



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 30/12/2009

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
2009/12/30	AL13 2010/02/04			Index Future	254.0280	253.9380	(0.035)	0.0000	0.0000	44
2009/12/30	AL7T 2010/02/04			Index Future	336.3700	336.1960	(0.052)	0.0000	0.0000	58
2009/12/30	ALBI 2010/02/04			Index Future	300.7070	300.6050	(0.034)	0.0000	0.0000	1,079
2009/12/30	ALBI 2010/05/06			Index Future	306.2020	306.0970	(0.034)	0.0000	0.0000	127
2009/12/30	ALBI 2010/08/05			Index Future	316.0470	315.9190	(0.041)	0.0000	0.0000	0
2009/12/30	CRD1 2010/02/04			Index Future	130.9910	130.9540	(0.028)	0.0000	0.0000	2
2009/12/30	CRD1 2010/05/06			Index Future	133.3850	133.3460	(0.029)	0.0000	0.0000	0
2009/12/30	GOVI 2010/02/04			GOVI	302.3700	302.2670	(0.034)	0.0000	0.0000	1,132
2009/12/30	GOVI 2010/02/04	304.00	Call	GOVI	13,547.0000	12,894.0000	(4.820)	0	0	0
2009/12/30	GOVI 2010/02/04	304.00	Put	GOVI	29,847.0000	30,224.0000	1.263	0	0	0
2009/12/30	GOVI 2010/05/06			GOVI	307.8960	307.7890	(0.035)	0.0000	0.0000	0
2009/12/30	GOVI 2010/05/06	309.80	Call	GOVI	40,694.0000	40,026.0000	(1.642)	0	0	0
2009/12/30	GOVI 2010/05/06	309.80	Put	GOVI	59,734.0000	60,136.0000	0.673	0	0	0
2009/12/30	GOVI 2010/08/05			GOVI	313.6310	313.5210	(0.035)	0.0000	0.0000	0
2009/12/30	GOVI 2010/08/05	315.60	Call	GOVI	54,467.0000	53,816.0000	(1.195)	0	0	0
2009/12/30	GOVI 2010/08/05	315.60	Put	GOVI	74,157.0000	74,606.0000	0.605	0	0	0
2009/12/30	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2009/12/30	ILBI 2010/02/04			Index Future	362.9810	362.9370	(0.012)	0.0000	0.0000	425
2009/12/30	J153 2010/08/31			Interest Rate Swap	6.9124	6.8941	(0.265)	0.0000	0.0000	0
2009/12/30	J157 2015/09/15			Interest Rate Swap	8.7620	8.8220	0.685	0.0000	0.0000	0

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2009/12/30	J186 2026/12/21			Interest Rate Swap	8.5930	8.6830	1.047	0.0000	0.0000	0
2009/12/30	J201 2014/12/22			Interest Rate Swap	8.6060	8.6550	0.569	0.0000	0.0000	0
2009/12/30	J203 2017/09/15			Interest Rate Swap	8.9050	8.9750	0.786	0.0000	0.0000	0
2009/12/30	J204 2018/12/21			Interest Rate Swap	8.8830	8.9620	0.889	0.0000	0.0000	0
2009/12/30	J207 2020/01/15			Interest Rate Swap	8.9110	8.9970	0.965	0.0000	0.0000	0
2009/12/30	JBAF 2010/01/20			Jibar Tradeable Future	7.2050	7.2050	0.000	0.0000	0.0000	0
2009/12/30	JBAF 2010/02/17			Jibar Tradeable Future	7.1400	7.1400	0.000	0.0000	0.0000	0
2009/12/30	JBAF 2010/03/17			Jibar Tradeable Future	7.0980	7.0980	0.000	0.0000	0.0000	0
2009/12/30	JBAF 2010/04/21			Jibar Tradeable Future	7.0960	7.0960	0.000	0.0000	0.0000	0
2009/12/30	JBAF 2010/05/19			Jibar Tradeable Future	7.3250	7.3250	0.000	0.0000	0.0000	0
2009/12/30	JBAF 2010/06/15			Jibar Tradeable Future	7.1040	7.1040	0.000	0.0000	0.0000	0
2009/12/30	JBAF 2010/09/15			Jibar Tradeable Future	7.2550	7.2550	0.000	0.0000	0.0000	0
2009/12/30	JBAF 2010/12/15			Jibar Tradeable Future	7.4880	7.4880	0.000	0.0000	0.0000	0
2009/12/30	JBAF 2011/03/16			Jibar Tradeable Future	7.8130	7.8130	0.000	0.0000	0.0000	0
2009/12/30	JBAF 2011/06/15			Jibar Tradeable Future	8.2020	8.2020	0.000	0.0000	0.0000	5,000
2009/12/30	JBAF 2011/09/21			Jibar Tradeable Future	8.6010	8.6010	0.000	0.0000	0.0000	0
2009/12/30	JBAF 2011/12/21			Jibar Tradeable Future	8.8000	8.8000	0.000	0.0000	0.0000	0
2009/12/30	JFRA 2010/02/04			Jibar Tradeable Future	6.9660	6.9770	0.158	0.0000	0.0000	0
2009/12/30	JFRA 2010/05/06			Jibar Tradeable Future	7.1040	7.1210	0.239	0.0000	0.0000	0
2009/12/30	JFRA 2010/08/05			Jibar Tradeable Future	7.3280	7.3290	0.014	0.0000	0.0000	0
2009/12/30	JFRA 2010/11/04			Jibar Tradeable Future	7.6340	7.6600	0.341	0.0000	0.0000	0
2009/12/30	JN02 2010/02/04			JNOTE	7.8510	7.8810	0.382	0.0000	0.0000	0
2009/12/30	JN05 2010/02/04			JNOTE	8.7350	8.7940	0.675	0.0000	0.0000	0
2009/12/30	JN10 2010/02/04			JNOTE	8.9350	9.0270	1.030	0.0000	0.0000	0
2009/12/30	JROD 2009/12/31			Rodi	6.8520	6.8420	(0.146)	0.0000	0.0000	0
2009/12/30	JROD 2010/01/29			Rodi	7.0340	7.0090	(0.355)	0.0000	0.0000	0

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2009/12/30	JROD 2010/02/26			Rodi	7.0020	6.9840	(0.257)	0.0000	0.0000	0
2009/12/30	JROD 2010/03/31			Rodi	7.2000	7.1840	(0.222)	0.0000	0.0000	0
2009/12/30	OTH1 2010/02/04			Index Future	291.5220	291.4270	(0.033)	0.0000	0.0000	3
2009/12/30	OTH1 2010/05/06			Index Future	296.8500	296.7510	(0.033)	0.0000	0.0000	0
2009/12/30	R155 2010/02/04			Bond Future	7.6160	7.6160	0.000	0.0000	0.0000	31
2009/12/30	R155 2010/02/04	7.50	Call	Bond Future	140.0000	137.0000	(2.143)	0	0	0
2009/12/30	R155 2010/02/04	7.50	Put	Bond Future	316.0000	313.0000	(0.949)	0	0	0
2009/12/30	R157 2010/02/04			Bond Future	8.4490	8.4460	(0.036)	0.0000	0.0000	6,893
2009/12/30	R157 2010/02/04	7.75	Call	Bond Future	40.0000	38.0000	(5.000)	0	0	0
2009/12/30	R157 2010/02/04	7.75	Put	Bond Future	3,594.0000	3,577.0000	(0.473)	0	0	0
2009/12/30	R157 2010/05/06			Bond Future	8.5220	8.5200	(0.023)	0.0000	0.0000	0
2009/12/30	R157 2010/05/06	8.50	Call	Bond Future	1,475.0000	1,474.0000	(0.068)	0	0	0
2009/12/30	R157 2010/05/06	8.50	Put	Bond Future	1,580.0000	1,570.0000	(0.633)	0	0	0
2009/12/30	R157 2010/08/05			Bond Future	8.5690	8.5660	(0.035)	0.0000	0.0000	0
2009/12/30	R157 2010/08/05	8.75	Call	Bond Future	2,407.0000	2,411.0000	0.166	0	0	0
2009/12/30	R157 2010/08/05	8.75	Put	Bond Future	1,584.0000	1,575.0000	(0.568)	0	0	0
2009/12/30	R186 2010/02/04			Bond Future	9.0630	9.0610	(0.022)	0.0000	0.0000	18,509
2009/12/30	R186 2010/02/04	8.25	Call	Bond Future	48.0000	44.0000	(8.333)	0	0	0
2009/12/30	R186 2010/02/04	8.25	Put	Bond Future	8,047.0000	8,024.0000	(0.286)	0	0	0
2009/12/30	R186 2010/05/06			Bond Future	9.1120	9.1100	(0.022)	0.0000	0.0000	0
2009/12/30	R186 2010/05/06	9.00	Call	Bond Future	2,667.0000	2,664.0000	(0.112)	0	0	0
2009/12/30	R186 2010/05/06	9.00	Put	Bond Future	3,707.0000	3,685.0000	(0.593)	0	0	0
2009/12/30	R186 2010/08/05			Bond Future	9.1470	9.1460	(0.011)	0.0000	0.0000	0
2009/12/30	R186 2010/08/05	9.25	Call	Bond Future	4,561.0000	4,557.0000	(0.088)	0	0	0
2009/12/30	R186 2010/08/05	9.25	Put	Bond Future	3,628.0000	3,615.0000	(0.358)	0	0	0
2009/12/30	R201 2010/02/04			Bond Future	8.5150	8.5120	(0.035)	0.0000	0.0000	486
2009/12/30	R201 2010/02/04	7.50	Call	Bond Future	3.0000	3.0000	0.000	0	0	0
2009/12/30	R201 2010/02/04	7.50	Put	Bond Future	4,101.0000	4,089.0000	(0.293)	0	0	0
2009/12/30	R201 2010/05/06			Bond Future	8.5860	8.5830	(0.035)	0.0000	0.0000	0
2009/12/30	R201 2010/05/06	8.50	Call	Bond Future	1,014.0000	1,015.0000	0.099	0	0	0
2009/12/30	R201 2010/05/06	8.50	Put	Bond Future	1,338.0000	1,328.0000	(0.747)	0	0	0

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2009/12/30	R201	2010/08/05			Bond Future	8.6300	8.6280	(0.023)	0.0000	0.0000	0
2009/12/30	R201	2010/08/05	9.00	Call	Bond Future	2,258.0000	2,259.0000	0.044	0	0	0
2009/12/30	R201	2010/08/05	9.00	Put	Bond Future	943.0000	937.0000	(0.636)	0	0	0
2009/12/30	R203	2010/02/04			Bond Future	9.1080	9.1050	(0.033)	0.0000	0.0000	1,570
2009/12/30	R203	2010/02/04	8.20	Call	Bond Future	15.0000	14.0000	(6.667)	0	0	0
2009/12/30	R203	2010/02/04	8.20	Put	Bond Future	4,925.0000	4,909.0000	(0.325)	0	0	0
2009/12/30	R203	2010/05/06			Bond Future	9.1820	9.1790	(0.033)	0.0000	0.0000	0
2009/12/30	R203	2010/05/06	9.00	Call	Bond Future	1,318.0000	1,318.0000	0.000	0	0	0
2009/12/30	R203	2010/05/06	9.00	Put	Bond Future	2,251.0000	2,236.0000	(0.666)	0	0	0
2009/12/30	R203	2010/08/05			Bond Future	9.2380	9.2350	(0.032)	0.0000	0.0000	0
2009/12/30	R203	2010/08/05	9.25	Call	Bond Future	2,306.0000	2,309.0000	0.130	0	0	0
2009/12/30	R203	2010/08/05	9.25	Put	Bond Future	2,247.0000	2,235.0000	(0.534)	0	0	0
2009/12/30	R204	2010/02/04			Bond Future	9.0920	9.0890	(0.033)	0.0000	0.0000	4,207
2009/12/30	R204	2010/02/04	8.20	Call	Bond Future	17.0000	16.0000	(5.882)	0	0	0
2009/12/30	R204	2010/02/04	8.20	Put	Bond Future	5,325.0000	5,307.0000	(0.338)	0	0	0
2009/12/30	R204	2010/02/04	9.00	Call	Bond Future	780.0000	774.0000	(0.769)	0	0	100
2009/12/30	R204	2010/02/04	9.00	Put	Bond Future	1,310.0000	1,287.0000	(1.756)	0	0	200
2009/12/30	R204	2010/02/04	8.50	Call	Bond Future	99.0000	95.0000	(4.040)	0	0	200
2009/12/30	R204	2010/02/04	8.50	Put	Bond Future	3,579.0000	3,558.0000	(0.587)	0	0	0
2009/12/30	R204	2010/05/06			Bond Future	9.1600	9.1570	(0.033)	0.0000	0.0000	0
2009/12/30	R204	2010/05/06	9.00	Call	Bond Future	1,492.0000	1,492.0000	0.000	0	0	0
2009/12/30	R204	2010/05/06	9.00	Put	Bond Future	2,395.0000	2,378.0000	(0.710)	0	0	0
2009/12/30	R204	2010/08/05			Bond Future	9.2110	9.2080	(0.033)	0.0000	0.0000	0
2009/12/30	R204	2010/08/05	9.25	Call	Bond Future	2,650.0000	2,653.0000	0.113	0	0	0
2009/12/30	R204	2010/08/05	9.25	Put	Bond Future	2,436.0000	2,423.0000	(0.534)	0	0	0
2009/12/30	R206	2010/02/04			Bond Future	8.5730	8.5690	(0.047)	0.0000	0.0000	2
2009/12/30	R206	2010/02/04	7.50	Call	Bond Future	2.0000	2.0000	0.000	0	0	0
2009/12/30	R206	2010/02/04	7.50	Put	Bond Future	3,521.0000	3,508.0000	(0.369)	0	0	0
2009/12/30	R206	2010/05/06			Bond Future	8.6640	8.6610	(0.035)	0.0000	0.0000	0
2009/12/30	R206	2010/05/06	8.75	Call	Bond Future	1,134.0000	1,135.0000	0.088	0	0	0
2009/12/30	R206	2010/05/06	8.75	Put	Bond Future	874.0000	866.0000	(0.915)	0	0	0
2009/12/30	R206	2010/08/05			Bond Future	8.7280	8.7250	(0.034)	0.0000	0.0000	0
2009/12/30	R206	2010/08/05	9.00	Call	Bond Future	1,711.0000	1,713.0000	0.117	0	0	0

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2009/12/30	R206 2010/08/05	9.00	Put	Bond Future	941.0000	935.0000	(0.638)	0	0	0
2009/12/30	R207 2010/02/04			Bond Future	9.1810	9.1780	(0.033)	0.0000	0.0000	600
2009/12/30	R207 2010/02/04	8.25	Call	Bond Future	15.0000	14.0000	(6.667)	0	0	0
2009/12/30	R207 2010/02/04	8.25	Put	Bond Future	5,734.0000	5,715.0000	(0.331)	0	0	0
2009/12/30	R207 2010/05/06			Bond Future	9.2470	9.2450	(0.022)	0.0000	0.0000	0
2009/12/30	R207 2010/05/06	9.25	Call	Bond Future	2,022.0000	2,020.0000	(0.099)	0	0	0
2009/12/30	R207 2010/05/06	9.25	Put	Bond Future	2,005.0000	1,991.0000	(0.698)	0	0	0
2009/12/30	R207 2010/08/05			Bond Future	9.2980	9.2960	(0.022)	0.0000	0.0000	0
2009/12/30	R207 2010/08/05	9.50	Call	Bond Future	3,286.0000	3,287.0000	0.030	0	0	0
2009/12/30	R207 2010/08/05	9.50	Put	Bond Future	2,150.0000	2,140.0000	(0.465)	0	0	0
2009/12/30	R208 2010/02/04			Bond Future	9.1680	9.1660	(0.022)	0.0000	0.0000	5,004
2009/12/30	R208 2010/02/04	8.50	Call	Bond Future	80.0000	76.0000	(5.000)	0	0	0
2009/12/30	R208 2010/02/04	8.50	Put	Bond Future	4,295.0000	4,279.0000	(0.373)	0	0	0
2009/12/30	R208 2010/05/06			Bond Future	9.2260	9.2240	(0.022)	0.0000	0.0000	0
2009/12/30	R208 2010/05/06	9.25	Call	Bond Future	2,104.0000	2,102.0000	(0.095)	0	0	0
2009/12/30	R208 2010/05/06	9.25	Put	Bond Future	1,960.0000	1,946.0000	(0.714)	0	0	0
2009/12/30	R208 2010/08/05			Bond Future	9.2700	9.2680	(0.022)	0.0000	0.0000	0
2009/12/30	R208 2010/08/05	9.50	Call	Bond Future	3,468.0000	3,469.0000	0.029	0	0	0
2009/12/30	R208 2010/08/05	9.50	Put	Bond Future	2,122.0000	2,111.0000	(0.518)	0	0	0
2009/12/30	R209 2010/02/04			Bond Future	8.7860	8.7840	(0.023)	0.0000	0.0000	1,799
2009/12/30	R209 2010/02/04	7.50	Call	Bond Future	1.0000	0.0000	(100.000)	0	0	2,500
2009/12/30	R209 2010/02/04	7.50	Put	Bond Future	11,583.0000	11,566.0000	(0.147)	0	0	0
2009/12/30	R209 2010/02/04	10.00	Call	Bond Future	8,771.0000	8,785.0000	0.160	0	0	0
2009/12/30	R209 2010/02/04	10.00	Put	Bond Future	10.0000	8.0000	(20.000)	0	0	0
2009/12/30	R209 2010/05/06			Bond Future	8.8160	8.8150	(0.011)	0.0000	0.0000	0
2009/12/30	R209 2010/05/06	8.50	Call	Bond Future	1,522.0000	1,516.0000	(0.394)	0	0	0
2009/12/30	R209 2010/05/06	8.50	Put	Bond Future	4,107.0000	4,093.0000	(0.341)	0	0	0
2009/12/30	R209 2010/08/05			Bond Future	8.8360	8.8340	(0.023)	0.0000	0.0000	0
2009/12/30	R209 2010/08/05	8.75	Call	Bond Future	3,154.0000	3,154.0000	0.000	0	0	0
2009/12/30	R209 2010/08/05	8.75	Put	Bond Future	3,840.0000	3,824.0000	(0.417)	0	0	0
2009/12/30	TRT1 2010/02/04			Index Future	298.6170	298.5150	(0.034)	0.0000	0.0000	100
2009/12/30	TRT1 2010/05/06			Index Future	304.0740	303.9690	(0.035)	0.0000	0.0000	0

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