



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 23/12/2009

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
2009/12/23	AL13 2010/02/04			Index Future	253.8390	253.7620	(0.030)	0.0000	0.0000	44
2009/12/23	AL7T 2010/02/04			Index Future	335.4270	335.4150	(0.004)	0.0000	0.0000	58
2009/12/23	ALBI 2010/02/04			Index Future	299.9080	299.8070	(0.034)	0.0000	0.0000	1,072
2009/12/23	ALBI 2010/05/06			Index Future	305.3930	305.2880	(0.034)	0.0000	0.0000	127
2009/12/23	ALBI 2010/08/05			Index Future	315.2000	315.1890	(0.003)	0.0000	0.0000	0
2009/12/23	CRD1 2010/02/04			Index Future	130.7330	130.6950	(0.029)	0.0000	0.0000	2
2009/12/23	CRD1 2010/05/06			Index Future	133.1240	133.0850	(0.029)	0.0000	0.0000	0
2009/12/23	GOVI 2010/02/04			GOVI	301.5600	301.4570	(0.034)	0.0000	0.0000	1,132
2009/12/23	GOVI 2010/02/04	304.00	Call	GOVI	12,396.0000	11,821.0000	(4.639)	0	0	0
2009/12/23	GOVI 2010/02/04	304.00	Put	GOVI	36,796.0000	37,251.0000	1.237	0	0	0
2009/12/23	GOVI 2010/05/06			GOVI	307.0750	306.9690	(0.035)	0.0000	0.0000	0
2009/12/23	GOVI 2010/05/06	309.80	Call	GOVI	38,437.0000	37,805.0000	(1.644)	0	0	0
2009/12/23	GOVI 2010/05/06	309.80	Put	GOVI	65,687.0000	66,115.0000	0.652	0	0	0
2009/12/23	GOVI 2010/08/05			GOVI	312.7950	312.6870	(0.035)	0.0000	0.0000	0
2009/12/23	GOVI 2010/08/05	315.60	Call	GOVI	51,694.0000	51,077.0000	(1.194)	0	0	0
2009/12/23	GOVI 2010/08/05	315.60	Put	GOVI	79,744.0000	80,207.0000	0.581	0	0	0
2009/12/23	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2009/12/23	ILBI 2010/02/04			Index Future	362.7060	362.9120	0.057	0.0000	0.0000	425
2009/12/23	J153 2010/08/31			Interest Rate Swap	6.9124	6.8941	(0.265)	0.0000	0.0000	0
2009/12/23	J157 2015/09/15			Interest Rate Swap	8.7620	8.8220	0.685	0.0000	0.0000	0

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2009/12/23	J186 2026/12/21			Interest Rate Swap	8.5930	8.6830	1.047	0.0000	0.0000	0
2009/12/23	J201 2014/12/22			Interest Rate Swap	8.6060	8.6550	0.569	0.0000	0.0000	0
2009/12/23	J203 2017/09/15			Interest Rate Swap	8.9050	8.9750	0.786	0.0000	0.0000	0
2009/12/23	J204 2018/12/21			Interest Rate Swap	8.8830	8.9620	0.889	0.0000	0.0000	0
2009/12/23	J207 2020/01/15			Interest Rate Swap	8.9110	8.9970	0.965	0.0000	0.0000	0
2009/12/23	JBAF 2010/01/20			Jibar Tradeable Future	7.2350	7.2350	0.000	0.0000	0.0000	0
2009/12/23	JBAF 2010/02/17			Jibar Tradeable Future	7.1390	7.1420	0.042	0.0000	0.0000	0
2009/12/23	JBAF 2010/03/17			Jibar Tradeable Future	7.1170	7.1170	0.000	0.0000	0.0000	0
2009/12/23	JBAF 2010/04/21			Jibar Tradeable Future	7.1210	7.1210	0.000	0.0000	0.0000	0
2009/12/23	JBAF 2010/05/19			Jibar Tradeable Future	7.1160	7.1160	0.000	0.0000	0.0000	0
2009/12/23	JBAF 2010/06/15			Jibar Tradeable Future	7.1360	7.1300	(0.084)	0.0000	0.0000	0
2009/12/23	JBAF 2010/09/15			Jibar Tradeable Future	7.2990	7.2930	(0.082)	0.0000	0.0000	0
2009/12/23	JBAF 2010/12/15			Jibar Tradeable Future	7.5220	7.5150	(0.093)	0.0000	0.0000	0
2009/12/23	JBAF 2011/03/16			Jibar Tradeable Future	7.8670	7.8550	(0.153)	0.0000	0.0000	0
2009/12/23	JBAF 2011/06/15			Jibar Tradeable Future	8.2570	8.2450	(0.145)	0.0000	0.0000	5,000
2009/12/23	JBAF 2011/09/21			Jibar Tradeable Future	8.6660	8.6540	(0.138)	0.0000	0.0000	0
2009/12/23	JBAF 2011/12/21			Jibar Tradeable Future	8.8500	8.8300	(0.226)	0.0000	0.0000	0
2009/12/23	JFRA 2010/02/04			Jibar Tradeable Future	6.9660	6.9770	0.158	0.0000	0.0000	0
2009/12/23	JFRA 2010/05/06			Jibar Tradeable Future	7.1040	7.1210	0.239	0.0000	0.0000	0
2009/12/23	JFRA 2010/08/05			Jibar Tradeable Future	7.3280	7.3290	0.014	0.0000	0.0000	0
2009/12/23	JFRA 2010/11/04			Jibar Tradeable Future	7.6340	7.6600	0.341	0.0000	0.0000	0
2009/12/23	JN02 2010/02/04			JNOTE	7.8510	7.8810	0.382	0.0000	0.0000	0
2009/12/23	JN05 2010/02/04			JNOTE	8.7350	8.7940	0.675	0.0000	0.0000	0
2009/12/23	JN10 2010/02/04			JNOTE	8.9350	9.0270	1.030	0.0000	0.0000	0
2009/12/23	JROD 2009/12/31			Rodi	6.8520	6.8420	(0.146)	0.0000	0.0000	0
2009/12/23	JROD 2010/01/29			Rodi	7.0340	7.0090	(0.355)	0.0000	0.0000	0

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2009/12/23	JROD 2010/02/26			Rodi	7.0020	6.9840	(0.257)	0.0000	0.0000	0
2009/12/23	JROD 2010/03/31			Rodi	7.2000	7.1840	(0.222)	0.0000	0.0000	0
2009/12/23	OTH1 2010/02/04			Index Future	290.7770	290.6830	(0.032)	0.0000	0.0000	3
2009/12/23	OTH1 2010/05/06			Index Future	296.0950	295.9980	(0.033)	0.0000	0.0000	0
2009/12/23	R155 2010/02/04			Bond Future	7.6610	7.6560	(0.065)	0.0000	0.0000	31
2009/12/23	R155 2010/02/04	7.50	Call	Bond Future	134.0000	134.0000	0.000	0	0	0
2009/12/23	R155 2010/02/04	7.50	Put	Bond Future	378.0000	371.0000	(1.852)	0	0	0
2009/12/23	R157 2010/02/04			Bond Future	8.4980	8.4940	(0.047)	0.0000	0.0000	6,893
2009/12/23	R157 2010/02/04	7.75	Call	Bond Future	47.0000	45.0000	(4.255)	0	0	0
2009/12/23	R157 2010/02/04	7.75	Put	Bond Future	3,845.0000	3,823.0000	(0.572)	0	0	0
2009/12/23	R157 2010/05/06			Bond Future	8.5730	8.5700	(0.035)	0.0000	0.0000	0
2009/12/23	R157 2010/05/06	8.50	Call	Bond Future	1,399.0000	1,400.0000	0.071	0	0	0
2009/12/23	R157 2010/05/06	8.50	Put	Bond Future	1,747.0000	1,734.0000	(0.744)	0	0	0
2009/12/23	R157 2010/08/05			Bond Future	8.6220	8.6190	(0.035)	0.0000	0.0000	0
2009/12/23	R157 2010/08/05	8.75	Call	Bond Future	2,302.0000	2,305.0000	0.130	0	0	0
2009/12/23	R157 2010/08/05	8.75	Put	Bond Future	1,721.0000	1,710.0000	(0.639)	0	0	0
2009/12/23	R186 2010/02/04			Bond Future	9.1080	9.1060	(0.022)	0.0000	0.0000	18,786
2009/12/23	R186 2010/02/04	8.25	Call	Bond Future	61.0000	58.0000	(4.918)	0	0	0
2009/12/23	R186 2010/02/04	8.25	Put	Bond Future	8,479.0000	8,457.0000	(0.259)	0	0	0
2009/12/23	R186 2010/05/06			Bond Future	9.1580	9.1560	(0.022)	0.0000	0.0000	0
2009/12/23	R186 2010/05/06	9.00	Call	Bond Future	2,560.0000	2,557.0000	(0.117)	0	0	0
2009/12/23	R186 2010/05/06	9.00	Put	Bond Future	4,023.0000	4,001.0000	(0.547)	0	0	0
2009/12/23	R186 2010/08/05			Bond Future	9.1950	9.1930	(0.022)	0.0000	0.0000	0
2009/12/23	R186 2010/08/05	9.25	Call	Bond Future	4,387.0000	4,388.0000	0.023	0	0	0
2009/12/23	R186 2010/08/05	9.25	Put	Bond Future	3,890.0000	3,873.0000	(0.437)	0	0	0
2009/12/23	R201 2010/02/04			Bond Future	8.5620	8.5600	(0.023)	0.0000	0.0000	486
2009/12/23	R201 2010/02/04	7.50	Call	Bond Future	4.0000	4.0000	0.000	0	0	0
2009/12/23	R201 2010/02/04	7.50	Put	Bond Future	4,287.0000	4,279.0000	(0.187)	0	0	0
2009/12/23	R201 2010/05/06			Bond Future	8.6360	8.6330	(0.035)	0.0000	0.0000	0
2009/12/23	R201 2010/05/06	8.50	Call	Bond Future	961.0000	961.0000	0.000	0	0	0
2009/12/23	R201 2010/05/06	8.50	Put	Bond Future	1,473.0000	1,462.0000	(0.747)	0	0	0

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2009/12/23	R201	2010/08/05			Bond Future	8.6830	8.6800	(0.035)	0.0000	0.0000	0
2009/12/23	R201	2010/08/05	9.00	Call	Bond Future	2,160.0000	2,164.0000	0.185	0	0	0
2009/12/23	R201	2010/08/05	9.00	Put	Bond Future	1,035.0000	1,028.0000	(0.676)	0	0	0
2009/12/23	R203	2010/02/04			Bond Future	9.1450	9.1420	(0.033)	0.0000	0.0000	1,570
2009/12/23	R203	2010/02/04	8.20	Call	Bond Future	22.0000	20.0000	(9.091)	0	0	0
2009/12/23	R203	2010/02/04	8.20	Put	Bond Future	5,126.0000	5,108.0000	(0.351)	0	0	0
2009/12/23	R203	2010/05/06			Bond Future	9.2210	9.2180	(0.033)	0.0000	0.0000	0
2009/12/23	R203	2010/05/06	9.00	Call	Bond Future	1,281.0000	1,281.0000	0.000	0	0	0
2009/12/23	R203	2010/05/06	9.00	Put	Bond Future	2,413.0000	2,397.0000	(0.663)	0	0	0
2009/12/23	R203	2010/08/05			Bond Future	9.2780	9.2750	(0.032)	0.0000	0.0000	0
2009/12/23	R203	2010/08/05	9.25	Call	Bond Future	2,242.0000	2,244.0000	0.089	0	0	0
2009/12/23	R203	2010/08/05	9.25	Put	Bond Future	2,381.0000	2,368.0000	(0.546)	0	0	0
2009/12/23	R204	2010/02/04			Bond Future	9.1390	9.1360	(0.033)	0.0000	0.0000	4,207
2009/12/23	R204	2010/02/04	8.20	Call	Bond Future	23.0000	22.0000	(4.348)	0	0	0
2009/12/23	R204	2010/02/04	8.20	Put	Bond Future	5,600.0000	5,582.0000	(0.321)	0	0	0
2009/12/23	R204	2010/02/04	9.00	Call	Bond Future	760.0000	755.0000	(0.658)	0	0	100
2009/12/23	R204	2010/02/04	9.00	Put	Bond Future	1,560.0000	1,537.0000	(1.474)	0	0	200
2009/12/23	R204	2010/02/04	8.50	Call	Bond Future	111.0000	108.0000	(2.703)	0	0	200
2009/12/23	R204	2010/02/04	8.50	Put	Bond Future	3,861.0000	3,841.0000	(0.518)	0	0	0
2009/12/23	R204	2010/05/06			Bond Future	9.2080	9.2050	(0.033)	0.0000	0.0000	0
2009/12/23	R204	2010/05/06	9.00	Call	Bond Future	1,429.0000	1,428.0000	(0.070)	0	0	0
2009/12/23	R204	2010/05/06	9.00	Put	Bond Future	2,601.0000	2,583.0000	(0.692)	0	0	0
2009/12/23	R204	2010/08/05			Bond Future	9.2600	9.2580	(0.022)	0.0000	0.0000	0
2009/12/23	R204	2010/08/05	9.25	Call	Bond Future	2,552.0000	2,551.0000	(0.039)	0	0	0
2009/12/23	R204	2010/08/05	9.25	Put	Bond Future	2,607.0000	2,595.0000	(0.460)	0	0	0
2009/12/23	R206	2010/02/04			Bond Future	8.6220	8.6180	(0.046)	0.0000	0.0000	2
2009/12/23	R206	2010/02/04	7.50	Call	Bond Future	3.0000	3.0000	0.000	0	0	0
2009/12/23	R206	2010/02/04	7.50	Put	Bond Future	3,679.0000	3,666.0000	(0.353)	0	0	0
2009/12/23	R206	2010/05/06			Bond Future	8.7160	8.7130	(0.034)	0.0000	0.0000	0
2009/12/23	R206	2010/05/06	8.75	Call	Bond Future	1,077.0000	1,078.0000	0.093	0	0	0
2009/12/23	R206	2010/05/06	8.75	Put	Bond Future	974.0000	966.0000	(0.821)	0	0	0
2009/12/23	R206	2010/08/05			Bond Future	8.7830	8.7800	(0.034)	0.0000	0.0000	0
2009/12/23	R206	2010/08/05	9.00	Call	Bond Future	1,638.0000	1,640.0000	0.122	0	0	0

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2009/12/23	R206 2010/08/05	9.00	Put	Bond Future	1,024.0000	1,018.0000	(0.586)	0	0	0
2009/12/23	R207 2010/02/04			Bond Future	9.2270	9.2250	(0.022)	0.0000	0.0000	600
2009/12/23	R207 2010/02/04	8.25	Call	Bond Future	21.0000	20.0000	(4.762)	0	0	0
2009/12/23	R207 2010/02/04	8.25	Put	Bond Future	6,010.0000	5,997.0000	(0.216)	0	0	0
2009/12/23	R207 2010/05/06			Bond Future	9.2950	9.2920	(0.032)	0.0000	0.0000	0
2009/12/23	R207 2010/05/06	9.25	Call	Bond Future	1,937.0000	1,938.0000	0.052	0	0	0
2009/12/23	R207 2010/05/06	9.25	Put	Bond Future	2,196.0000	2,180.0000	(0.729)	0	0	0
2009/12/23	R207 2010/08/05			Bond Future	9.3480	9.3450	(0.032)	0.0000	0.0000	0
2009/12/23	R207 2010/08/05	9.50	Call	Bond Future	3,166.0000	3,169.0000	0.095	0	0	0
2009/12/23	R207 2010/08/05	9.50	Put	Bond Future	2,313.0000	2,299.0000	(0.605)	0	0	0
2009/12/23	R208 2010/02/04			Bond Future	9.2140	9.2120	(0.022)	0.0000	0.0000	5,004
2009/12/23	R208 2010/02/04	8.50	Call	Bond Future	94.0000	90.0000	(4.255)	0	0	0
2009/12/23	R208 2010/02/04	8.50	Put	Bond Future	4,590.0000	4,574.0000	(0.349)	0	0	0
2009/12/23	R208 2010/05/06			Bond Future	9.2740	9.2710	(0.032)	0.0000	0.0000	0
2009/12/23	R208 2010/05/06	9.25	Call	Bond Future	2,011.0000	2,012.0000	0.050	0	0	0
2009/12/23	R208 2010/05/06	9.25	Put	Bond Future	2,155.0000	2,138.0000	(0.789)	0	0	0
2009/12/23	R208 2010/08/05			Bond Future	9.3190	9.3170	(0.021)	0.0000	0.0000	0
2009/12/23	R208 2010/08/05	9.50	Call	Bond Future	3,341.0000	3,342.0000	0.030	0	0	0
2009/12/23	R208 2010/08/05	9.50	Put	Bond Future	2,284.0000	2,274.0000	(0.438)	0	0	0
2009/12/23	R209 2010/02/04			Bond Future	8.8290	8.8280	(0.011)	0.0000	0.0000	1,799
2009/12/23	R209 2010/02/04	7.50	Call	Bond Future	1.0000	1.0000	0.000	0	0	2,500
2009/12/23	R209 2010/02/04	7.50	Put	Bond Future	11,926.0000	11,918.0000	(0.067)	0	0	0
2009/12/23	R209 2010/02/04	10.00	Call	Bond Future	8,441.0000	8,447.0000	0.071	0	0	0
2009/12/23	R209 2010/02/04	10.00	Put	Bond Future	23.0000	21.0000	(8.696)	0	0	0
2009/12/23	R209 2010/05/06			Bond Future	8.8600	8.8590	(0.011)	0.0000	0.0000	0
2009/12/23	R209 2010/05/06	8.50	Call	Bond Future	1,463.0000	1,457.0000	(0.410)	0	0	0
2009/12/23	R209 2010/05/06	8.50	Put	Bond Future	4,397.0000	4,383.0000	(0.318)	0	0	0
2009/12/23	R209 2010/08/05			Bond Future	8.8810	8.8790	(0.023)	0.0000	0.0000	0
2009/12/23	R209 2010/08/05	8.75	Call	Bond Future	3,037.0000	3,037.0000	0.000	0	0	0
2009/12/23	R209 2010/08/05	8.75	Put	Bond Future	4,078.0000	4,062.0000	(0.392)	0	0	0
2009/12/23	TRT1 2010/02/04			Index Future	297.8190	297.7190	(0.034)	0.0000	0.0000	100
2009/12/23	TRT1 2010/05/06			Index Future	303.2660	303.1620	(0.034)	0.0000	0.0000	0

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Total	50341.00
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