



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 28/12/2009

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
2009/12/28	AL13 2010/02/04			Index Future	253.7670	253.9870	0.087	0.0000	0.0000	44
2009/12/28	AL7T 2010/02/04			Index Future	335.4340	336.1440	0.212	0.0000	0.0000	58
2009/12/28	ALBI 2010/02/04			Index Future	300.5410	300.5130	(0.009)	0.0000	0.0000	1,079
2009/12/28	ALBI 2010/05/06			Index Future	306.0350	306.0050	(0.010)	0.0000	0.0000	127
2009/12/28	ALBI 2010/08/05			Index Future	315.2040	315.8430	0.203	0.0000	0.0000	0
2009/12/28	CRD1 2010/02/04			Index Future	130.8830	130.9350	0.040	0.0000	0.0000	2
2009/12/28	CRD1 2010/05/06			Index Future	133.2750	133.3280	0.040	0.0000	0.0000	0
2009/12/28	GOVI 2010/02/04			GOVI	302.2030	302.1740	(0.010)	0.0000	0.0000	1,132
2009/12/28	GOVI 2010/02/04	304.00	Call	GOVI	14,202.0000	13,078.0000	(7.914)	0	0	0
2009/12/28	GOVI 2010/02/04	304.00	Put	GOVI	32,172.0000	31,338.0000	(2.592)	0	0	0
2009/12/28	GOVI 2010/05/06			GOVI	307.7280	307.6970	(0.010)	0.0000	0.0000	0
2009/12/28	GOVI 2010/05/06	309.80	Call	GOVI	40,894.0000	40,002.0000	(2.181)	0	0	0
2009/12/28	GOVI 2010/05/06	309.80	Put	GOVI	61,614.0000	61,032.0000	(0.945)	0	0	0
2009/12/28	GOVI 2010/08/05			GOVI	313.4590	313.4270	(0.010)	0.0000	0.0000	0
2009/12/28	GOVI 2010/08/05	315.60	Call	GOVI	54,395.0000	53,675.0000	(1.324)	0	0	0
2009/12/28	GOVI 2010/08/05	315.60	Put	GOVI	75,805.0000	75,405.0000	(0.528)	0	0	0
2009/12/28	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2009/12/28	ILBI 2010/02/04			Index Future	363.1160	362.9020	(0.059)	0.0000	0.0000	425
2009/12/28	J153 2010/08/31			Interest Rate Swap	6.9124	6.8941	(0.265)	0.0000	0.0000	0
2009/12/28	J157 2015/09/15			Interest Rate Swap	8.7620	8.8220	0.685	0.0000	0.0000	0

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2009/12/28	J186 2026/12/21			Interest Rate Swap	8.5930	8.6830	1.047	0.0000	0.0000	0
2009/12/28	J201 2014/12/22			Interest Rate Swap	8.6060	8.6550	0.569	0.0000	0.0000	0
2009/12/28	J203 2017/09/15			Interest Rate Swap	8.9050	8.9750	0.786	0.0000	0.0000	0
2009/12/28	J204 2018/12/21			Interest Rate Swap	8.8830	8.9620	0.889	0.0000	0.0000	0
2009/12/28	J207 2020/01/15			Interest Rate Swap	8.9110	8.9970	0.965	0.0000	0.0000	0
2009/12/28	JBAF 2010/01/20			Jibar Tradeable Future	7.2400	7.2300	(0.138)	0.0000	0.0000	0
2009/12/28	JBAF 2010/02/17			Jibar Tradeable Future	7.1560	7.1530	(0.042)	0.0000	0.0000	0
2009/12/28	JBAF 2010/03/17			Jibar Tradeable Future	7.1010	7.1030	0.028	0.0000	0.0000	0
2009/12/28	JBAF 2010/04/21			Jibar Tradeable Future	7.0920	7.0960	0.056	0.0000	0.0000	0
2009/12/28	JBAF 2010/05/19			Jibar Tradeable Future	7.0920	7.0910	(0.014)	0.0000	0.0000	0
2009/12/28	JBAF 2010/06/15			Jibar Tradeable Future	7.1000	7.1050	0.070	0.0000	0.0000	0
2009/12/28	JBAF 2010/09/15			Jibar Tradeable Future	7.2480	7.2550	0.097	0.0000	0.0000	0
2009/12/28	JBAF 2010/12/15			Jibar Tradeable Future	7.4870	7.4890	0.027	0.0000	0.0000	0
2009/12/28	JBAF 2011/03/16			Jibar Tradeable Future	7.8350	7.8150	(0.255)	0.0000	0.0000	0
2009/12/28	JBAF 2011/06/15			Jibar Tradeable Future	7.7260	8.2040	6.187	0.0000	0.0000	5,000
2009/12/28	JBAF 2011/09/21			Jibar Tradeable Future	8.1260	8.6030	5.870	0.0000	0.0000	0
2009/12/28	JBAF 2011/12/21			Jibar Tradeable Future	8.8300	8.8000	(0.340)	0.0000	0.0000	0
2009/12/28	JFRA 2010/02/04			Jibar Tradeable Future	6.9660	6.9770	0.158	0.0000	0.0000	0
2009/12/28	JFRA 2010/05/06			Jibar Tradeable Future	7.1040	7.1210	0.239	0.0000	0.0000	0
2009/12/28	JFRA 2010/08/05			Jibar Tradeable Future	7.3280	7.3290	0.014	0.0000	0.0000	0
2009/12/28	JFRA 2010/11/04			Jibar Tradeable Future	7.6340	7.6600	0.341	0.0000	0.0000	0
2009/12/28	JN02 2010/02/04			JNOTE	7.8510	7.8810	0.382	0.0000	0.0000	0
2009/12/28	JN05 2010/02/04			JNOTE	8.7350	8.7940	0.675	0.0000	0.0000	0
2009/12/28	JN10 2010/02/04			JNOTE	8.9350	9.0270	1.030	0.0000	0.0000	0
2009/12/28	JROD 2009/12/31			Rodi	6.8520	6.8420	(0.146)	0.0000	0.0000	0
2009/12/28	JROD 2010/01/29			Rodi	7.0340	7.0090	(0.355)	0.0000	0.0000	0

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2009/12/28	JROD 2010/02/26			Rodi	7.0020	6.9840	(0.257)	0.0000	0.0000	0
2009/12/28	JROD 2010/03/31			Rodi	7.2000	7.1840	(0.222)	0.0000	0.0000	0
2009/12/28	OTH1 2010/02/04			Index Future	291.3620	291.3380	(0.008)	0.0000	0.0000	3
2009/12/28	OTH1 2010/05/06			Index Future	296.6880	296.6630	(0.008)	0.0000	0.0000	0
2009/12/28	R155 2010/02/04			Bond Future	7.6210	7.6260	0.066	0.0000	0.0000	31
2009/12/28	R155 2010/02/04	7.50	Call	Bond Future	150.0000	137.0000	(8.667)	0	0	0
2009/12/28	R155 2010/02/04	7.50	Put	Bond Future	334.0000	328.0000	(1.796)	0	0	0
2009/12/28	R157 2010/02/04			Bond Future	8.4520	8.4600	0.095	0.0000	0.0000	6,893
2009/12/28	R157 2010/02/04	7.75	Call	Bond Future	53.0000	40.0000	(24.528)	0	0	0
2009/12/28	R157 2010/02/04	7.75	Put	Bond Future	3,622.0000	3,648.0000	0.718	0	0	0
2009/12/28	R157 2010/05/06			Bond Future	8.5250	8.5340	0.106	0.0000	0.0000	0
2009/12/28	R157 2010/05/06	8.50	Call	Bond Future	1,498.0000	1,453.0000	(3.004)	0	0	0
2009/12/28	R157 2010/05/06	8.50	Put	Bond Future	1,617.0000	1,615.0000	(0.124)	0	0	0
2009/12/28	R157 2010/08/05			Bond Future	8.5710	8.5810	0.117	0.0000	0.0000	0
2009/12/28	R157 2010/08/05	8.75	Call	Bond Future	2,424.0000	2,380.0000	(1.815)	0	0	0
2009/12/28	R157 2010/08/05	8.75	Put	Bond Future	1,611.0000	1,612.0000	0.062	0	0	0
2009/12/28	R186 2010/02/04			Bond Future	9.0650	9.0740	0.099	0.0000	0.0000	18,786
2009/12/28	R186 2010/02/04	8.25	Call	Bond Future	67.0000	48.0000	(28.358)	0	0	0
2009/12/28	R186 2010/02/04	8.25	Put	Bond Future	8,084.0000	8,149.0000	0.804	0	0	0
2009/12/28	R186 2010/05/06			Bond Future	9.1140	9.1230	0.099	0.0000	0.0000	0
2009/12/28	R186 2010/05/06	9.00	Call	Bond Future	2,719.0000	2,633.0000	(3.163)	0	0	0
2009/12/28	R186 2010/05/06	9.00	Put	Bond Future	3,777.0000	3,774.0000	(0.079)	0	0	0
2009/12/28	R186 2010/08/05			Bond Future	9.1490	9.1590	0.109	0.0000	0.0000	0
2009/12/28	R186 2010/08/05	9.25	Call	Bond Future	4,597.0000	4,510.0000	(1.893)	0	0	0
2009/12/28	R186 2010/08/05	9.25	Put	Bond Future	3,683.0000	3,687.0000	0.109	0	0	0
2009/12/28	R201 2010/02/04			Bond Future	8.5170	8.5260	0.106	0.0000	0.0000	486
2009/12/28	R201 2010/02/04	7.50	Call	Bond Future	5.0000	3.0000	(40.000)	0	0	0
2009/12/28	R201 2010/02/04	7.50	Put	Bond Future	4,111.0000	4,144.0000	0.803	0	0	0
2009/12/28	R201 2010/05/06			Bond Future	8.5880	8.5970	0.105	0.0000	0.0000	0
2009/12/28	R201 2010/05/06	8.50	Call	Bond Future	1,033.0000	999.0000	(3.291)	0	0	0
2009/12/28	R201 2010/05/06	8.50	Put	Bond Future	1,365.0000	1,364.0000	(0.073)	0	0	0

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2009/12/28	R201	2010/08/05			Bond Future	8.6320	8.6430	0.127	0.0000	0.0000	0
2009/12/28	R201	2010/08/05	9.00	Call	Bond Future	2,269.0000	2,231.0000	(1.675)	0	0	0
2009/12/28	R201	2010/08/05	9.00	Put	Bond Future	961.0000	963.0000	0.208	0	0	0
2009/12/28	R203	2010/02/04			Bond Future	9.1000	9.1190	0.209	0.0000	0.0000	1,570
2009/12/28	R203	2010/02/04	8.20	Call	Bond Future	24.0000	16.0000	(33.333)	0	0	0
2009/12/28	R203	2010/02/04	8.20	Put	Bond Future	4,892.0000	4,984.0000	1.881	0	0	0
2009/12/28	R203	2010/05/06			Bond Future	9.1740	9.1940	0.218	0.0000	0.0000	0
2009/12/28	R203	2010/05/06	9.00	Call	Bond Future	1,369.0000	1,299.0000	(5.113)	0	0	0
2009/12/28	R203	2010/05/06	9.00	Put	Bond Future	2,261.0000	2,293.0000	1.415	0	0	0
2009/12/28	R203	2010/08/05			Bond Future	9.2290	9.2500	0.228	0.0000	0.0000	0
2009/12/28	R203	2010/08/05	9.25	Call	Bond Future	2,355.0000	2,281.0000	(3.142)	0	0	0
2009/12/28	R203	2010/08/05	9.25	Put	Bond Future	2,251.0000	2,281.0000	1.333	0	0	0
2009/12/28	R204	2010/02/04			Bond Future	9.0940	9.1030	0.099	0.0000	0.0000	4,207
2009/12/28	R204	2010/02/04	8.20	Call	Bond Future	26.0000	18.0000	(30.769)	0	0	0
2009/12/28	R204	2010/02/04	8.20	Put	Bond Future	5,345.0000	5,389.0000	0.823	0	0	0
2009/12/28	R204	2010/02/04	9.00	Call	Bond Future	841.0000	767.0000	(8.799)	0	0	100
2009/12/28	R204	2010/02/04	9.00	Put	Bond Future	1,383.0000	1,360.0000	(1.663)	0	0	200
2009/12/28	R204	2010/02/04	8.50	Call	Bond Future	125.0000	99.0000	(20.800)	0	0	200
2009/12/28	R204	2010/02/04	8.50	Put	Bond Future	3,617.0000	3,643.0000	0.719	0	0	0
2009/12/28	R204	2010/05/06			Bond Future	9.1620	9.1710	0.098	0.0000	0.0000	0
2009/12/28	R204	2010/05/06	9.00	Call	Bond Future	1,524.0000	1,473.0000	(3.346)	0	0	0
2009/12/28	R204	2010/05/06	9.00	Put	Bond Future	2,438.0000	2,438.0000	0.000	0	0	0
2009/12/28	R204	2010/08/05			Bond Future	9.2130	9.2220	0.098	0.0000	0.0000	0
2009/12/28	R204	2010/08/05	9.25	Call	Bond Future	2,673.0000	2,625.0000	(1.796)	0	0	0
2009/12/28	R204	2010/08/05	9.25	Put	Bond Future	2,470.0000	2,472.0000	0.081	0	0	0
2009/12/28	R206	2010/02/04			Bond Future	8.5760	8.5840	0.093	0.0000	0.0000	2
2009/12/28	R206	2010/02/04	7.50	Call	Bond Future	4.0000	2.0000	(50.000)	0	0	0
2009/12/28	R206	2010/02/04	7.50	Put	Bond Future	3,533.0000	3,556.0000	0.651	0	0	0
2009/12/28	R206	2010/05/06			Bond Future	8.6680	8.6770	0.104	0.0000	0.0000	0
2009/12/28	R206	2010/05/06	8.75	Call	Bond Future	1,147.0000	1,117.0000	(2.616)	0	0	0
2009/12/28	R206	2010/05/06	8.75	Put	Bond Future	899.0000	896.0000	(0.334)	0	0	0
2009/12/28	R206	2010/08/05			Bond Future	8.7310	8.7410	0.115	0.0000	0.0000	0
2009/12/28	R206	2010/08/05	9.00	Call	Bond Future	1,720.0000	1,691.0000	(1.686)	0	0	0

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2009/12/28	R206 2010/08/05	9.00	Put	Bond Future	959.0000	958.0000	(0.104)	0	0	0
2009/12/28	R207 2010/02/04			Bond Future	9.1830	9.1920	0.098	0.0000	0.0000	600
2009/12/28	R207 2010/02/04	8.25	Call	Bond Future	23.0000	16.0000	(30.435)	0	0	0
2009/12/28	R207 2010/02/04	8.25	Put	Bond Future	5,753.0000	5,799.0000	0.800	0	0	0
2009/12/28	R207 2010/05/06			Bond Future	9.2490	9.2580	0.097	0.0000	0.0000	0
2009/12/28	R207 2010/05/06	9.25	Call	Bond Future	2,055.0000	1,997.0000	(2.822)	0	0	0
2009/12/28	R207 2010/05/06	9.25	Put	Bond Future	2,049.0000	2,043.0000	(0.293)	0	0	0
2009/12/28	R207 2010/08/05			Bond Future	9.3010	9.3100	0.097	0.0000	0.0000	0
2009/12/28	R207 2010/08/05	9.50	Call	Bond Future	3,306.0000	3,253.0000	(1.603)	0	0	0
2009/12/28	R207 2010/08/05	9.50	Put	Bond Future	2,187.0000	2,185.0000	(0.091)	0	0	0
2009/12/28	R208 2010/02/04			Bond Future	9.1710	9.1790	0.087	0.0000	0.0000	5,004
2009/12/28	R208 2010/02/04	8.50	Call	Bond Future	104.0000	81.0000	(22.115)	0	0	0
2009/12/28	R208 2010/02/04	8.50	Put	Bond Future	4,338.0000	4,364.0000	0.599	0	0	0
2009/12/28	R208 2010/05/06			Bond Future	9.2290	9.2380	0.098	0.0000	0.0000	0
2009/12/28	R208 2010/05/06	9.25	Call	Bond Future	2,134.0000	2,074.0000	(2.812)	0	0	0
2009/12/28	R208 2010/05/06	9.25	Put	Bond Future	2,008.0000	2,002.0000	(0.299)	0	0	0
2009/12/28	R208 2010/08/05			Bond Future	9.2720	9.2820	0.108	0.0000	0.0000	0
2009/12/28	R208 2010/08/05	9.50	Call	Bond Future	3,491.0000	3,432.0000	(1.690)	0	0	0
2009/12/28	R208 2010/08/05	9.50	Put	Bond Future	2,157.0000	2,157.0000	0.000	0	0	0
2009/12/28	R209 2010/02/04			Bond Future	8.7870	8.7960	0.102	0.0000	0.0000	1,799
2009/12/28	R209 2010/02/04	7.50	Call	Bond Future	1.0000	1.0000	0.000	0	0	2,500
2009/12/28	R209 2010/02/04	7.50	Put	Bond Future	11,591.0000	11,663.0000	0.621	0	0	0
2009/12/28	R209 2010/02/04	10.00	Call	Bond Future	8,769.0000	8,692.0000	(0.878)	0	0	0
2009/12/28	R209 2010/02/04	10.00	Put	Bond Future	16.0000	11.0000	(31.250)	0	0	0
2009/12/28	R209 2010/05/06			Bond Future	8.8170	8.8270	0.113	0.0000	0.0000	0
2009/12/28	R209 2010/05/06	8.50	Call	Bond Future	1,566.0000	1,500.0000	(4.215)	0	0	0
2009/12/28	R209 2010/05/06	8.50	Put	Bond Future	4,159.0000	4,172.0000	0.313	0	0	0
2009/12/28	R209 2010/08/05			Bond Future	8.8370	8.8460	0.102	0.0000	0.0000	0
2009/12/28	R209 2010/08/05	8.75	Call	Bond Future	3,189.0000	3,123.0000	(2.070)	0	0	0
2009/12/28	R209 2010/08/05	8.75	Put	Bond Future	3,883.0000	3,888.0000	0.129	0	0	0
2009/12/28	TRT1 2010/02/04			Index Future	298.4510	298.4240	(0.009)	0.0000	0.0000	100
2009/12/28	TRT1 2010/05/06			Index Future	303.9070	303.8780	(0.010)	0.0000	0.0000	0

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Total										50348.00