



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 21/12/2009

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
2009/12/21	AL13 2010/02/04			Index Future	253.9190	253.9650	0.018	0.0000	0.0000	44
2009/12/21	AL7T 2010/02/04			Index Future	336.7020	336.7850	0.025	0.0000	0.0000	58
2009/12/21	ALBI 2010/02/04			Index Future	300.9910	300.7890	(0.067)	0.0000	0.0000	1,072
2009/12/21	ALBI 2010/05/06			Index Future	306.4970	306.2910	(0.067)	0.0000	0.0000	127
2009/12/21	ALBI 2010/08/05			Index Future	316.3280	316.4230	0.030	0.0000	0.0000	0
2009/12/21	CRD1 2010/02/04			Index Future	130.9280	130.9390	0.008	0.0000	0.0000	2
2009/12/21	CRD1 2010/05/06			Index Future	133.3230	133.3340	0.008	0.0000	0.0000	0
2009/12/21	GOVI 2010/02/04			GOVI	302.6690	302.4570	(0.070)	0.0000	0.0000	1,132
2009/12/21	GOVI 2010/02/04	304.00	Call	GOVI	17,510.0000	15,924.0000	(9.058)	0	0	0
2009/12/21	GOVI 2010/02/04	304.00	Put	GOVI	30,820.0000	31,354.0000	1.733	0	0	0
2009/12/21	GOVI 2010/05/06			GOVI	308.2050	307.9880	(0.070)	0.0000	0.0000	0
2009/12/21	GOVI 2010/05/06	309.80	Call	GOVI	44,164.0000	42,619.0000	(3.498)	0	0	0
2009/12/21	GOVI 2010/05/06	309.80	Put	GOVI	60,114.0000	60,739.0000	1.040	0	0	0
2009/12/21	GOVI 2010/08/05			GOVI	313.9460	313.7260	(0.070)	0.0000	0.0000	0
2009/12/21	GOVI 2010/08/05	315.60	Call	GOVI	57,507.0000	56,053.0000	(2.528)	0	0	0
2009/12/21	GOVI 2010/08/05	315.60	Put	GOVI	74,047.0000	74,793.0000	1.007	0	0	0
2009/12/21	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2009/12/21	ILBI 2010/02/04			Index Future	362.8260	362.7060	(0.033)	0.0000	0.0000	425
2009/12/21	J153 2010/08/31			Interest Rate Swap	6.9124	6.8941	(0.265)	0.0000	0.0000	0
2009/12/21	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
2009/12/21	J186 2026/12/21			Interest Rate Swap	8.5930	8.6830	1.047	0.0000	0.0000	0
2009/12/21	J201 2014/12/22			Interest Rate Swap	8.6060	8.6550	0.569	0.0000	0.0000	0
2009/12/21	J203 2017/09/15			Interest Rate Swap	8.9050	8.9750	0.786	0.0000	0.0000	0
2009/12/21	J204 2018/12/21			Interest Rate Swap	8.8830	8.9620	0.889	0.0000	0.0000	0
2009/12/21	J207 2020/01/15			Interest Rate Swap	8.9110	8.9970	0.965	0.0000	0.0000	0
2009/12/21	JBAF 2010/01/20			Jibar Tradeable Future	7.2100	7.2150	0.069	0.0000	0.0000	0
2009/12/21	JBAF 2010/02/17			Jibar Tradeable Future	7.1100	7.1230	0.183	0.0000	0.0000	0
2009/12/21	JBAF 2010/03/17			Jibar Tradeable Future	7.0900	7.0980	0.113	0.0000	0.0000	0
2009/12/21	JBAF 2010/04/21			Jibar Tradeable Future	7.1000	7.1010	0.014	0.0000	0.0000	0
2009/12/21	JBAF 2010/05/19			Jibar Tradeable Future	7.0900	7.0960	0.085	0.0000	0.0000	0
2009/12/21	JBAF 2010/06/15			Jibar Tradeable Future	7.1200	7.1160	(0.056)	0.0000	0.0000	0
2009/12/21	JBAF 2010/09/15			Jibar Tradeable Future	7.2900	7.2820	(0.110)	0.0000	0.0000	0
2009/12/21	JBAF 2010/12/15			Jibar Tradeable Future	7.5000	7.5030	0.040	0.0000	0.0000	0
2009/12/21	JBAF 2011/03/16			Jibar Tradeable Future	7.8400	7.8470	0.089	0.0000	0.0000	0
2009/12/21	JBAF 2011/06/15			Jibar Tradeable Future	8.2300	8.2390	0.109	0.0000	0.0000	5,000
2009/12/21	JBAF 2011/09/21			Jibar Tradeable Future	8.6400	8.6480	0.093	0.0000	0.0000	0
2009/12/21	JBAF 2011/12/21			Jibar Tradeable Future	8.8500	8.8300	(0.226)	0.0000	0.0000	0
2009/12/21	JFRA 2010/02/04			Jibar Tradeable Future	6.9660	6.9770	0.158	0.0000	0.0000	0
2009/12/21	JFRA 2010/05/06			Jibar Tradeable Future	7.1040	7.1210	0.239	0.0000	0.0000	0
2009/12/21	JFRA 2010/08/05			Jibar Tradeable Future	7.3280	7.3290	0.014	0.0000	0.0000	0
2009/12/21	JFRA 2010/11/04			Jibar Tradeable Future	7.6340	7.6600	0.341	0.0000	0.0000	0
2009/12/21	JN02 2010/02/04			JNOTE	7.8510	7.8810	0.382	0.0000	0.0000	0
2009/12/21	JN05 2010/02/04			JNOTE	8.7350	8.7940	0.675	0.0000	0.0000	0
2009/12/21	JN10 2010/02/04			JNOTE	8.9350	9.0270	1.030	0.0000	0.0000	0
2009/12/21	JROD 2009/12/31			Rodi	6.8520	6.8420	(0.146)	0.0000	0.0000	0
2009/12/21	JROD 2010/01/29			Rodi	7.0340	7.0090	(0.355)	0.0000	0.0000	0

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2009/12/21	JROD 2010/02/26			Rodi	7.0020	6.9840	(0.257)	0.0000	0.0000	0
2009/12/21	JROD 2010/03/31			Rodi	7.2000	7.1840	(0.222)	0.0000	0.0000	0
2009/12/21	OTH1 2010/02/04			Index Future	291.7380	291.5870	(0.052)	0.0000	0.0000	3
2009/12/21	OTH1 2010/05/06			Index Future	297.0740	296.9200	(0.052)	0.0000	0.0000	0
2009/12/21	R155 2010/02/04			Bond Future	7.6110	7.6310	0.263	0.0000	0.0000	31
2009/12/21	R155 2010/02/04	7.50	Call	Bond Future	171.0000	152.0000	(11.111)	0	0	0
2009/12/21	R155 2010/02/04	7.50	Put	Bond Future	339.0000	351.0000	3.540	0	0	0
2009/12/21	R157 2010/02/04			Bond Future	8.4270	8.4470	0.237	0.0000	0.0000	6,893
2009/12/21	R157 2010/02/04	7.75	Call	Bond Future	82.0000	64.0000	(21.951)	0	0	0
2009/12/21	R157 2010/02/04	7.75	Put	Bond Future	3,526.0000	3,608.0000	2.326	0	0	0
2009/12/21	R157 2010/05/06			Bond Future	8.4990	8.5190	0.235	0.0000	0.0000	0
2009/12/21	R157 2010/05/06	8.50	Call	Bond Future	1,595.0000	1,529.0000	(4.138)	0	0	0
2009/12/21	R157 2010/05/06	8.50	Put	Bond Future	1,590.0000	1,620.0000	1.887	0	0	0
2009/12/21	R157 2010/08/05			Bond Future	8.5420	8.5640	0.258	0.0000	0.0000	0
2009/12/21	R157 2010/08/05	8.75	Call	Bond Future	2,527.0000	2,456.0000	(2.810)	0	0	0
2009/12/21	R157 2010/08/05	8.75	Put	Bond Future	1,581.0000	1,611.0000	1.898	0	0	0
2009/12/21	R186 2010/02/04			Bond Future	9.0380	9.0580	0.221	0.0000	0.0000	18,786
2009/12/21	R186 2010/02/04	8.25	Call	Bond Future	109.0000	84.0000	(22.936)	0	0	0
2009/12/21	R186 2010/02/04	8.25	Put	Bond Future	7,874.0000	8,036.0000	2.057	0	0	0
2009/12/21	R186 2010/05/06			Bond Future	9.0860	9.1060	0.220	0.0000	0.0000	0
2009/12/21	R186 2010/05/06	9.00	Call	Bond Future	2,912.0000	2,789.0000	(4.224)	0	0	0
2009/12/21	R186 2010/05/06	9.00	Put	Bond Future	3,712.0000	3,773.0000	1.643	0	0	0
2009/12/21	R186 2010/08/05			Bond Future	9.1200	9.1410	0.230	0.0000	0.0000	0
2009/12/21	R186 2010/08/05	9.25	Call	Bond Future	4,799.0000	4,665.0000	(2.792)	0	0	0
2009/12/21	R186 2010/08/05	9.25	Put	Bond Future	3,620.0000	3,678.0000	1.602	0	0	0
2009/12/21	R201 2010/02/04			Bond Future	8.4920	8.5120	0.236	0.0000	0.0000	486
2009/12/21	R201 2010/02/04	7.50	Call	Bond Future	10.0000	7.0000	(30.000)	0	0	0
2009/12/21	R201 2010/02/04	7.50	Put	Bond Future	4,017.0000	4,093.0000	1.892	0	0	0
2009/12/21	R201 2010/05/06			Bond Future	8.5610	8.5820	0.245	0.0000	0.0000	0
2009/12/21	R201 2010/05/06	8.50	Call	Bond Future	1,107.0000	1,057.0000	(4.517)	0	0	0
2009/12/21	R201 2010/05/06	8.50	Put	Bond Future	1,337.0000	1,366.0000	2.169	0	0	0

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2009/12/21	R201 2010/08/05			Bond Future	8.6020	8.6250	0.267	0.0000	0.0000	0
2009/12/21	R201 2010/08/05	9.00	Call	Bond Future	2,358.0000	2,295.0000	(2.672)	0	0	0
2009/12/21	R201 2010/08/05	9.00	Put	Bond Future	943.0000	962.0000	2.015	0	0	0
2009/12/21	R203 2010/02/04			Bond Future	9.0760	9.0950	0.209	0.0000	0.0000	1,570
2009/12/21	R203 2010/02/04	8.20	Call	Bond Future	40.0000	30.0000	(25.000)	0	0	0
2009/12/21	R203 2010/02/04	8.20	Put	Bond Future	4,783.0000	4,872.0000	1.861	0	0	0
2009/12/21	R203 2010/05/06			Bond Future	9.1480	9.1680	0.219	0.0000	0.0000	0
2009/12/21	R203 2010/05/06	9.00	Call	Bond Future	1,466.0000	1,401.0000	(4.434)	0	0	0
2009/12/21	R203 2010/05/06	9.00	Put	Bond Future	2,226.0000	2,263.0000	1.662	0	0	0
2009/12/21	R203 2010/08/05			Bond Future	9.2010	9.2220	0.228	0.0000	0.0000	0
2009/12/21	R203 2010/08/05	9.25	Call	Bond Future	2,459.0000	2,389.0000	(2.847)	0	0	0
2009/12/21	R203 2010/08/05	9.25	Put	Bond Future	2,216.0000	2,250.0000	1.534	0	0	0
2009/12/21	R204 2010/02/04			Bond Future	9.0690	9.0880	0.210	0.0000	0.0000	4,207
2009/12/21	R204 2010/02/04	8.20	Call	Bond Future	43.0000	33.0000	(23.256)	0	0	0
2009/12/21	R204 2010/02/04	8.20	Put	Bond Future	5,219.0000	5,318.0000	1.897	0	0	0
2009/12/21	R204 2010/02/04	9.00	Call	Bond Future	978.0000	893.0000	(8.691)	0	0	100
2009/12/21	R204 2010/02/04	9.00	Put	Bond Future	1,376.0000	1,400.0000	1.744	0	0	200
2009/12/21	R204 2010/02/04	8.50	Call	Bond Future	177.0000	146.0000	(17.514)	0	0	200
2009/12/21	R204 2010/02/04	8.50	Put	Bond Future	3,525.0000	3,603.0000	2.213	0	0	0
2009/12/21	R204 2010/05/06			Bond Future	9.1350	9.1550	0.219	0.0000	0.0000	0
2009/12/21	R204 2010/05/06	9.00	Call	Bond Future	1,634.0000	1,563.0000	(4.345)	0	0	0
2009/12/21	R204 2010/05/06	9.00	Put	Bond Future	2,397.0000	2,438.0000	1.710	0	0	0
2009/12/21	R204 2010/08/05			Bond Future	9.1840	9.2060	0.240	0.0000	0.0000	0
2009/12/21	R204 2010/08/05	9.25	Call	Bond Future	2,792.0000	2,711.0000	(2.901)	0	0	0
2009/12/21	R204 2010/08/05	9.25	Put	Bond Future	2,430.0000	2,470.0000	1.646	0	0	0
2009/12/21	R206 2010/02/04			Bond Future	8.5610	8.5810	0.234	0.0000	0.0000	2
2009/12/21	R206 2010/02/04	7.50	Call	Bond Future	7.0000	5.0000	(28.571)	0	0	0
2009/12/21	R206 2010/02/04	7.50	Put	Bond Future	3,487.0000	3,550.0000	1.807	0	0	0
2009/12/21	R206 2010/05/06			Bond Future	8.6510	8.6730	0.254	0.0000	0.0000	0
2009/12/21	R206 2010/05/06	8.75	Call	Bond Future	1,197.0000	1,150.0000	(3.926)	0	0	0
2009/12/21	R206 2010/05/06	8.75	Put	Bond Future	898.0000	917.0000	2.116	0	0	0
2009/12/21	R206 2010/08/05			Bond Future	8.7120	8.7360	0.275	0.0000	0.0000	0
2009/12/21	R206 2010/08/05	9.00	Call	Bond Future	1,769.0000	1,720.0000	(2.770)	0	0	0

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2009/12/21	R206 2010/08/05	9.00	Put	Bond Future	954.0000	973.0000	1.992	0	0	0
2009/12/21	R207 2010/02/04			Bond Future	9.1570	9.1770	0.218	0.0000	0.0000	600
2009/12/21	R207 2010/02/04	8.25	Call	Bond Future	40.0000	30.0000	(25.000)	0	0	0
2009/12/21	R207 2010/02/04	8.25	Put	Bond Future	5,617.0000	5,725.0000	1.923	0	0	0
2009/12/21	R207 2010/05/06			Bond Future	9.2220	9.2430	0.228	0.0000	0.0000	0
2009/12/21	R207 2010/05/06	9.25	Call	Bond Future	2,181.0000	2,095.0000	(3.943)	0	0	0
2009/12/21	R207 2010/05/06	9.25	Put	Bond Future	2,019.0000	2,055.0000	1.783	0	0	0
2009/12/21	R207 2010/08/05			Bond Future	9.2720	9.2930	0.226	0.0000	0.0000	0
2009/12/21	R207 2010/08/05	9.50	Call	Bond Future	3,438.0000	3,350.0000	(2.560)	0	0	0
2009/12/21	R207 2010/08/05	9.50	Put	Bond Future	2,155.0000	2,186.0000	1.439	0	0	0
2009/12/21	R208 2010/02/04			Bond Future	9.1440	9.1640	0.219	0.0000	0.0000	5,004
2009/12/21	R208 2010/02/04	8.50	Call	Bond Future	152.0000	123.0000	(19.079)	0	0	0
2009/12/21	R208 2010/02/04	8.50	Put	Bond Future	4,221.0000	4,314.0000	2.203	0	0	0
2009/12/21	R208 2010/05/06			Bond Future	9.2010	9.2220	0.228	0.0000	0.0000	0
2009/12/21	R208 2010/05/06	9.25	Call	Bond Future	2,269.0000	2,179.0000	(3.967)	0	0	0
2009/12/21	R208 2010/05/06	9.25	Put	Bond Future	1,975.0000	2,011.0000	1.823	0	0	0
2009/12/21	R208 2010/08/05			Bond Future	9.2440	9.2650	0.227	0.0000	0.0000	0
2009/12/21	R208 2010/08/05	9.50	Call	Bond Future	3,626.0000	3,534.0000	(2.537)	0	0	0
2009/12/21	R208 2010/08/05	9.50	Put	Bond Future	2,126.0000	2,159.0000	1.552	0	0	0
2009/12/21	R209 2010/02/04			Bond Future	8.7590	8.7790	0.228	0.0000	0.0000	1,799
2009/12/21	R209 2010/02/04	7.50	Call	Bond Future	3.0000	2.0000	(33.333)	0	0	2,500
2009/12/21	R209 2010/02/04	7.50	Put	Bond Future	11,368.0000	11,528.0000	1.407	0	0	0
2009/12/21	R209 2010/02/04	10.00	Call	Bond Future	9,000.0000	8,836.0000	(1.822)	0	0	0
2009/12/21	R209 2010/02/04	10.00	Put	Bond Future	22.0000	19.0000	(13.636)	0	0	0
2009/12/21	R209 2010/05/06			Bond Future	8.7880	8.8090	0.239	0.0000	0.0000	0
2009/12/21	R209 2010/05/06	8.50	Call	Bond Future	1,708.0000	1,617.0000	(5.328)	0	0	0
2009/12/21	R209 2010/05/06	8.50	Put	Bond Future	4,070.0000	4,146.0000	1.867	0	0	0
2009/12/21	R209 2010/08/05			Bond Future	8.8070	8.8280	0.238	0.0000	0.0000	0
2009/12/21	R209 2010/08/05	8.75	Call	Bond Future	3,355.0000	3,248.0000	(3.189)	0	0	0
2009/12/21	R209 2010/08/05	8.75	Put	Bond Future	3,811.0000	3,871.0000	1.574	0	0	0
2009/12/21	TRT1 2010/02/04			Index Future	298.9060	298.7000	(0.069)	0.0000	0.0000	100
2009/12/21	TRT1 2010/05/06			Index Future	304.3730	304.1630	(0.069)	0.0000	0.0000	0

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Total		50341.00
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