



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 18/12/2009

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
2009/12/18	AL13 2010/02/04			Index Future	253.7980	253.9190	0.048	0.0000	0.0000	44
2009/12/18	AL7T 2010/02/04			Index Future	336.1610	336.7020	0.161	0.0000	0.0000	58
2009/12/18	ALBI 2010/02/04			Index Future	300.5940	300.9910	0.132	0.0000	0.0000	1,072
2009/12/18	ALBI 2010/05/06			Index Future	306.0930	306.4970	0.132	0.0000	0.0000	127
2009/12/18	ALBI 2010/08/05			Index Future	315.8510	316.3280	0.151	0.0000	0.0000	0
2009/12/18	CRD1 2010/02/04			Index Future	130.8160	130.9280	0.086	0.0000	0.0000	2
2009/12/18	CRD1 2010/05/06			Index Future	133.2090	133.3230	0.086	0.0000	0.0000	0
2009/12/18	GOVI 2010/02/04			GOVI	302.2710	302.6690	0.132	0.0000	0.0000	1,132
2009/12/18	GOVI 2010/02/04	304.00	Call	GOVI	16,146.0000	17,510.0000	8.448	0	0	0
2009/12/18	GOVI 2010/02/04	304.00	Put	GOVI	33,436.0000	30,820.0000	(7.824)	0	0	0
2009/12/18	GOVI 2010/05/06			GOVI	307.8010	308.2050	0.131	0.0000	0.0000	0
2009/12/18	GOVI 2010/05/06	309.80	Call	GOVI	42,517.0000	44,164.0000	3.874	0	0	0
2009/12/18	GOVI 2010/05/06	309.80	Put	GOVI	62,507.0000	60,114.0000	(3.828)	0	0	0
2009/12/18	GOVI 2010/08/05			GOVI	313.5350	313.9460	0.131	0.0000	0.0000	0
2009/12/18	GOVI 2010/08/05	315.60	Call	GOVI	55,736.0000	57,507.0000	3.177	0	0	0
2009/12/18	GOVI 2010/08/05	315.60	Put	GOVI	76,386.0000	74,047.0000	(3.062)	0	0	0
2009/12/18	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2009/12/18	ILBI 2010/02/04			Index Future	362.8050	362.8260	0.006	0.0000	0.0000	425
2009/12/18	J153 2010/08/31			Interest Rate Swap	6.9124	6.8941	(0.265)	0.0000	0.0000	0
2009/12/18	J157 2015/09/15			Interest Rate Swap	8.7620	8.8220	0.685	0.0000	0.0000	0

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2009/12/18	J186 2026/12/21			Interest Rate Swap	8.5930	8.6830	1.047	0.0000	0.0000	0
2009/12/18	J201 2014/12/22			Interest Rate Swap	8.6060	8.6550	0.569	0.0000	0.0000	0
2009/12/18	J203 2017/09/15			Interest Rate Swap	8.9050	8.9750	0.786	0.0000	0.0000	0
2009/12/18	J204 2018/12/21			Interest Rate Swap	8.8830	8.9620	0.889	0.0000	0.0000	0
2009/12/18	J207 2020/01/15			Interest Rate Swap	8.9110	8.9970	0.965	0.0000	0.0000	0
2009/12/18	JBAF 2010/01/20			Jibar Tradeable Future	7.2000	7.2100	0.139	0.0000	0.0000	0
2009/12/18	JBAF 2010/02/17			Jibar Tradeable Future	7.1100	7.1100	0.000	0.0000	0.0000	0
2009/12/18	JBAF 2010/03/17			Jibar Tradeable Future	7.0900	7.0900	0.000	0.0000	0.0000	0
2009/12/18	JBAF 2010/04/21			Jibar Tradeable Future	7.0900	7.1000	0.141	0.0000	0.0000	0
2009/12/18	JBAF 2010/05/19			Jibar Tradeable Future	7.1000	7.0900	(0.141)	0.0000	0.0000	0
2009/12/18	JBAF 2010/06/15			Jibar Tradeable Future	7.1200	7.1200	0.000	0.0000	0.0000	0
2009/12/18	JBAF 2010/09/15			Jibar Tradeable Future	7.3000	7.2900	(0.137)	0.0000	0.0000	0
2009/12/18	JBAF 2010/12/15			Jibar Tradeable Future	7.5200	7.5000	(0.266)	0.0000	0.0000	0
2009/12/18	JBAF 2011/03/16			Jibar Tradeable Future	7.8600	7.8400	(0.254)	0.0000	0.0000	0
2009/12/18	JBAF 2011/06/15			Jibar Tradeable Future	8.2300	8.2300	0.000	0.0000	0.0000	5,000
2009/12/18	JBAF 2011/09/21			Jibar Tradeable Future	8.6600	8.6400	(0.231)	0.0000	0.0000	0
2009/12/18	JBAF 2011/12/21			Jibar Tradeable Future	8.8900	8.8500	(0.450)	0.0000	0.0000	0
2009/12/18	JFRA 2010/02/04			Jibar Tradeable Future	6.9660	6.9770	0.158	0.0000	0.0000	0
2009/12/18	JFRA 2010/05/06			Jibar Tradeable Future	7.1040	7.1210	0.239	0.0000	0.0000	0
2009/12/18	JFRA 2010/08/05			Jibar Tradeable Future	7.3280	7.3290	0.014	0.0000	0.0000	0
2009/12/18	JFRA 2010/11/04			Jibar Tradeable Future	7.6340	7.6600	0.341	0.0000	0.0000	0
2009/12/18	JN02 2010/02/04			JNOTE	7.8510	7.8810	0.382	0.0000	0.0000	0
2009/12/18	JN05 2010/02/04			JNOTE	8.7350	8.7940	0.675	0.0000	0.0000	0
2009/12/18	JN10 2010/02/04			JNOTE	8.9350	9.0270	1.030	0.0000	0.0000	0
2009/12/18	JROD 2009/12/31			Rodi	6.8520	6.8420	(0.146)	0.0000	0.0000	0
2009/12/18	JROD 2010/01/29			Rodi	7.0340	7.0090	(0.355)	0.0000	0.0000	0

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2009/12/18	JROD 2010/02/26			Rodi	7.0020	6.9840	(0.257)	0.0000	0.0000	0
2009/12/18	JROD 2010/03/31			Rodi	7.2000	7.1840	(0.222)	0.0000	0.0000	0
2009/12/18	OTH1 2010/02/04			Index Future	291.3450	291.7380	0.135	0.0000	0.0000	3
2009/12/18	OTH1 2010/05/06			Index Future	296.6750	297.0740	0.134	0.0000	0.0000	0
2009/12/18	R155 2010/02/04			Bond Future	7.6410	7.6110	(0.393)	0.0000	0.0000	31
2009/12/18	R155 2010/02/04	7.50	Call	Bond Future	157.0000	171.0000	8.917	0	0	0
2009/12/18	R155 2010/02/04	7.50	Put	Bond Future	371.0000	339.0000	(8.625)	0	0	0
2009/12/18	R157 2010/02/04			Bond Future	8.4490	8.4270	(0.260)	0.0000	0.0000	6,893
2009/12/18	R157 2010/02/04	7.75	Call	Bond Future	77.0000	82.0000	6.494	0	0	0
2009/12/18	R157 2010/02/04	7.75	Put	Bond Future	3,631.0000	3,526.0000	(2.892)	0	0	0
2009/12/18	R157 2010/05/06			Bond Future	8.5210	8.4990	(0.258)	0.0000	0.0000	0
2009/12/18	R157 2010/05/06	8.50	Call	Bond Future	1,548.0000	1,595.0000	3.036	0	0	0
2009/12/18	R157 2010/05/06	8.50	Put	Bond Future	1,648.0000	1,590.0000	(3.519)	0	0	0
2009/12/18	R157 2010/08/05			Bond Future	8.5660	8.5420	(0.280)	0.0000	0.0000	0
2009/12/18	R157 2010/08/05	8.75	Call	Bond Future	2,468.0000	2,527.0000	2.391	0	0	0
2009/12/18	R157 2010/08/05	8.75	Put	Bond Future	1,632.0000	1,581.0000	(3.125)	0	0	0
2009/12/18	R186 2010/02/04			Bond Future	9.0590	9.0380	(0.232)	0.0000	0.0000	18,786
2009/12/18	R186 2010/02/04	8.25	Call	Bond Future	104.0000	109.0000	4.808	0	0	0
2009/12/18	R186 2010/02/04	8.25	Put	Bond Future	8,065.0000	7,874.0000	(2.368)	0	0	0
2009/12/18	R186 2010/05/06			Bond Future	9.1070	9.0860	(0.231)	0.0000	0.0000	0
2009/12/18	R186 2010/05/06	9.00	Call	Bond Future	2,832.0000	2,912.0000	2.825	0	0	0
2009/12/18	R186 2010/05/06	9.00	Put	Bond Future	3,826.0000	3,712.0000	(2.980)	0	0	0
2009/12/18	R186 2010/08/05			Bond Future	9.1420	9.1200	(0.241)	0.0000	0.0000	0
2009/12/18	R186 2010/08/05	9.25	Call	Bond Future	4,696.0000	4,799.0000	2.193	0	0	0
2009/12/18	R186 2010/08/05	9.25	Put	Bond Future	3,718.0000	3,620.0000	(2.636)	0	0	0
2009/12/18	R201 2010/02/04			Bond Future	8.5140	8.4920	(0.258)	0.0000	0.0000	486
2009/12/18	R201 2010/02/04	7.50	Call	Bond Future	9.0000	10.0000	11.111	0	0	0
2009/12/18	R201 2010/02/04	7.50	Put	Bond Future	4,103.0000	4,017.0000	(2.096)	0	0	0
2009/12/18	R201 2010/05/06			Bond Future	8.5830	8.5610	(0.256)	0.0000	0.0000	0
2009/12/18	R201 2010/05/06	8.50	Call	Bond Future	1,072.0000	1,107.0000	3.265	0	0	0
2009/12/18	R201 2010/05/06	8.50	Put	Bond Future	1,385.0000	1,337.0000	(3.466)	0	0	0

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2009/12/18	R201	2010/08/05			Bond Future	8.6270	8.6020	(0.290)	0.0000	0.0000	0
2009/12/18	R201	2010/08/05	9.00	Call	Bond Future	2,303.0000	2,358.0000	2.388	0	0	0
2009/12/18	R201	2010/08/05	9.00	Put	Bond Future	977.0000	943.0000	(3.480)	0	0	0
2009/12/18	R203	2010/02/04			Bond Future	9.0970	9.0760	(0.231)	0.0000	0.0000	1,570
2009/12/18	R203	2010/02/04	8.20	Call	Bond Future	38.0000	40.0000	5.263	0	0	0
2009/12/18	R203	2010/02/04	8.20	Put	Bond Future	4,891.0000	4,783.0000	(2.208)	0	0	0
2009/12/18	R203	2010/05/06			Bond Future	9.1700	9.1480	(0.240)	0.0000	0.0000	0
2009/12/18	R203	2010/05/06	9.00	Call	Bond Future	1,423.0000	1,466.0000	3.022	0	0	0
2009/12/18	R203	2010/05/06	9.00	Put	Bond Future	2,295.0000	2,226.0000	(3.007)	0	0	0
2009/12/18	R203	2010/08/05			Bond Future	9.2240	9.2010	(0.249)	0.0000	0.0000	0
2009/12/18	R203	2010/08/05	9.25	Call	Bond Future	2,404.0000	2,459.0000	2.288	0	0	0
2009/12/18	R203	2010/08/05	9.25	Put	Bond Future	2,275.0000	2,216.0000	(2.593)	0	0	0
2009/12/18	R204	2010/02/04			Bond Future	9.0900	9.0690	(0.231)	0.0000	0.0000	4,207
2009/12/18	R204	2010/02/04	8.20	Call	Bond Future	41.0000	43.0000	4.878	0	0	0
2009/12/18	R204	2010/02/04	8.20	Put	Bond Future	5,337.0000	5,219.0000	(2.211)	0	0	0
2009/12/18	R204	2010/02/04	9.00	Call	Bond Future	937.0000	978.0000	4.376	0	0	100
2009/12/18	R204	2010/02/04	9.00	Put	Bond Future	1,456.0000	1,376.0000	(5.495)	0	0	200
2009/12/18	R204	2010/02/04	8.50	Call	Bond Future	168.0000	177.0000	5.357	0	0	200
2009/12/18	R204	2010/02/04	8.50	Put	Bond Future	3,637.0000	3,525.0000	(3.079)	0	0	0
2009/12/18	R204	2010/05/06			Bond Future	9.1570	9.1350	(0.240)	0.0000	0.0000	0
2009/12/18	R204	2010/05/06	9.00	Call	Bond Future	1,586.0000	1,634.0000	3.026	0	0	0
2009/12/18	R204	2010/05/06	9.00	Put	Bond Future	2,472.0000	2,397.0000	(3.034)	0	0	0
2009/12/18	R204	2010/08/05			Bond Future	9.2070	9.1840	(0.250)	0.0000	0.0000	0
2009/12/18	R204	2010/08/05	9.25	Call	Bond Future	2,731.0000	2,792.0000	2.234	0	0	0
2009/12/18	R204	2010/08/05	9.25	Put	Bond Future	2,495.0000	2,430.0000	(2.605)	0	0	0
2009/12/18	R206	2010/02/04			Bond Future	8.5830	8.5610	(0.256)	0.0000	0.0000	2
2009/12/18	R206	2010/02/04	7.50	Call	Bond Future	7.0000	7.0000	0.000	0	0	0
2009/12/18	R206	2010/02/04	7.50	Put	Bond Future	3,558.0000	3,487.0000	(1.996)	0	0	0
2009/12/18	R206	2010/05/06			Bond Future	8.6750	8.6510	(0.277)	0.0000	0.0000	0
2009/12/18	R206	2010/05/06	8.75	Call	Bond Future	1,161.0000	1,197.0000	3.101	0	0	0
2009/12/18	R206	2010/05/06	8.75	Put	Bond Future	934.0000	898.0000	(3.854)	0	0	0
2009/12/18	R206	2010/08/05			Bond Future	8.7380	8.7120	(0.298)	0.0000	0.0000	0
2009/12/18	R206	2010/08/05	9.00	Call	Bond Future	1,728.0000	1,769.0000	2.373	0	0	0

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2009/12/18	R206 2010/08/05	9.00	Put	Bond Future	987.0000	954.0000	(3.343)	0	0	0
2009/12/18	R207 2010/02/04			Bond Future	9.1780	9.1570	(0.229)	0.0000	0.0000	600
2009/12/18	R207 2010/02/04	8.25	Call	Bond Future	38.0000	40.0000	5.263	0	0	0
2009/12/18	R207 2010/02/04	8.25	Put	Bond Future	5,739.0000	5,617.0000	(2.126)	0	0	0
2009/12/18	R207 2010/05/06			Bond Future	9.2440	9.2220	(0.238)	0.0000	0.0000	0
2009/12/18	R207 2010/05/06	9.25	Call	Bond Future	2,123.0000	2,181.0000	2.732	0	0	0
2009/12/18	R207 2010/05/06	9.25	Put	Bond Future	2,088.0000	2,019.0000	(3.305)	0	0	0
2009/12/18	R207 2010/08/05			Bond Future	9.2950	9.2720	(0.247)	0.0000	0.0000	0
2009/12/18	R207 2010/08/05	9.50	Call	Bond Future	3,367.0000	3,438.0000	2.109	0	0	0
2009/12/18	R207 2010/08/05	9.50	Put	Bond Future	2,214.0000	2,155.0000	(2.665)	0	0	0
2009/12/18	R208 2010/02/04			Bond Future	9.1760	9.1440	(0.349)	0.0000	0.0000	5,004
2009/12/18	R208 2010/02/04	8.50	Call	Bond Future	138.0000	152.0000	10.145	0	0	0
2009/12/18	R208 2010/02/04	8.50	Put	Bond Future	4,402.0000	4,221.0000	(4.112)	0	0	0
2009/12/18	R208 2010/05/06			Bond Future	9.2340	9.2010	(0.357)	0.0000	0.0000	0
2009/12/18	R208 2010/05/06	9.25	Call	Bond Future	2,172.0000	2,269.0000	4.466	0	0	0
2009/12/18	R208 2010/05/06	9.25	Put	Bond Future	2,076.0000	1,975.0000	(4.865)	0	0	0
2009/12/18	R208 2010/08/05			Bond Future	9.2770	9.2440	(0.356)	0.0000	0.0000	0
2009/12/18	R208 2010/08/05	9.50	Call	Bond Future	3,516.0000	3,626.0000	3.129	0	0	0
2009/12/18	R208 2010/08/05	9.50	Put	Bond Future	2,212.0000	2,126.0000	(3.888)	0	0	0
2009/12/18	R209 2010/02/04			Bond Future	8.7800	8.7590	(0.239)	0.0000	0.0000	1,799
2009/12/18	R209 2010/02/04	7.50	Call	Bond Future	3.0000	3.0000	0.000	0	0	2,500
2009/12/18	R209 2010/02/04	7.50	Put	Bond Future	11,537.0000	11,368.0000	(1.465)	0	0	0
2009/12/18	R209 2010/02/04	10.00	Call	Bond Future	8,835.0000	9,000.0000	1.868	0	0	0
2009/12/18	R209 2010/02/04	10.00	Put	Bond Future	26.0000	22.0000	(15.385)	0	0	0
2009/12/18	R209 2010/05/06			Bond Future	8.8090	8.7880	(0.238)	0.0000	0.0000	0
2009/12/18	R209 2010/05/06	8.50	Call	Bond Future	1,654.0000	1,708.0000	3.265	0	0	0
2009/12/18	R209 2010/05/06	8.50	Put	Bond Future	4,183.0000	4,070.0000	(2.701)	0	0	0
2009/12/18	R209 2010/08/05			Bond Future	8.8280	8.8070	(0.238)	0.0000	0.0000	0
2009/12/18	R209 2010/08/05	8.75	Call	Bond Future	3,279.0000	3,355.0000	2.318	0	0	0
2009/12/18	R209 2010/08/05	8.75	Put	Bond Future	3,902.0000	3,811.0000	(2.332)	0	0	0
2009/12/18	TRT1 2010/02/04			Index Future	298.5140	298.9060	0.131	0.0000	0.0000	100
2009/12/18	TRT1 2010/05/06			Index Future	303.9750	304.3730	0.131	0.0000	0.0000	0

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Total										50341.00