



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 29/12/2009

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
2009/12/29	AL13 2010/02/04			Index Future	253.9870	254.0280	0.016	0.0000	0.0000	44
2009/12/29	AL7T 2010/02/04			Index Future	336.1440	336.3700	0.067	0.0000	0.0000	58
2009/12/29	ALBI 2010/02/04			Index Future	300.5130	300.7070	0.065	0.0000	0.0000	1,079
2009/12/29	ALBI 2010/05/06			Index Future	306.0050	306.2020	0.064	0.0000	0.0000	127
2009/12/29	ALBI 2010/08/05			Index Future	315.8430	316.0470	0.065	0.0000	0.0000	0
2009/12/29	CRD1 2010/02/04			Index Future	130.9350	130.9910	0.043	0.0000	0.0000	2
2009/12/29	CRD1 2010/05/06			Index Future	133.3280	133.3850	0.043	0.0000	0.0000	0
2009/12/29	GOVI 2010/02/04			GOVI	302.1740	302.3700	0.065	0.0000	0.0000	1,132
2009/12/29	GOVI 2010/02/04	304.00	Call	GOVI	13,078.0000	13,547.0000	3.586	0	0	0
2009/12/29	GOVI 2010/02/04	304.00	Put	GOVI	31,338.0000	29,847.0000	(4.758)	0	0	0
2009/12/29	GOVI 2010/05/06			GOVI	307.6970	307.8960	0.065	0.0000	0.0000	0
2009/12/29	GOVI 2010/05/06	309.80	Call	GOVI	40,002.0000	40,694.0000	1.730	0	0	0
2009/12/29	GOVI 2010/05/06	309.80	Put	GOVI	61,032.0000	59,734.0000	(2.127)	0	0	0
2009/12/29	GOVI 2010/08/05			GOVI	313.4270	313.6310	0.065	0.0000	0.0000	0
2009/12/29	GOVI 2010/08/05	315.60	Call	GOVI	53,675.0000	54,467.0000	1.476	0	0	0
2009/12/29	GOVI 2010/08/05	315.60	Put	GOVI	75,405.0000	74,157.0000	(1.655)	0	0	0
2009/12/29	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2009/12/29	ILBI 2010/02/04			Index Future	362.9020	362.9810	0.022	0.0000	0.0000	425
2009/12/29	J153 2010/08/31			Interest Rate Swap	6.9124	6.8941	(0.265)	0.0000	0.0000	0
2009/12/29	J157 2015/09/15			Interest Rate Swap	8.7620	8.8220	0.685	0.0000	0.0000	0

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
2009/12/29	J186 2026/12/21			Interest Rate Swap	8.5930	8.6830	1.047	0.0000	0.0000	0
2009/12/29	J201 2014/12/22			Interest Rate Swap	8.6060	8.6550	0.569	0.0000	0.0000	0
2009/12/29	J203 2017/09/15			Interest Rate Swap	8.9050	8.9750	0.786	0.0000	0.0000	0
2009/12/29	J204 2018/12/21			Interest Rate Swap	8.8830	8.9620	0.889	0.0000	0.0000	0
2009/12/29	J207 2020/01/15			Interest Rate Swap	8.9110	8.9970	0.965	0.0000	0.0000	0
2009/12/29	JBAF 2010/01/20			Jibar Tradeable Future	7.2300	7.2050	(0.346)	0.0000	0.0000	0
2009/12/29	JBAF 2010/02/17			Jibar Tradeable Future	7.1530	7.1400	(0.182)	0.0000	0.0000	0
2009/12/29	JBAF 2010/03/17			Jibar Tradeable Future	7.1030	7.0980	(0.070)	0.0000	0.0000	0
2009/12/29	JBAF 2010/04/21			Jibar Tradeable Future	7.0960	7.0960	0.000	0.0000	0.0000	0
2009/12/29	JBAF 2010/05/19			Jibar Tradeable Future	7.0910	7.3250	3.300	0.0000	0.0000	0
2009/12/29	JBAF 2010/06/15			Jibar Tradeable Future	7.1050	7.1040	(0.014)	0.0000	0.0000	0
2009/12/29	JBAF 2010/09/15			Jibar Tradeable Future	7.2550	7.2550	0.000	0.0000	0.0000	0
2009/12/29	JBAF 2010/12/15			Jibar Tradeable Future	7.4890	7.4880	(0.013)	0.0000	0.0000	0
2009/12/29	JBAF 2011/03/16			Jibar Tradeable Future	7.8150	7.8130	(0.026)	0.0000	0.0000	0
2009/12/29	JBAF 2011/06/15			Jibar Tradeable Future	8.2040	8.2020	(0.024)	0.0000	0.0000	5,000
2009/12/29	JBAF 2011/09/21			Jibar Tradeable Future	8.6030	8.6010	(0.023)	0.0000	0.0000	0
2009/12/29	JBAF 2011/12/21			Jibar Tradeable Future	8.8000	8.8000	0.000	0.0000	0.0000	0
2009/12/29	JFRA 2010/02/04			Jibar Tradeable Future	6.9660	6.9770	0.158	0.0000	0.0000	0
2009/12/29	JFRA 2010/05/06			Jibar Tradeable Future	7.1040	7.1210	0.239	0.0000	0.0000	0
2009/12/29	JFRA 2010/08/05			Jibar Tradeable Future	7.3280	7.3290	0.014	0.0000	0.0000	0
2009/12/29	JFRA 2010/11/04			Jibar Tradeable Future	7.6340	7.6600	0.341	0.0000	0.0000	0
2009/12/29	JN02 2010/02/04			JNOTE	7.8510	7.8810	0.382	0.0000	0.0000	0
2009/12/29	JN05 2010/02/04			JNOTE	8.7350	8.7940	0.675	0.0000	0.0000	0
2009/12/29	JN10 2010/02/04			JNOTE	8.9350	9.0270	1.030	0.0000	0.0000	0
2009/12/29	JROD 2009/12/31			Rodi	6.8520	6.8420	(0.146)	0.0000	0.0000	0
2009/12/29	JROD 2010/01/29			Rodi	7.0340	7.0090	(0.355)	0.0000	0.0000	0

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
2009/12/29	JROD 2010/02/26			Rodi	7.0020	6.9840	(0.257)	0.0000	0.0000	0
2009/12/29	JROD 2010/03/31			Rodi	7.2000	7.1840	(0.222)	0.0000	0.0000	0
2009/12/29	OTH1 2010/02/04			Index Future	291.3380	291.5220	0.063	0.0000	0.0000	3
2009/12/29	OTH1 2010/05/06			Index Future	296.6630	296.8500	0.063	0.0000	0.0000	0
2009/12/29	R155 2010/02/04			Bond Future	7.6260	7.6160	(0.131)	0.0000	0.0000	31
2009/12/29	R155 2010/02/04	7.50	Call	Bond Future	137.0000	140.0000	2.190	0	0	0
2009/12/29	R155 2010/02/04	7.50	Put	Bond Future	328.0000	316.0000	(3.659)	0	0	0
2009/12/29	R157 2010/02/04			Bond Future	8.4600	8.4490	(0.130)	0.0000	0.0000	6,893
2009/12/29	R157 2010/02/04	7.75	Call	Bond Future	40.0000	40.0000	0.000	0	0	0
2009/12/29	R157 2010/02/04	7.75	Put	Bond Future	3,648.0000	3,594.0000	(1.480)	0	0	0
2009/12/29	R157 2010/05/06			Bond Future	8.5340	8.5220	(0.141)	0.0000	0.0000	0
2009/12/29	R157 2010/05/06	8.50	Call	Bond Future	1,453.0000	1,475.0000	1.514	0	0	0
2009/12/29	R157 2010/05/06	8.50	Put	Bond Future	1,615.0000	1,580.0000	(2.167)	0	0	0
2009/12/29	R157 2010/08/05			Bond Future	8.5810	8.5690	(0.140)	0.0000	0.0000	0
2009/12/29	R157 2010/08/05	8.75	Call	Bond Future	2,380.0000	2,407.0000	1.134	0	0	0
2009/12/29	R157 2010/08/05	8.75	Put	Bond Future	1,612.0000	1,584.0000	(1.737)	0	0	0
2009/12/29	R186 2010/02/04			Bond Future	9.0740	9.0630	(0.121)	0.0000	0.0000	18,509
2009/12/29	R186 2010/02/04	8.25	Call	Bond Future	48.0000	48.0000	0.000	0	0	0
2009/12/29	R186 2010/02/04	8.25	Put	Bond Future	8,149.0000	8,047.0000	(1.252)	0	0	0
2009/12/29	R186 2010/05/06			Bond Future	9.1230	9.1120	(0.121)	0.0000	0.0000	0
2009/12/29	R186 2010/05/06	9.00	Call	Bond Future	2,633.0000	2,667.0000	1.291	0	0	0
2009/12/29	R186 2010/05/06	9.00	Put	Bond Future	3,774.0000	3,707.0000	(1.775)	0	0	0
2009/12/29	R186 2010/08/05			Bond Future	9.1590	9.1470	(0.131)	0.0000	0.0000	0
2009/12/29	R186 2010/08/05	9.25	Call	Bond Future	4,510.0000	4,561.0000	1.131	0	0	0
2009/12/29	R186 2010/08/05	9.25	Put	Bond Future	3,687.0000	3,628.0000	(1.600)	0	0	0
2009/12/29	R201 2010/02/04			Bond Future	8.5260	8.5150	(0.129)	0.0000	0.0000	486
2009/12/29	R201 2010/02/04	7.50	Call	Bond Future	3.0000	3.0000	0.000	0	0	0
2009/12/29	R201 2010/02/04	7.50	Put	Bond Future	4,144.0000	4,101.0000	(1.038)	0	0	0
2009/12/29	R201 2010/05/06			Bond Future	8.5970	8.5860	(0.128)	0.0000	0.0000	0
2009/12/29	R201 2010/05/06	8.50	Call	Bond Future	999.0000	1,014.0000	1.502	0	0	0
2009/12/29	R201 2010/05/06	8.50	Put	Bond Future	1,364.0000	1,338.0000	(1.906)	0	0	0

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
2009/12/29	R201 2010/08/05			Bond Future	8.6430	8.6300	(0.150)	0.0000	0.0000	0
2009/12/29	R201 2010/08/05	9.00	Call	Bond Future	2,231.0000	2,258.0000	1.210	0	0	0
2009/12/29	R201 2010/08/05	9.00	Put	Bond Future	963.0000	943.0000	(2.077)	0	0	0
2009/12/29	R203 2010/02/04			Bond Future	9.1190	9.1080	(0.121)	0.0000	0.0000	1,570
2009/12/29	R203 2010/02/04	8.20	Call	Bond Future	16.0000	15.0000	(6.250)	0	0	0
2009/12/29	R203 2010/02/04	8.20	Put	Bond Future	4,984.0000	4,925.0000	(1.184)	0	0	0
2009/12/29	R203 2010/05/06			Bond Future	9.1940	9.1820	(0.131)	0.0000	0.0000	0
2009/12/29	R203 2010/05/06	9.00	Call	Bond Future	1,299.0000	1,318.0000	1.463	0	0	0
2009/12/29	R203 2010/05/06	9.00	Put	Bond Future	2,293.0000	2,251.0000	(1.832)	0	0	0
2009/12/29	R203 2010/08/05			Bond Future	9.2500	9.2380	(0.130)	0.0000	0.0000	0
2009/12/29	R203 2010/08/05	9.25	Call	Bond Future	2,281.0000	2,306.0000	1.096	0	0	0
2009/12/29	R203 2010/08/05	9.25	Put	Bond Future	2,281.0000	2,247.0000	(1.491)	0	0	0
2009/12/29	R204 2010/02/04			Bond Future	9.1030	9.0920	(0.121)	0.0000	0.0000	4,207
2009/12/29	R204 2010/02/04	8.20	Call	Bond Future	18.0000	17.0000	(5.556)	0	0	0
2009/12/29	R204 2010/02/04	8.20	Put	Bond Future	5,389.0000	5,325.0000	(1.188)	0	0	0
2009/12/29	R204 2010/02/04	9.00	Call	Bond Future	767.0000	780.0000	1.695	0	0	100
2009/12/29	R204 2010/02/04	9.00	Put	Bond Future	1,360.0000	1,310.0000	(3.676)	0	0	200
2009/12/29	R204 2010/02/04	8.50	Call	Bond Future	99.0000	99.0000	0.000	0	0	200
2009/12/29	R204 2010/02/04	8.50	Put	Bond Future	3,643.0000	3,579.0000	(1.757)	0	0	0
2009/12/29	R204 2010/05/06			Bond Future	9.1710	9.1600	(0.120)	0.0000	0.0000	0
2009/12/29	R204 2010/05/06	9.00	Call	Bond Future	1,473.0000	1,492.0000	1.290	0	0	0
2009/12/29	R204 2010/05/06	9.00	Put	Bond Future	2,438.0000	2,395.0000	(1.764)	0	0	0
2009/12/29	R204 2010/08/05			Bond Future	9.2220	9.2110	(0.119)	0.0000	0.0000	0
2009/12/29	R204 2010/08/05	9.25	Call	Bond Future	2,625.0000	2,650.0000	0.952	0	0	0
2009/12/29	R204 2010/08/05	9.25	Put	Bond Future	2,472.0000	2,436.0000	(1.456)	0	0	0
2009/12/29	R206 2010/02/04			Bond Future	8.5840	8.5730	(0.128)	0.0000	0.0000	2
2009/12/29	R206 2010/02/04	7.50	Call	Bond Future	2.0000	2.0000	0.000	0	0	0
2009/12/29	R206 2010/02/04	7.50	Put	Bond Future	3,556.0000	3,521.0000	(0.984)	0	0	0
2009/12/29	R206 2010/05/06			Bond Future	8.6770	8.6640	(0.150)	0.0000	0.0000	0
2009/12/29	R206 2010/05/06	8.75	Call	Bond Future	1,117.0000	1,134.0000	1.522	0	0	0
2009/12/29	R206 2010/05/06	8.75	Put	Bond Future	896.0000	874.0000	(2.455)	0	0	0
2009/12/29	R206 2010/08/05			Bond Future	8.7410	8.7280	(0.149)	0.0000	0.0000	0
2009/12/29	R206 2010/08/05	9.00	Call	Bond Future	1,691.0000	1,711.0000	1.183	0	0	0

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
2009/12/29	R206 2010/08/05	9.00	Put	Bond Future	958.0000	941.0000	(1.775)	0	0	0
2009/12/29	R207 2010/02/04			Bond Future	9.1920	9.1810	(0.120)	0.0000	0.0000	600
2009/12/29	R207 2010/02/04	8.25	Call	Bond Future	16.0000	15.0000	(6.250)	0	0	0
2009/12/29	R207 2010/02/04	8.25	Put	Bond Future	5,799.0000	5,734.0000	(1.121)	0	0	0
2009/12/29	R207 2010/05/06			Bond Future	9.2580	9.2470	(0.119)	0.0000	0.0000	0
2009/12/29	R207 2010/05/06	9.25	Call	Bond Future	1,997.0000	2,022.0000	1.252	0	0	0
2009/12/29	R207 2010/05/06	9.25	Put	Bond Future	2,043.0000	2,005.0000	(1.860)	0	0	0
2009/12/29	R207 2010/08/05			Bond Future	9.3100	9.2980	(0.129)	0.0000	0.0000	0
2009/12/29	R207 2010/08/05	9.50	Call	Bond Future	3,253.0000	3,286.0000	1.014	0	0	0
2009/12/29	R207 2010/08/05	9.50	Put	Bond Future	2,185.0000	2,150.0000	(1.602)	0	0	0
2009/12/29	R208 2010/02/04			Bond Future	9.1790	9.1680	(0.120)	0.0000	0.0000	5,004
2009/12/29	R208 2010/02/04	8.50	Call	Bond Future	81.0000	80.0000	(1.235)	0	0	0
2009/12/29	R208 2010/02/04	8.50	Put	Bond Future	4,364.0000	4,295.0000	(1.581)	0	0	0
2009/12/29	R208 2010/05/06			Bond Future	9.2380	9.2260	(0.130)	0.0000	0.0000	0
2009/12/29	R208 2010/05/06	9.25	Call	Bond Future	2,074.0000	2,104.0000	1.446	0	0	0
2009/12/29	R208 2010/05/06	9.25	Put	Bond Future	2,002.0000	1,960.0000	(2.098)	0	0	0
2009/12/29	R208 2010/08/05			Bond Future	9.2820	9.2700	(0.129)	0.0000	0.0000	0
2009/12/29	R208 2010/08/05	9.50	Call	Bond Future	3,432.0000	3,468.0000	1.049	0	0	0
2009/12/29	R208 2010/08/05	9.50	Put	Bond Future	2,157.0000	2,122.0000	(1.623)	0	0	0
2009/12/29	R209 2010/02/04			Bond Future	8.7960	8.7860	(0.114)	0.0000	0.0000	1,799
2009/12/29	R209 2010/02/04	7.50	Call	Bond Future	1.0000	1.0000	0.000	0	0	2,500
2009/12/29	R209 2010/02/04	7.50	Put	Bond Future	11,663.0000	11,583.0000	(0.686)	0	0	0
2009/12/29	R209 2010/02/04	10.00	Call	Bond Future	8,692.0000	8,771.0000	0.909	0	0	0
2009/12/29	R209 2010/02/04	10.00	Put	Bond Future	11.0000	10.0000	(9.091)	0	0	0
2009/12/29	R209 2010/05/06			Bond Future	8.8270	8.8160	(0.125)	0.0000	0.0000	0
2009/12/29	R209 2010/05/06	8.50	Call	Bond Future	1,500.0000	1,522.0000	1.467	0	0	0
2009/12/29	R209 2010/05/06	8.50	Put	Bond Future	4,172.0000	4,107.0000	(1.558)	0	0	0
2009/12/29	R209 2010/08/05			Bond Future	8.8460	8.8360	(0.113)	0.0000	0.0000	0
2009/12/29	R209 2010/08/05	8.75	Call	Bond Future	3,123.0000	3,154.0000	0.993	0	0	0
2009/12/29	R209 2010/08/05	8.75	Put	Bond Future	3,888.0000	3,840.0000	(1.235)	0	0	0
2009/12/29	TRT1 2010/02/04			Index Future	298.4240	298.6170	0.065	0.0000	0.0000	100
2009/12/29	TRT1 2010/05/06			Index Future	303.8780	304.0740	0.064	0.0000	0.0000	0

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
-----------	------------------	--------	-----	---------	--------------------------------	--------------------------	----------------------	--------------	-------------	---------------

<b>Total</b>	<b>50071.00</b>
--------------	-----------------