.6540	8.1260	(6.101)	0.0000	0.0000	0
2009/12/24	JBAF 2011/12/21			Jibar Tradeable Future	8.8300	8.8300	0.000	0.0000	0.0000	0
2009/12/24	JFRA 2010/02/04			Jibar Tradeable Future	6.9660	6.9770	0.158	0.0000	0.0000	0
2009/12/24	JFRA 2010/05/06			Jibar Tradeable Future	7.1040	7.1210	0.239	0.0000	0.0000	0
2009/12/24	JFRA 2010/08/05			Jibar Tradeable Future	7.3280	7.3290	0.014	0.0000	0.0000	0
2009/12/24	JFRA 2010/11/04			Jibar Tradeable Future	7.6340	7.6600	0.341	0.0000	0.0000	0
2009/12/24	JN02 2010/02/04			JNOTE	7.8510	7.8810	0.382	0.0000	0.0000	0
2009/12/24	JN05 2010/02/04			JNOTE	8.7350	8.7940	0.675	0.0000	0.0000	0
2009/12/24	JN10 2010/02/04			JNOTE	8.9350	9.0270	1.030	0.0000	0.0000	0
2009/12/24	JROD 2009/12/31			Rodi	6.8520	6.8420	(0.146)	0.0000	0.0000	0
2009/12/24	JROD 2010/01/29			Rodi	7.0340	7.0090	(0.355)	0.0000	0.0000	0

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2009/12/24	JROD 2010/02/26			Rodi	7.0020	6.9840	(0.257)	0.0000	0.0000	0
2009/12/24	JROD 2010/03/31			Rodi	7.2000	7.1840	(0.222)	0.0000	0.0000	0
2009/12/24	OTH1 2010/02/04			Index Future	290.6830	291.3620	0.234	0.0000	0.0000	3
2009/12/24	OTH1 2010/05/06			Index Future	295.9980	296.6880	0.233	0.0000	0.0000	0
2009/12/24	R155 2010/02/04			Bond Future	7.6560	7.6210	(0.457)	0.0000	0.0000	31
2009/12/24	R155 2010/02/04	7.50	Call	Bond Future	134.0000	150.0000	11.940	0	0	0
2009/12/24	R155 2010/02/04	7.50	Put	Bond Future	371.0000	334.0000	(9.973)	0	0	0
2009/12/24	R157 2010/02/04			Bond Future	8.4940	8.4520	(0.494)	0.0000	0.0000	6,893
2009/12/24	R157 2010/02/04	7.75	Call	Bond Future	45.0000	53.0000	17.778	0	0	0
2009/12/24	R157 2010/02/04	7.75	Put	Bond Future	3,823.0000	3,622.0000	(5.258)	0	0	0
2009/12/24	R157 2010/05/06			Bond Future	8.5700	8.5250	(0.525)	0.0000	0.0000	0
2009/12/24	R157 2010/05/06	8.50	Call	Bond Future	1,400.0000	1,498.0000	7.000	0	0	0
2009/12/24	R157 2010/05/06	8.50	Put	Bond Future	1,734.0000	1,617.0000	(6.747)	0	0	0
2009/12/24	R157 2010/08/05			Bond Future	8.6190	8.5710	(0.557)	0.0000	0.0000	0
2009/12/24	R157 2010/08/05	8.75	Call	Bond Future	2,305.0000	2,424.0000	5.163	0	0	0
2009/12/24	R157 2010/08/05	8.75	Put	Bond Future	1,710.0000	1,611.0000	(5.789)	0	0	0
2009/12/24	R186 2010/02/04			Bond Future	9.1060	9.0650	(0.450)	0.0000	0.0000	18,786
2009/12/24	R186 2010/02/04	8.25	Call	Bond Future	58.0000	67.0000	15.517	0	0	0
2009/12/24	R186 2010/02/04	8.25	Put	Bond Future	8,457.0000	8,084.0000	(4.411)	0	0	0
2009/12/24	R186 2010/05/06			Bond Future	9.1560	9.1140	(0.459)	0.0000	0.0000	0
2009/12/24	R186 2010/05/06	9.00	Call	Bond Future	2,557.0000	2,719.0000	6.336	0	0	0
2009/12/24	R186 2010/05/06	9.00	Put	Bond Future	4,001.0000	3,777.0000	(5.599)	0	0	0
2009/12/24	R186 2010/08/05			Bond Future	9.1930	9.1490	(0.479)	0.0000	0.0000	0
2009/12/24	R186 2010/08/05	9.25	Call	Bond Future	4,388.0000	4,597.0000	4.763	0	0	0
2009/12/24	R186 2010/08/05	9.25	Put	Bond Future	3,873.0000	3,683.0000	(4.906)	0	0	0
2009/12/24	R201 2010/02/04			Bond Future	8.5600	8.5170	(0.502)	0.0000	0.0000	486
2009/12/24	R201 2010/02/04	7.50	Call	Bond Future	4.0000	5.0000	25.000	0	0	0
2009/12/24	R201 2010/02/04	7.50	Put	Bond Future	4,279.0000	4,111.0000	(3.926)	0	0	0
2009/12/24	R201 2010/05/06			Bond Future	8.6330	8.5880	(0.521)	0.0000	0.0000	0
2009/12/24	R201 2010/05/06	8.50	Call	Bond Future	961.0000	1,033.0000	7.492	0	0	0
2009/12/24	R201 2010/05/06	8.50	Put	Bond Future	1,462.0000	1,365.0000	(6.635)	0	0	0

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2009/12/24	R201	2010/08/05			Bond Future	8.6800	8.6320	(0.553)	0.0000	0.0000	0
2009/12/24	R201	2010/08/05	9.00	Call	Bond Future	2,164.0000	2,269.0000	4.852	0	0	0
2009/12/24	R201	2010/08/05	9.00	Put	Bond Future	1,028.0000	961.0000	(6.518)	0	0	0
2009/12/24	R203	2010/02/04			Bond Future	9.1420	9.1000	(0.459)	0.0000	0.0000	1,570
2009/12/24	R203	2010/02/04	8.20	Call	Bond Future	20.0000	24.0000	20.000	0	0	0
2009/12/24	R203	2010/02/04	8.20	Put	Bond Future	5,108.0000	4,892.0000	(4.229)	0	0	0
2009/12/24	R203	2010/05/06			Bond Future	9.2180	9.1740	(0.477)	0.0000	0.0000	0
2009/12/24	R203	2010/05/06	9.00	Call	Bond Future	1,281.0000	1,369.0000	6.870	0	0	0
2009/12/24	R203	2010/05/06	9.00	Put	Bond Future	2,397.0000	2,261.0000	(5.674)	0	0	0
2009/12/24	R203	2010/08/05			Bond Future	9.2750	9.2290	(0.496)	0.0000	0.0000	0
2009/12/24	R203	2010/08/05	9.25	Call	Bond Future	2,244.0000	2,355.0000	4.947	0	0	0
2009/12/24	R203	2010/08/05	9.25	Put	Bond Future	2,368.0000	2,251.0000	(4.941)	0	0	0
2009/12/24	R204	2010/02/04			Bond Future	9.1360	9.0940	(0.460)	0.0000	0.0000	4,207
2009/12/24	R204	2010/02/04	8.20	Call	Bond Future	22.0000	26.0000	18.182	0	0	0
2009/12/24	R204	2010/02/04	8.20	Put	Bond Future	5,582.0000	5,345.0000	(4.246)	0	0	0
2009/12/24	R204	2010/02/04	9.00	Call	Bond Future	755.0000	841.0000	11.391	0	0	100
2009/12/24	R204	2010/02/04	9.00	Put	Bond Future	1,537.0000	1,383.0000	(10.020)	0	0	200
2009/12/24	R204	2010/02/04	8.50	Call	Bond Future	108.0000	125.0000	15.741	0	0	200
2009/12/24	R204	2010/02/04	8.50	Put	Bond Future	3,841.0000	3,617.0000	(5.832)	0	0	0
2009/12/24	R204	2010/05/06			Bond Future	9.2050	9.1620	(0.467)	0.0000	0.0000	0
2009/12/24	R204	2010/05/06	9.00	Call	Bond Future	1,428.0000	1,524.0000	6.723	0	0	0
2009/12/24	R204	2010/05/06	9.00	Put	Bond Future	2,583.0000	2,438.0000	(5.614)	0	0	0
2009/12/24	R204	2010/08/05			Bond Future	9.2580	9.2130	(0.486)	0.0000	0.0000	0
2009/12/24	R204	2010/08/05	9.25	Call	Bond Future	2,551.0000	2,673.0000	4.782	0	0	0
2009/12/24	R204	2010/08/05	9.25	Put	Bond Future	2,595.0000	2,470.0000	(4.817)	0	0	0
2009/12/24	R206	2010/02/04			Bond Future	8.6180	8.5760	(0.487)	0.0000	0.0000	2
2009/12/24	R206	2010/02/04	7.50	Call	Bond Future	3.0000	4.0000	33.333	0	0	0
2009/12/24	R206	2010/02/04	7.50	Put	Bond Future	3,666.0000	3,533.0000	(3.628)	0	0	0
2009/12/24	R206	2010/05/06			Bond Future	8.7130	8.6680	(0.516)	0.0000	0.0000	0
2009/12/24	R206	2010/05/06	8.75	Call	Bond Future	1,078.0000	1,147.0000	6.401	0	0	0
2009/12/24	R206	2010/05/06	8.75	Put	Bond Future	966.0000	899.0000	(6.936)	0	0	0
2009/12/24	R206	2010/08/05			Bond Future	8.7800	8.7310	(0.558)	0.0000	0.0000	0
2009/12/24	R206	2010/08/05	9.00	Call	Bond Future	1,640.0000	1,720.0000	4.878	0	0	0

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2009/12/24	R206 2010/08/05	9.00	Put	Bond Future	1,018.0000	959.0000	(5.796)	0	0	0
2009/12/24	R207 2010/02/04			Bond Future	9.2250	9.1830	(0.455)	0.0000	0.0000	600
2009/12/24	R207 2010/02/04	8.25	Call	Bond Future	20.0000	23.0000	15.000	0	0	0
2009/12/24	R207 2010/02/04	8.25	Put	Bond Future	5,997.0000	5,753.0000	(4.069)	0	0	0
2009/12/24	R207 2010/05/06			Bond Future	9.2920	9.2490	(0.463)	0.0000	0.0000	0
2009/12/24	R207 2010/05/06	9.25	Call	Bond Future	1,938.0000	2,055.0000	6.037	0	0	0
2009/12/24	R207 2010/05/06	9.25	Put	Bond Future	2,180.0000	2,049.0000	(6.009)	0	0	0
2009/12/24	R207 2010/08/05			Bond Future	9.3450	9.3010	(0.471)	0.0000	0.0000	0
2009/12/24	R207 2010/08/05	9.50	Call	Bond Future	3,169.0000	3,306.0000	4.323	0	0	0
2009/12/24	R207 2010/08/05	9.50	Put	Bond Future	2,299.0000	2,187.0000	(4.872)	0	0	0
2009/12/24	R208 2010/02/04			Bond Future	9.2120	9.1710	(0.445)	0.0000	0.0000	5,004
2009/12/24	R208 2010/02/04	8.50	Call	Bond Future	90.0000	104.0000	15.556	0	0	0
2009/12/24	R208 2010/02/04	8.50	Put	Bond Future	4,574.0000	4,338.0000	(5.160)	0	0	0
2009/12/24	R208 2010/05/06			Bond Future	9.2710	9.2290	(0.453)	0.0000	0.0000	0
2009/12/24	R208 2010/05/06	9.25	Call	Bond Future	2,012.0000	2,134.0000	6.064	0	0	0
2009/12/24	R208 2010/05/06	9.25	Put	Bond Future	2,138.0000	2,008.0000	(6.080)	0	0	0
2009/12/24	R208 2010/08/05			Bond Future	9.3170	9.2720	(0.483)	0.0000	0.0000	0
2009/12/24	R208 2010/08/05	9.50	Call	Bond Future	3,342.0000	3,491.0000	4.458	0	0	0
2009/12/24	R208 2010/08/05	9.50	Put	Bond Future	2,274.0000	2,157.0000	(5.145)	0	0	0
2009/12/24	R209 2010/02/04			Bond Future	8.8280	8.7870	(0.464)	0.0000	0.0000	1,799
2009/12/24	R209 2010/02/04	7.50	Call	Bond Future	1.0000	1.0000	0.000	0	0	2,500
2009/12/24	R209 2010/02/04	7.50	Put	Bond Future	11,918.0000	11,591.0000	(2.744)	0	0	0
2009/12/24	R209 2010/02/04	10.00	Call	Bond Future	8,447.0000	8,769.0000	3.812	0	0	0
2009/12/24	R209 2010/02/04	10.00	Put	Bond Future	21.0000	16.0000	(23.810)	0	0	0
2009/12/24	R209 2010/05/06			Bond Future	8.8590	8.8170	(0.474)	0.0000	0.0000	0
2009/12/24	R209 2010/05/06	8.50	Call	Bond Future	1,457.0000	1,566.0000	7.481	0	0	0
2009/12/24	R209 2010/05/06	8.50	Put	Bond Future	4,383.0000	4,159.0000	(5.111)	0	0	0
2009/12/24	R209 2010/08/05			Bond Future	8.8790	8.8370	(0.473)	0.0000	0.0000	0
2009/12/24	R209 2010/08/05	8.75	Call	Bond Future	3,037.0000	3,189.0000	5.005	0	0	0
2009/12/24	R209 2010/08/05	8.75	Put	Bond Future	4,062.0000	3,883.0000	(4.407)	0	0	0
2009/12/24	TRT1 2010/02/04			Index Future	297.7190	298.4510	0.246	0.0000	0.0000	100
2009/12/24	TRT1 2010/05/06			Index Future	303.1620	303.9070	0.246	0.0000	0.0000	0

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Total		50348.00
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