



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 08/12/2009

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
2009/12/08	AL13 2010/02/04			Index Future	253.8280	254.0010	0.068	0.0000	0.0000	44
2009/12/08	AL7T 2010/02/04			Index Future	332.8360	333.7580	0.277	0.0000	0.0000	58
2009/12/08	ALBI 2010/02/04			Index Future	300.3920	300.8560	0.154	0.0000	0.0000	1,062
2009/12/08	ALBI 2010/05/06			Index Future	305.8950	306.3670	0.154	0.0000	0.0000	127
2009/12/08	ALBI 2010/08/05			Index Future	310.9630	311.7660	0.258	0.0000	0.0000	0
2009/12/08	CRD1 2010/02/04			Index Future	130.7210	130.8910	0.130	0.0000	0.0000	2
2009/12/08	CRD1 2010/05/06			Index Future	133.1150	133.2880	0.130	0.0000	0.0000	0
2009/12/08	GOVI 2010/02/04			GOVI	302.0850	302.5460	0.153	0.0000	0.0000	1,132
2009/12/08	GOVI 2010/02/04	304.00	Call	GOVI	17,641.0000	19,280.0000	9.291	0	0	0
2009/12/08	GOVI 2010/02/04	304.00	Put	GOVI	36,791.0000	33,820.0000	(8.075)	0	0	0
2009/12/08	GOVI 2010/05/06			GOVI	307.6190	308.0870	0.152	0.0000	0.0000	0
2009/12/08	GOVI 2010/05/06	309.80	Call	GOVI	43,504.0000	45,438.0000	4.446	0	0	0
2009/12/08	GOVI 2010/05/06	309.80	Put	GOVI	65,314.0000	62,568.0000	(4.204)	0	0	0
2009/12/08	GOVI 2010/08/05			GOVI	313.3510	313.8280	0.152	0.0000	0.0000	0
2009/12/08	GOVI 2010/08/05	315.60	Call	GOVI	56,283.0000	58,353.0000	3.678	0	0	0
2009/12/08	GOVI 2010/08/05	315.60	Put	GOVI	78,773.0000	76,073.0000	(3.428)	0	0	0
2009/12/08	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2009/12/08	ILBI 2010/02/04			Index Future	361.8660	361.9550	0.025	0.0000	0.0000	425
2009/12/08	J153 2010/08/31			Interest Rate Swap	6.9124	6.8941	(0.265)	0.0000	0.0000	0
2009/12/08	J157 2015/09/15			Interest Rate Swap	8.7620	8.8220	0.685	0.0000	0.0000	0

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2009/12/08	J186 2026/12/21			Interest Rate Swap	8.5930	8.6830	1.047	0.0000	0.0000	0
2009/12/08	J201 2014/12/22			Interest Rate Swap	8.6060	8.6550	0.569	0.0000	0.0000	0
2009/12/08	J203 2017/09/15			Interest Rate Swap	8.9050	8.9750	0.786	0.0000	0.0000	0
2009/12/08	J204 2018/12/21			Interest Rate Swap	8.8830	8.9620	0.889	0.0000	0.0000	0
2009/12/08	J207 2020/01/15			Interest Rate Swap	8.9110	8.9970	0.965	0.0000	0.0000	0
2009/12/08	JBAF 2009/12/15			Jibar Tradeable Future	7.2350	7.2450	0.138	0.0000	0.0000	0
2009/12/08	JBAF 2010/01/20			Jibar Tradeable Future	7.1980	7.2010	0.042	0.0000	0.0000	0
2009/12/08	JBAF 2010/02/17			Jibar Tradeable Future	7.1240	7.1310	0.098	0.0000	0.0000	0
2009/12/08	JBAF 2010/03/17			Jibar Tradeable Future	7.1090	7.1140	0.070	0.0000	0.0000	0
2009/12/08	JBAF 2010/04/21			Jibar Tradeable Future	7.1110	7.1200	0.127	0.0000	0.0000	0
2009/12/08	JBAF 2010/05/19			Jibar Tradeable Future	7.1220	7.1320	0.140	0.0000	0.0000	0
2009/12/08	JBAF 2010/06/15			Jibar Tradeable Future	7.1310	7.1460	0.210	0.0000	0.0000	0
2009/12/08	JBAF 2010/09/15			Jibar Tradeable Future	7.3180	7.3260	0.109	0.0000	0.0000	0
2009/12/08	JBAF 2010/12/15			Jibar Tradeable Future	7.5510	7.5490	(0.026)	0.0000	0.0000	0
2009/12/08	JBAF 2011/03/16			Jibar Tradeable Future	7.9090	7.9010	(0.101)	92.1800	92.1800	0
2009/12/08	JBAF 2011/06/15			Jibar Tradeable Future	8.3150	8.2830	(0.385)	91.7700	91.7700	5,000
2009/12/08	JBAF 2011/09/21			Jibar Tradeable Future	8.6940	8.6690	(0.288)	0.0000	0.0000	0
2009/12/08	JFRA 2010/02/04			Jibar Tradeable Future	6.9660	6.9770	0.158	0.0000	0.0000	0
2009/12/08	JFRA 2010/05/06			Jibar Tradeable Future	7.1040	7.1210	0.239	0.0000	0.0000	0
2009/12/08	JFRA 2010/08/05			Jibar Tradeable Future	7.3280	7.3290	0.014	0.0000	0.0000	0
2009/12/08	JFRA 2010/11/04			Jibar Tradeable Future	7.6340	7.6600	0.341	0.0000	0.0000	0
2009/12/08	JN02 2010/02/04			JNOTE	7.8510	7.8810	0.382	0.0000	0.0000	0
2009/12/08	JN05 2010/02/04			JNOTE	8.7350	8.7940	0.675	0.0000	0.0000	0
2009/12/08	JN10 2010/02/04			JNOTE	8.9350	9.0270	1.030	0.0000	0.0000	0
2009/12/08	JROD 2009/12/31			Rodi	6.8520	6.8420	(0.146)	0.0000	0.0000	0
2009/12/08	JROD 2010/01/29			Rodi	7.0340	7.0090	(0.355)	0.0000	0.0000	0

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2009/12/08	JROD 2010/02/26			Rodi	7.0020	6.9840	(0.257)	0.0000	0.0000	0
2009/12/08	JROD 2010/03/31			Rodi	7.2000	7.1840	(0.222)	0.0000	0.0000	0
2009/12/08	OTH1 2010/02/04			Index Future	290.8350	291.5580	0.249	0.0000	0.0000	3
2009/12/08	OTH1 2010/05/06			Index Future	296.1620	296.8970	0.248	0.0000	0.0000	0
2009/12/08	R155 2010/02/04			Bond Future	7.6560	7.6110	(0.588)	0.0000	0.0000	31
2009/12/08	R155 2010/02/04	7.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2009/12/08	R155 2010/02/04	7.50	Put	Bond Future	237.0000	168.0000	(29.114)	0	0	0
2009/12/08	R157 2010/02/04			Bond Future	8.4720	8.4390	(0.390)	0.0000	0.0000	6,593
2009/12/08	R157 2010/02/04	7.75	Call	Bond Future	106.0000	117.0000	10.377	0	0	0
2009/12/08	R157 2010/02/04	7.75	Put	Bond Future	3,774.0000	3,621.0000	(4.054)	0	0	0
2009/12/08	R157 2010/05/06			Bond Future	8.5450	8.5100	(0.410)	0.0000	0.0000	0
2009/12/08	R157 2010/05/06	8.50	Call	Bond Future	1,547.0000	1,624.0000	4.977	0	0	0
2009/12/08	R157 2010/05/06	8.50	Put	Bond Future	1,762.0000	1,672.0000	(5.108)	0	0	0
2009/12/08	R157 2010/08/05			Bond Future	8.5900	8.5530	(0.431)	0.0000	0.0000	0
2009/12/08	R157 2010/08/05	8.75	Call	Bond Future	2,448.0000	2,540.0000	3.758	0	0	0
2009/12/08	R157 2010/08/05	8.75	Put	Bond Future	1,721.0000	1,644.0000	(4.474)	0	0	0
2009/12/08	R186 2010/02/04			Bond Future	9.0970	9.0560	(0.451)	0.0000	0.0000	10,112
2009/12/08	R186 2010/02/04	8.25	Call	Bond Future	135.0000	155.0000	14.815	0	0	0
2009/12/08	R186 2010/02/04	8.25	Put	Bond Future	8,451.0000	8,088.0000	(4.295)	0	0	0
2009/12/08	R186 2010/05/06			Bond Future	9.1460	9.1030	(0.470)	0.0000	0.0000	0
2009/12/08	R186 2010/05/06	9.00	Call	Bond Future	2,782.0000	2,953.0000	6.147	0	0	0
2009/12/08	R186 2010/05/06	9.00	Put	Bond Future	4,135.0000	3,910.0000	(5.441)	0	0	0
2009/12/08	R186 2010/08/05			Bond Future	9.1820	9.1370	(0.490)	0.0000	0.0000	0
2009/12/08	R186 2010/08/05	9.25	Call	Bond Future	4,669.0000	4,885.0000	4.626	0	0	0
2009/12/08	R186 2010/08/05	9.25	Put	Bond Future	4,055.0000	3,861.0000	(4.784)	0	0	0
2009/12/08	R201 2010/02/04			Bond Future	8.5350	8.5030	(0.375)	0.0000	0.0000	486
2009/12/08	R201 2010/02/04	7.50	Call	Bond Future	21.0000	23.0000	9.524	0	0	0
2009/12/08	R201 2010/02/04	7.50	Put	Bond Future	4,198.0000	4,074.0000	(2.954)	0	0	0
2009/12/08	R201 2010/05/06			Bond Future	8.6050	8.5710	(0.395)	0.0000	0.0000	0
2009/12/08	R201 2010/05/06	8.50	Call	Bond Future	1,143.0000	1,198.0000	4.812	0	0	0
2009/12/08	R201 2010/05/06	8.50	Put	Bond Future	1,538.0000	1,466.0000	(4.681)	0	0	0

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2009/12/08	R201	2010/08/05			Bond Future	8.6480	8.6120	(0.416)	0.0000	0.0000	0
2009/12/08	R201	2010/08/05	9.00	Call	Bond Future	2,390.0000	2,468.0000	3.264	0	0	0
2009/12/08	R201	2010/08/05	9.00	Put	Bond Future	1,140.0000	1,089.0000	(4.474)	0	0	0
2009/12/08	R203	2010/02/04			Bond Future	9.1290	9.0870	(0.460)	0.0000	0.0000	1,570
2009/12/08	R203	2010/02/04	8.20	Call	Bond Future	63.0000	72.0000	14.286	0	0	0
2009/12/08	R203	2010/02/04	8.20	Put	Bond Future	5,083.0000	4,872.0000	(4.151)	0	0	0
2009/12/08	R203	2010/05/06			Bond Future	9.2040	9.1590	(0.489)	0.0000	0.0000	0
2009/12/08	R203	2010/05/06	9.00	Call	Bond Future	1,440.0000	1,533.0000	6.458	0	0	0
2009/12/08	R203	2010/05/06	9.00	Put	Bond Future	2,485.0000	2,349.0000	(5.473)	0	0	0
2009/12/08	R203	2010/08/05			Bond Future	9.2580	9.2120	(0.497)	0.0000	0.0000	0
2009/12/08	R203	2010/08/05	9.25	Call	Bond Future	2,494.0000	2,607.0000	4.531	0	0	0
2009/12/08	R203	2010/08/05	9.25	Put	Bond Future	2,534.0000	2,419.0000	(4.538)	0	0	0
2009/12/08	R204	2010/02/04			Bond Future	9.1210	9.0780	(0.471)	0.0000	0.0000	4,207
2009/12/08	R204	2010/02/04	8.20	Call	Bond Future	69.0000	80.0000	15.942	0	0	0
2009/12/08	R204	2010/02/04	8.20	Put	Bond Future	5,543.0000	5,307.0000	(4.258)	0	0	0
2009/12/08	R204	2010/02/04	9.00	Call	Bond Future	1,023.0000	1,120.0000	9.482	0	0	100
2009/12/08	R204	2010/02/04	9.00	Put	Bond Future	1,719.0000	1,570.0000	(8.668)	0	0	200
2009/12/08	R204	2010/02/04	8.50	Call	Bond Future	232.0000	262.0000	12.931	0	0	200
2009/12/08	R204	2010/02/04	8.50	Put	Bond Future	3,879.0000	3,662.0000	(5.594)	0	0	0
2009/12/08	R204	2010/05/06			Bond Future	9.1880	9.1440	(0.479)	0.0000	0.0000	0
2009/12/08	R204	2010/05/06	9.00	Call	Bond Future	1,613.0000	1,715.0000	6.324	0	0	0
2009/12/08	R204	2010/05/06	9.00	Put	Bond Future	2,673.0000	2,528.0000	(5.425)	0	0	0
2009/12/08	R204	2010/08/05			Bond Future	9.2390	9.1930	(0.498)	0.0000	0.0000	0
2009/12/08	R204	2010/08/05	9.25	Call	Bond Future	2,750.0000	2,876.0000	4.582	0	0	0
2009/12/08	R204	2010/08/05	9.25	Put	Bond Future	2,690.0000	2,564.0000	(4.684)	0	0	0
2009/12/08	R206	2010/02/04			Bond Future	8.6070	8.5740	(0.383)	0.0000	0.0000	2
2009/12/08	R206	2010/02/04	7.50	Call	Bond Future	12.0000	13.0000	8.333	0	0	0
2009/12/08	R206	2010/02/04	7.50	Put	Bond Future	3,640.0000	3,535.0000	(2.885)	0	0	0
2009/12/08	R206	2010/05/06			Bond Future	8.6990	8.6640	(0.402)	0.0000	0.0000	0
2009/12/08	R206	2010/05/06	8.75	Call	Bond Future	1,168.0000	1,221.0000	4.538	0	0	0
2009/12/08	R206	2010/05/06	8.75	Put	Bond Future	1,014.0000	961.0000	(5.227)	0	0	0
2009/12/08	R206	2010/08/05			Bond Future	8.7620	8.7240	(0.434)	0.0000	0.0000	0
2009/12/08	R206	2010/08/05	9.00	Call	Bond Future	1,740.0000	1,801.0000	3.506	0	0	0

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2009/12/08	R206 2010/08/05	9.00	Put	Bond Future	1,067.0000	1,020.0000	(4.405)	0	0	0
2009/12/08	R207 2010/02/04			Bond Future	9.2290	9.1770	(0.563)	0.0000	0.0000	600
2009/12/08	R207 2010/02/04	8.25	Call	Bond Future	57.0000	69.0000	21.053	0	0	0
2009/12/08	R207 2010/02/04	8.25	Put	Bond Future	6,058.0000	5,764.0000	(4.853)	0	0	0
2009/12/08	R207 2010/05/06			Bond Future	9.2960	9.2420	(0.581)	0.0000	0.0000	0
2009/12/08	R207 2010/05/06	9.25	Call	Bond Future	2,087.0000	2,236.0000	7.139	0	0	0
2009/12/08	R207 2010/05/06	9.25	Put	Bond Future	2,352.0000	2,190.0000	(6.888)	0	0	0
2009/12/08	R207 2010/08/05			Bond Future	9.3480	9.2920	(0.599)	0.0000	0.0000	0
2009/12/08	R207 2010/08/05	9.50	Call	Bond Future	3,327.0000	3,502.0000	5.260	0	0	0
2009/12/08	R207 2010/08/05	9.50	Put	Bond Future	2,474.0000	2,332.0000	(5.740)	0	0	0
2009/12/08	R208 2010/02/04			Bond Future	9.2150	9.1740	(0.445)	0.0000	0.0000	5,004
2009/12/08	R208 2010/02/04	8.50	Call	Bond Future	173.0000	195.0000	12.717	0	0	0
2009/12/08	R208 2010/02/04	8.50	Put	Bond Future	4,675.0000	4,447.0000	(4.877)	0	0	0
2009/12/08	R208 2010/05/06			Bond Future	9.2740	9.2310	(0.464)	0.0000	0.0000	0
2009/12/08	R208 2010/05/06	9.25	Call	Bond Future	2,218.0000	2,342.0000	5.591	0	0	0
2009/12/08	R208 2010/05/06	9.25	Put	Bond Future	2,362.0000	2,228.0000	(5.673)	0	0	0
2009/12/08	R208 2010/08/05			Bond Future	9.3180	9.2740	(0.472)	0.0000	0.0000	0
2009/12/08	R208 2010/08/05	9.50	Call	Bond Future	3,502.0000	3,647.0000	4.140	0	0	0
2009/12/08	R208 2010/08/05	9.50	Put	Bond Future	2,439.0000	2,325.0000	(4.674)	0	0	0
2009/12/08	R209 2010/02/04			Bond Future	8.8150	8.7640	(0.579)	0.0000	0.0000	1,800
2009/12/08	R209 2010/02/04	7.50	Call	Bond Future	7.0000	9.0000	28.571	0	0	2,500
2009/12/08	R209 2010/02/04	7.50	Put	Bond Future	11,820.0000	11,414.0000	(3.435)	0	0	0
2009/12/08	R209 2010/02/04	10.00	Call	Bond Future	8,592.0000	8,986.0000	4.586	0	0	0
2009/12/08	R209 2010/02/04	10.00	Put	Bond Future	62.0000	48.0000	(22.581)	0	0	0
2009/12/08	R209 2010/05/06			Bond Future	8.8450	8.7930	(0.588)	0.0000	0.0000	0
2009/12/08	R209 2010/05/06	8.50	Call	Bond Future	1,671.0000	1,817.0000	8.737	0	0	0
2009/12/08	R209 2010/05/06	8.50	Put	Bond Future	4,486.0000	4,219.0000	(5.952)	0	0	0
2009/12/08	R209 2010/08/05			Bond Future	8.8650	8.8110	(0.609)	0.0000	0.0000	0
2009/12/08	R209 2010/08/05	8.75	Call	Bond Future	3,289.0000	3,493.0000	6.202	0	0	0
2009/12/08	R209 2010/08/05	8.75	Put	Bond Future	4,204.0000	3,981.0000	(5.304)	0	0	0
2009/12/08	TRT1 2010/02/04			Index Future	298.3200	298.7830	0.155	0.0000	0.0000	100
2009/12/08	TRT1 2010/05/06			Index Future	303.7840	304.2550	0.155	0.0000	0.0000	0

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<b>Total</b>	<b>41358.00</b>
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