



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 02/12/2009

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
2009/12/02	AL13 2010/02/04			Index Future	254.0730	254.2000	0.050	0.0000	0.0000	44
2009/12/02	AL7T 2010/02/04			Index Future	323.7450	324.9160	0.362	0.0000	0.0000	58
2009/12/02	ALBI 2010/02/04			Index Future	300.4200	301.6850	0.421	0.0000	0.0000	592
2009/12/02	ALBI 2010/05/06			Index Future	305.9270	307.2120	0.420	0.0000	0.0000	127
2009/12/02	ALBI 2010/08/05			Index Future	311.2330	312.4980	0.406	0.0000	0.0000	0
2009/12/02	CRD1 2010/02/04			Index Future	130.8730	131.1350	0.200	0.0000	0.0000	2
2009/12/02	CRD1 2010/05/06			Index Future	133.2710	133.5380	0.200	0.0000	0.0000	0
2009/12/02	GOVI 2010/02/04			Index Future	302.1470	303.4150	0.420	0.0000	0.0000	1,132
2009/12/02	GOVI 2010/02/04	304.00	Call	Index Future	19,130.0000	24,424.0000	27.674	0	0	0
2009/12/02	GOVI 2010/02/04	304.00	Put	Index Future	37,660.0000	30,274.0000	(19.612)	0	0	0
2009/12/02	GOVI 2010/05/06			Index Future	307.6850	308.9750	0.419	0.0000	0.0000	0
2009/12/02	GOVI 2010/05/06	309.80	Call	Index Future	44,849.0000	50,688.0000	13.019	0	0	0
2009/12/02	GOVI 2010/05/06	309.80	Put	Index Future	65,999.0000	58,938.0000	(10.699)	0	0	0
2009/12/02	GOVI 2010/08/05			Index Future	313.4180	314.7320	0.419	0.0000	0.0000	0
2009/12/02	GOVI 2010/08/05	315.60	Call	Index Future	57,411.0000	63,516.0000	10.634	0	0	0
2009/12/02	GOVI 2010/08/05	315.60	Put	Index Future	79,231.0000	72,196.0000	(8.879)	0	0	0
2009/12/02	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2009/12/02	ILBI 2010/02/04			Index Future	363.3940	363.5310	0.038	0.0000	0.0000	425
2009/12/02	J153 2010/08/31			Interest Rate Swap	6.9124	6.8941	(0.265)	0.0000	0.0000	0
2009/12/02	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
2009/12/02	J186 2026/12/21			Interest Rate Swap	8.5930	8.6830	1.047	0.0000	0.0000	0
2009/12/02	J201 2014/12/22			Interest Rate Swap	8.6060	8.6550	0.569	0.0000	0.0000	0
2009/12/02	J203 2017/09/15			Interest Rate Swap	8.9050	8.9750	0.786	0.0000	0.0000	0
2009/12/02	J204 2018/12/21			Interest Rate Swap	8.8830	8.9620	0.889	0.0000	0.0000	0
2009/12/02	J207 2020/01/15			Interest Rate Swap	8.9110	8.9970	0.965	0.0000	0.0000	0
2009/12/02	JBAF 2009/12/15			Jibar Tradeable Future	7.2300	7.2100	(0.277)	92.8000	92.8000	0
2009/12/02	JBAF 2010/01/20			Jibar Tradeable Future	7.1600	7.1460	(0.196)	0.0000	0.0000	0
2009/12/02	JBAF 2010/02/17			Jibar Tradeable Future	7.0800	7.0650	(0.212)	7.0800	7.0800	0
2009/12/02	JBAF 2010/03/17			Jibar Tradeable Future	7.0500	7.0340	(0.227)	0.0000	0.0000	0
2009/12/02	JBAF 2010/04/21			Jibar Tradeable Future	7.0500	7.0260	(0.340)	0.0000	0.0000	0
2009/12/02	JBAF 2010/05/19			Jibar Tradeable Future	7.0700	7.0420	(0.396)	0.0000	0.0000	0
2009/12/02	JBAF 2010/06/15			Jibar Tradeable Future	7.1000	7.0710	(0.408)	92.9000	92.9000	0
2009/12/02	JBAF 2010/09/15			Jibar Tradeable Future	7.2700	7.2230	(0.646)	0.0000	0.0000	0
2009/12/02	JBAF 2010/12/15			Jibar Tradeable Future	7.4900	7.4450	(0.601)	0.0000	0.0000	0
2009/12/02	JBAF 2011/03/16			Jibar Tradeable Future	7.8400	7.7940	(0.587)	0.0000	0.0000	0
2009/12/02	JBAF 2011/06/15			Jibar Tradeable Future	8.2200	8.1910	(0.353)	0.0000	0.0000	0
2009/12/02	JBAF 2011/09/21			Jibar Tradeable Future	8.6400	8.5740	(0.764)	27.0800	27.0800	0
2009/12/02	JFRA 2010/02/04			Jibar Tradeable Future	6.9660	6.9770	0.158	0.0000	0.0000	0
2009/12/02	JFRA 2010/05/06			Jibar Tradeable Future	7.1040	7.1210	0.239	0.0000	0.0000	0
2009/12/02	JFRA 2010/08/05			Jibar Tradeable Future	7.3280	7.3290	0.014	0.0000	0.0000	0
2009/12/02	JFRA 2010/11/04			Jibar Tradeable Future	7.6340	7.6600	0.341	0.0000	0.0000	0
2009/12/02	JN02 2010/02/04			JNOTE	7.8510	7.8810	0.382	0.0000	0.0000	0
2009/12/02	JN05 2010/02/04			JNOTE	8.7350	8.7940	0.675	0.0000	0.0000	0
2009/12/02	JN10 2010/02/04			JNOTE	8.9350	9.0270	1.030	0.0000	0.0000	0
2009/12/02	JROD 2009/12/31			Rodi	6.8520	6.8420	(0.146)	0.0000	0.0000	0
2009/12/02	JROD 2010/01/29			Rodi	7.0340	7.0090	(0.355)	0.0000	0.0000	0

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2009/12/02	JROD 2010/02/26			Rodi	7.0020	6.9840	(0.257)	0.0000	0.0000	0
2009/12/02	JROD 2010/03/31			Rodi	7.2000	7.1840	(0.222)	0.0000	0.0000	0
2009/12/02	OTH1 2010/02/04			Index Future	290.9710	292.2060	0.424	0.0000	0.0000	3
2009/12/02	OTH1 2010/05/06			Index Future	296.3040	297.5600	0.424	0.0000	0.0000	0
2009/12/02	R155 2010/02/04			Bond Future	7.5810	7.5260	(0.725)	0.0000	0.0000	31
2009/12/02	R155 2010/02/04	7.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2009/12/02	R155 2010/02/04	7.50	Put	Bond Future	123.0000	39.0000	(68.293)	0	0	0
2009/12/02	R157 2010/02/04			Bond Future	8.4360	8.3600	(0.901)	0.0000	0.0000	6,593
2009/12/02	R157 2010/02/04	7.75	Call	Bond Future	146.0000	188.0000	28.767	0	0	0
2009/12/02	R157 2010/02/04	7.75	Put	Bond Future	3,635.0000	3,296.0000	(9.326)	0	0	0
2009/12/02	R157 2010/05/06			Bond Future	8.5060	8.4250	(0.952)	0.0000	0.0000	0
2009/12/02	R157 2010/05/06	8.50	Call	Bond Future	1,672.0000	1,869.0000	11.782	0	0	0
2009/12/02	R157 2010/05/06	8.50	Put	Bond Future	1,701.0000	1,510.0000	(11.229)	0	0	0
2009/12/02	R157 2010/08/05			Bond Future	8.5480	8.4620	(1.006)	0.0000	0.0000	0
2009/12/02	R157 2010/08/05	8.75	Call	Bond Future	2,583.0000	2,812.0000	8.866	0	0	0
2009/12/02	R157 2010/08/05	8.75	Put	Bond Future	1,665.0000	1,500.0000	(9.910)	0	0	0
2009/12/02	R186 2010/02/04			Bond Future	9.1110	9.0280	(0.911)	0.0000	0.0000	10,112
2009/12/02	R186 2010/02/04	8.25	Call	Bond Future	159.0000	213.0000	33.962	0	0	0
2009/12/02	R186 2010/02/04	8.25	Put	Bond Future	8,605.0000	7,884.0000	(8.379)	0	0	0
2009/12/02	R186 2010/05/06			Bond Future	9.1600	9.0740	(0.939)	0.0000	0.0000	0
2009/12/02	R186 2010/05/06	9.00	Call	Bond Future	2,791.0000	3,149.0000	12.827	0	0	0
2009/12/02	R186 2010/05/06	9.00	Put	Bond Future	4,272.0000	3,838.0000	(10.159)	0	0	0
2009/12/02	R186 2010/08/05			Bond Future	9.1960	9.1070	(0.968)	0.0000	0.0000	0
2009/12/02	R186 2010/08/05	9.25	Call	Bond Future	4,654.0000	5,093.0000	9.433	0	0	0
2009/12/02	R186 2010/08/05	9.25	Put	Bond Future	4,167.0000	3,795.0000	(8.927)	0	0	0
2009/12/02	R201 2010/02/04			Bond Future	8.4880	8.4130	(0.884)	0.0000	0.0000	486
2009/12/02	R201 2010/02/04	7.50	Call	Bond Future	34.0000	46.0000	35.294	0	0	0
2009/12/02	R201 2010/02/04	7.50	Put	Bond Future	4,025.0000	3,741.0000	(7.056)	0	0	0
2009/12/02	R201 2010/05/06			Bond Future	8.5550	8.4740	(0.947)	0.0000	0.0000	0
2009/12/02	R201 2010/05/06	8.50	Call	Bond Future	1,258.0000	1,406.0000	11.765	0	0	0
2009/12/02	R201 2010/05/06	8.50	Put	Bond Future	1,465.0000	1,308.0000	(10.717)	0	0	0

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2009/12/02	R201 2010/08/05			Bond Future	8.5940	8.5080	(1.001)	0.0000	0.0000	0
2009/12/02	R201 2010/08/05	9.00	Call	Bond Future	2,532.0000	2,731.0000	7.859	0	0	0
2009/12/02	R201 2010/08/05	9.00	Put	Bond Future	1,088.0000	978.0000	(10.110)	0	0	0
2009/12/02	R203 2010/02/04			Bond Future	9.0630	8.9880	(0.828)	0.0000	0.0000	1,570
2009/12/02	R203 2010/02/04	8.20	Call	Bond Future	102.0000	131.0000	28.431	0	0	0
2009/12/02	R203 2010/02/04	8.20	Put	Bond Future	4,776.0000	4,410.0000	(7.663)	0	0	0
2009/12/02	R203 2010/05/06			Bond Future	9.1340	9.0550	(0.865)	0.0000	0.0000	0
2009/12/02	R203 2010/05/06	9.00	Call	Bond Future	1,634.0000	1,819.0000	11.322	0	0	0
2009/12/02	R203 2010/05/06	9.00	Put	Bond Future	2,322.0000	2,102.0000	(9.475)	0	0	0
2009/12/02	R203 2010/08/05			Bond Future	9.1840	9.1020	(0.893)	0.0000	0.0000	0
2009/12/02	R203 2010/08/05	9.25	Call	Bond Future	2,717.0000	2,935.0000	8.024	0	0	0
2009/12/02	R203 2010/08/05	9.25	Put	Bond Future	2,389.0000	2,198.0000	(7.995)	0	0	0
2009/12/02	R204 2010/02/04			Bond Future	9.0540	8.9900	(0.707)	0.0000	0.0000	4,207
2009/12/02	R204 2010/02/04	8.20	Call	Bond Future	114.0000	140.0000	22.807	0	0	0
2009/12/02	R204 2010/02/04	8.20	Put	Bond Future	5,203.0000	4,860.0000	(6.592)	0	0	0
2009/12/02	R204 2010/02/04	9.00	Call	Bond Future	1,261.0000	1,433.0000	13.640	0	0	100
2009/12/02	R204 2010/02/04	9.00	Put	Bond Future	1,573.0000	1,375.0000	(12.587)	0	0	200
2009/12/02	R204 2010/02/04	8.50	Call	Bond Future	334.0000	398.0000	19.162	0	0	200
2009/12/02	R204 2010/02/04	8.50	Put	Bond Future	3,596.0000	3,290.0000	(8.509)	0	0	0
2009/12/02	R204 2010/05/06			Bond Future	9.1180	9.0510	(0.735)	0.0000	0.0000	0
2009/12/02	R204 2010/05/06	9.00	Call	Bond Future	1,830.0000	2,002.0000	9.399	0	0	0
2009/12/02	R204 2010/05/06	9.00	Put	Bond Future	2,497.0000	2,291.0000	(8.250)	0	0	0
2009/12/02	R204 2010/08/05			Bond Future	9.1650	9.0960	(0.753)	0.0000	0.0000	0
2009/12/02	R204 2010/08/05	9.25	Call	Bond Future	2,998.0000	3,203.0000	6.838	0	0	0
2009/12/02	R204 2010/08/05	9.25	Put	Bond Future	2,532.0000	2,356.0000	(6.951)	0	0	0
2009/12/02	R206 2010/02/04			Bond Future	8.5500	8.4730	(0.901)	0.0000	0.0000	2
2009/12/02	R206 2010/02/04	7.50	Call	Bond Future	21.0000	28.0000	33.333	0	0	0
2009/12/02	R206 2010/02/04	7.50	Put	Bond Future	3,466.0000	3,225.0000	(6.953)	0	0	0
2009/12/02	R206 2010/05/06			Bond Future	8.6370	8.5550	(0.949)	0.0000	0.0000	0
2009/12/02	R206 2010/05/06	8.75	Call	Bond Future	1,291.0000	1,430.0000	10.767	0	0	0
2009/12/02	R206 2010/05/06	8.75	Put	Bond Future	949.0000	839.0000	(11.591)	0	0	0
2009/12/02	R206 2010/08/05			Bond Future	8.6940	8.6050	(1.024)	0.0000	0.0000	0
2009/12/02	R206 2010/08/05	9.00	Call	Bond Future	1,871.0000	2,026.0000	8.284	0	0	0

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2009/12/02	R206 2010/08/05	9.00	Put	Bond Future	1,004.0000	905.0000	(9.861)	0	0	0
2009/12/02	R207 2010/02/04			Bond Future	9.1920	9.1180	(0.805)	0.0000	0.0000	600
2009/12/02	R207 2010/02/04	8.25	Call	Bond Future	85.0000	110.0000	29.412	0	0	0
2009/12/02	R207 2010/02/04	8.25	Put	Bond Future	5,868.0000	5,456.0000	(7.021)	0	0	0
2009/12/02	R207 2010/05/06			Bond Future	9.2580	9.1810	(0.832)	0.0000	0.0000	0
2009/12/02	R207 2010/05/06	9.25	Call	Bond Future	2,240.0000	2,467.0000	10.134	0	0	0
2009/12/02	R207 2010/05/06	9.25	Put	Bond Future	2,286.0000	2,067.0000	(9.580)	0	0	0
2009/12/02	R207 2010/08/05			Bond Future	9.3080	9.2280	(0.859)	0.0000	0.0000	0
2009/12/02	R207 2010/08/05	9.50	Call	Bond Future	3,491.0000	3,752.0000	7.476	0	0	0
2009/12/02	R207 2010/08/05	9.50	Put	Bond Future	2,412.0000	2,218.0000	(8.043)	0	0	0
2009/12/02	R208 2010/02/04			Bond Future	9.1890	9.1150	(0.805)	0.0000	0.0000	5,004
2009/12/02	R208 2010/02/04	8.50	Call	Bond Future	225.0000	282.0000	25.333	0	0	0
2009/12/02	R208 2010/02/04	8.50	Put	Bond Future	4,569.0000	4,173.0000	(8.667)	0	0	0
2009/12/02	R208 2010/05/06			Bond Future	9.2470	9.1700	(0.833)	0.0000	0.0000	0
2009/12/02	R208 2010/05/06	9.25	Call	Bond Future	2,346.0000	2,584.0000	10.145	0	0	0
2009/12/02	R208 2010/05/06	9.25	Put	Bond Future	2,328.0000	2,103.0000	(9.665)	0	0	0
2009/12/02	R208 2010/08/05			Bond Future	9.2900	9.2100	(0.861)	0.0000	0.0000	0
2009/12/02	R208 2010/08/05	9.50	Call	Bond Future	3,634.0000	3,910.0000	7.595	0	0	0
2009/12/02	R208 2010/08/05	9.50	Put	Bond Future	2,406.0000	2,208.0000	(8.229)	0	0	0
2009/12/02	R209 2010/02/04			Bond Future	8.8790	8.7650	(1.284)	0.0000	0.0000	1,800
2009/12/02	R209 2010/02/04	7.50	Call	Bond Future	8.0000	14.0000	75.000	0	0	2,500
2009/12/02	R209 2010/02/04	7.50	Put	Bond Future	12,328.0000	11,427.0000	(7.309)	0	0	0
2009/12/02	R209 2010/02/04	10.00	Call	Bond Future	8,125.0000	8,994.0000	10.695	0	0	0
2009/12/02	R209 2010/02/04	10.00	Put	Bond Future	102.0000	64.0000	(37.255)	0	0	0
2009/12/02	R209 2010/05/06			Bond Future	8.9110	8.7940	(1.313)	0.0000	0.0000	0
2009/12/02	R209 2010/05/06	8.50	Call	Bond Future	1,539.0000	1,868.0000	21.378	0	0	0
2009/12/02	R209 2010/05/06	8.50	Put	Bond Future	4,873.0000	4,278.0000	(12.210)	0	0	0
2009/12/02	R209 2010/08/05			Bond Future	8.9310	8.8120	(1.332)	0.0000	0.0000	0
2009/12/02	R209 2010/08/05	8.75	Call	Bond Future	3,090.0000	3,535.0000	14.401	0	0	0
2009/12/02	R209 2010/08/05	8.75	Put	Bond Future	4,522.0000	4,031.0000	(10.858)	0	0	0
2009/12/02	TRT1 2010/02/04			Index Future	298.3860	299.6330	0.418	0.0000	0.0000	100
2009/12/02	TRT1 2010/05/06			Index Future	303.8550	305.1230	0.417	0.0000	0.0000	0

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Total	35888.00
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