



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 31/12/2009

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
2009/12/31	AL13 2010/02/04			Index Future	253.9380	253.9440	0.002	0.0000	0.0000	44
2009/12/31	AL7T 2010/02/04			Index Future	336.1960	336.2160	0.006	0.0000	0.0000	58
2009/12/31	ALBI 2010/02/04			Index Future	300.6050	300.9790	0.124	0.0000	0.0000	1,079
2009/12/31	ALBI 2010/05/06			Index Future	306.0970	306.4770	0.124	0.0000	0.0000	127
2009/12/31	ALBI 2010/08/05			Index Future	315.9190	315.9330	0.004	0.0000	0.0000	0
2009/12/31	CRD1 2010/02/04			Index Future	130.9540	131.0530	0.076	0.0000	0.0000	2
2009/12/31	CRD1 2010/05/06			Index Future	133.3460	133.4470	0.076	0.0000	0.0000	0
2009/12/31	GOVI 2010/02/04			GOVI	302.2670	302.6460	0.125	0.0000	0.0000	1,132
2009/12/31	GOVI 2010/02/04	304.00	Call	GOVI	12,894.0000	14,076.0000	9.167	0	0	0
2009/12/31	GOVI 2010/02/04	304.00	Put	GOVI	30,224.0000	27,616.0000	(8.629)	0	0	0
2009/12/31	GOVI 2010/05/06			GOVI	307.7890	308.1740	0.125	0.0000	0.0000	0
2009/12/31	GOVI 2010/05/06	309.80	Call	GOVI	40,026.0000	41,564.0000	3.843	0	0	0
2009/12/31	GOVI 2010/05/06	309.80	Put	GOVI	60,136.0000	57,824.0000	(3.845)	0	0	0
2009/12/31	GOVI 2010/08/05			GOVI	313.5210	313.9140	0.125	0.0000	0.0000	0
2009/12/31	GOVI 2010/08/05	315.60	Call	GOVI	53,816.0000	55,491.0000	3.112	0	0	0
2009/12/31	GOVI 2010/08/05	315.60	Put	GOVI	74,606.0000	72,351.0000	(3.023)	0	0	0
2009/12/31	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2009/12/31	ILBI 2010/02/04			Index Future	362.9370	362.9370	0.000	0.0000	0.0000	425
2009/12/31	J153 2010/08/31			Interest Rate Swap	6.9124	6.8941	(0.265)	0.0000	0.0000	0
2009/12/31	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
2009/12/31	J186 2026/12/21			Interest Rate Swap	8.5930	8.6830	1.047	0.0000	0.0000	0
2009/12/31	J201 2014/12/22			Interest Rate Swap	8.6060	8.6550	0.569	0.0000	0.0000	0
2009/12/31	J203 2017/09/15			Interest Rate Swap	8.9050	8.9750	0.786	0.0000	0.0000	0
2009/12/31	J204 2018/12/21			Interest Rate Swap	8.8830	8.9620	0.889	0.0000	0.0000	0
2009/12/31	J207 2020/01/15			Interest Rate Swap	8.9110	8.9970	0.965	0.0000	0.0000	0
2009/12/31	JBAF 2010/01/20			Jibar Tradeable Future	7.2050	7.2050	0.000	0.0000	0.0000	0
2009/12/31	JBAF 2010/02/17			Jibar Tradeable Future	7.1400	7.1400	0.000	0.0000	0.0000	0
2009/12/31	JBAF 2010/03/17			Jibar Tradeable Future	7.0980	7.0980	0.000	0.0000	0.0000	0
2009/12/31	JBAF 2010/04/21			Jibar Tradeable Future	7.0960	7.0960	0.000	0.0000	0.0000	0
2009/12/31	JBAF 2010/05/19			Jibar Tradeable Future	7.3250	7.3250	0.000	0.0000	0.0000	0
2009/12/31	JBAF 2010/06/15			Jibar Tradeable Future	7.1040	7.1040	0.000	0.0000	0.0000	0
2009/12/31	JBAF 2010/09/15			Jibar Tradeable Future	7.2550	7.2550	0.000	0.0000	0.0000	0
2009/12/31	JBAF 2010/12/15			Jibar Tradeable Future	7.4880	7.4880	0.000	0.0000	0.0000	0
2009/12/31	JBAF 2011/03/16			Jibar Tradeable Future	7.8130	7.8130	0.000	0.0000	0.0000	0
2009/12/31	JBAF 2011/06/15			Jibar Tradeable Future	8.2020	8.2020	0.000	0.0000	0.0000	5,000
2009/12/31	JBAF 2011/09/21			Jibar Tradeable Future	8.6010	8.6010	0.000	0.0000	0.0000	0
2009/12/31	JBAF 2011/12/21			Jibar Tradeable Future	8.8000	8.8000	0.000	0.0000	0.0000	0
2009/12/31	JFRA 2010/02/04			Jibar Tradeable Future	6.9660	6.9770	0.158	0.0000	0.0000	0
2009/12/31	JFRA 2010/05/06			Jibar Tradeable Future	7.1040	7.1210	0.239	0.0000	0.0000	0
2009/12/31	JFRA 2010/08/05			Jibar Tradeable Future	7.3280	7.3290	0.014	0.0000	0.0000	0
2009/12/31	JFRA 2010/11/04			Jibar Tradeable Future	7.6340	7.6600	0.341	0.0000	0.0000	0
2009/12/31	JN02 2010/02/04			JNOTE	7.8510	7.8810	0.382	0.0000	0.0000	0
2009/12/31	JN05 2010/02/04			JNOTE	8.7350	8.7940	0.675	0.0000	0.0000	0
2009/12/31	JN10 2010/02/04			JNOTE	8.9350	9.0270	1.030	0.0000	0.0000	0
2009/12/31	JROD 2009/12/31			Rodi	6.8520	6.8420	(0.146)	0.0000	0.0000	0
2009/12/31	JROD 2010/01/29			Rodi	7.0340	7.0090	(0.355)	0.0000	0.0000	0

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2009/12/31	JROD 2010/02/26			Rodi	7.0020	6.9840	(0.257)	0.0000	0.0000	0
2009/12/31	JROD 2010/03/31			Rodi	7.2000	7.1840	(0.222)	0.0000	0.0000	0
2009/12/31	OTH1 2010/02/04			Index Future	291.4270	291.7760	0.120	0.0000	0.0000	3
2009/12/31	OTH1 2010/05/06			Index Future	296.7510	297.1060	0.120	0.0000	0.0000	0
2009/12/31	R155 2010/02/04			Bond Future	7.6160	7.5910	(0.328)	0.0000	0.0000	31
2009/12/31	R155 2010/02/04	7.50	Call	Bond Future	137.0000	149.0000	8.759	0	0	0
2009/12/31	R155 2010/02/04	7.50	Put	Bond Future	313.0000	287.0000	(8.307)	0	0	0
2009/12/31	R157 2010/02/04			Bond Future	8.4460	8.4250	(0.249)	0.0000	0.0000	6,893
2009/12/31	R157 2010/02/04	7.75	Call	Bond Future	38.0000	40.0000	5.263	0	0	0
2009/12/31	R157 2010/02/04	7.75	Put	Bond Future	3,577.0000	3,474.0000	(2.880)	0	0	0
2009/12/31	R157 2010/05/06			Bond Future	8.5200	8.4970	(0.270)	0.0000	0.0000	0
2009/12/31	R157 2010/05/06	8.50	Call	Bond Future	1,474.0000	1,523.0000	3.324	0	0	0
2009/12/31	R157 2010/05/06	8.50	Put	Bond Future	1,570.0000	1,509.0000	(3.885)	0	0	0
2009/12/31	R157 2010/08/05			Bond Future	8.5660	8.5420	(0.280)	0.0000	0.0000	0
2009/12/31	R157 2010/08/05	8.75	Call	Bond Future	2,411.0000	2,470.0000	2.447	0	0	0
2009/12/31	R157 2010/08/05	8.75	Put	Bond Future	1,575.0000	1,524.0000	(3.238)	0	0	0
2009/12/31	R186 2010/02/04			Bond Future	9.0610	9.0410	(0.221)	0.0000	0.0000	18,509
2009/12/31	R186 2010/02/04	8.25	Call	Bond Future	44.0000	46.0000	4.545	0	0	0
2009/12/31	R186 2010/02/04	8.25	Put	Bond Future	8,024.0000	7,839.0000	(2.306)	0	0	0
2009/12/31	R186 2010/05/06			Bond Future	9.1100	9.0890	(0.231)	0.0000	0.0000	0
2009/12/31	R186 2010/05/06	9.00	Call	Bond Future	2,664.0000	2,742.0000	2.928	0	0	0
2009/12/31	R186 2010/05/06	9.00	Put	Bond Future	3,685.0000	3,569.0000	(3.148)	0	0	0
2009/12/31	R186 2010/08/05			Bond Future	9.1460	9.1240	(0.241)	0.0000	0.0000	0
2009/12/31	R186 2010/08/05	9.25	Call	Bond Future	4,557.0000	4,660.0000	2.260	0	0	0
2009/12/31	R186 2010/08/05	9.25	Put	Bond Future	3,615.0000	3,518.0000	(2.683)	0	0	0
2009/12/31	R201 2010/02/04			Bond Future	8.5120	8.4910	(0.247)	0.0000	0.0000	486
2009/12/31	R201 2010/02/04	7.50	Call	Bond Future	3.0000	3.0000	0.000	0	0	0
2009/12/31	R201 2010/02/04	7.50	Put	Bond Future	4,089.0000	4,006.0000	(2.030)	0	0	0
2009/12/31	R201 2010/05/06			Bond Future	8.5830	8.5600	(0.268)	0.0000	0.0000	0
2009/12/31	R201 2010/05/06	8.50	Call	Bond Future	1,015.0000	1,051.0000	3.547	0	0	0
2009/12/31	R201 2010/05/06	8.50	Put	Bond Future	1,328.0000	1,277.0000	(3.840)	0	0	0

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2009/12/31	R201 2010/08/05			Bond Future	8.6280	8.6030	(0.290)	0.0000	0.0000	0
2009/12/31	R201 2010/08/05	9.00	Call	Bond Future	2,259.0000	2,314.0000	2.435	0	0	0
2009/12/31	R201 2010/08/05	9.00	Put	Bond Future	937.0000	902.0000	(3.735)	0	0	0
2009/12/31	R203 2010/02/04			Bond Future	9.1050	9.0830	(0.242)	0.0000	0.0000	1,570
2009/12/31	R203 2010/02/04	8.20	Call	Bond Future	14.0000	15.0000	7.143	0	0	0
2009/12/31	R203 2010/02/04	8.20	Put	Bond Future	4,909.0000	4,794.0000	(2.343)	0	0	0
2009/12/31	R203 2010/05/06			Bond Future	9.1790	9.1570	(0.240)	0.0000	0.0000	0
2009/12/31	R203 2010/05/06	9.00	Call	Bond Future	1,318.0000	1,360.0000	3.187	0	0	0
2009/12/31	R203 2010/05/06	9.00	Put	Bond Future	2,236.0000	2,166.0000	(3.131)	0	0	0
2009/12/31	R203 2010/08/05			Bond Future	9.2350	9.2110	(0.260)	0.0000	0.0000	0
2009/12/31	R203 2010/08/05	9.25	Call	Bond Future	2,309.0000	2,366.0000	2.469	0	0	0
2009/12/31	R203 2010/08/05	9.25	Put	Bond Future	2,235.0000	2,173.0000	(2.774)	0	0	0
2009/12/31	R204 2010/02/04			Bond Future	9.0890	9.0680	(0.231)	0.0000	0.0000	4,207
2009/12/31	R204 2010/02/04	8.20	Call	Bond Future	16.0000	17.0000	6.250	0	0	0
2009/12/31	R204 2010/02/04	8.20	Put	Bond Future	5,307.0000	5,187.0000	(2.261)	0	0	0
2009/12/31	R204 2010/02/04	9.00	Call	Bond Future	774.0000	812.0000	4.910	0	0	100
2009/12/31	R204 2010/02/04	9.00	Put	Bond Future	1,287.0000	1,204.0000	(6.449)	0	0	200
2009/12/31	R204 2010/02/04	8.50	Call	Bond Future	95.0000	100.0000	5.263	0	0	200
2009/12/31	R204 2010/02/04	8.50	Put	Bond Future	3,558.0000	3,442.0000	(3.260)	0	0	0
2009/12/31	R204 2010/05/06			Bond Future	9.1570	9.1350	(0.240)	0.0000	0.0000	0
2009/12/31	R204 2010/05/06	9.00	Call	Bond Future	1,492.0000	1,540.0000	3.217	0	0	0
2009/12/31	R204 2010/05/06	9.00	Put	Bond Future	2,378.0000	2,303.0000	(3.154)	0	0	0
2009/12/31	R204 2010/08/05			Bond Future	9.2080	9.1850	(0.250)	0.0000	0.0000	0
2009/12/31	R204 2010/08/05	9.25	Call	Bond Future	2,653.0000	2,715.0000	2.337	0	0	0
2009/12/31	R204 2010/08/05	9.25	Put	Bond Future	2,423.0000	2,359.0000	(2.641)	0	0	0
2009/12/31	R206 2010/02/04			Bond Future	8.5690	8.5470	(0.257)	0.0000	0.0000	2
2009/12/31	R206 2010/02/04	7.50	Call	Bond Future	2.0000	2.0000	0.000	0	0	0
2009/12/31	R206 2010/02/04	7.50	Put	Bond Future	3,508.0000	3,437.0000	(2.024)	0	0	0
2009/12/31	R206 2010/05/06			Bond Future	8.6610	8.6380	(0.266)	0.0000	0.0000	0
2009/12/31	R206 2010/05/06	8.75	Call	Bond Future	1,135.0000	1,170.0000	3.084	0	0	0
2009/12/31	R206 2010/05/06	8.75	Put	Bond Future	866.0000	831.0000	(4.042)	0	0	0
2009/12/31	R206 2010/08/05			Bond Future	8.7250	8.6990	(0.298)	0.0000	0.0000	0
2009/12/31	R206 2010/08/05	9.00	Call	Bond Future	1,713.0000	1,755.0000	2.452	0	0	0

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2009/12/31	R206 2010/08/05	9.00	Put	Bond Future	935.0000	903.0000	(3.422)	0	0	0
2009/12/31	R207 2010/02/04			Bond Future	9.1780	9.1570	(0.229)	0.0000	0.0000	600
2009/12/31	R207 2010/02/04	8.25	Call	Bond Future	14.0000	15.0000	7.143	0	0	0
2009/12/31	R207 2010/02/04	8.25	Put	Bond Future	5,715.0000	5,592.0000	(2.152)	0	0	0
2009/12/31	R207 2010/05/06			Bond Future	9.2450	9.2230	(0.238)	0.0000	0.0000	0
2009/12/31	R207 2010/05/06	9.25	Call	Bond Future	2,020.0000	2,078.0000	2.871	0	0	0
2009/12/31	R207 2010/05/06	9.25	Put	Bond Future	1,991.0000	1,922.0000	(3.466)	0	0	0
2009/12/31	R207 2010/08/05			Bond Future	9.2960	9.2730	(0.247)	0.0000	0.0000	0
2009/12/31	R207 2010/08/05	9.50	Call	Bond Future	3,287.0000	3,357.0000	2.130	0	0	0
2009/12/31	R207 2010/08/05	9.50	Put	Bond Future	2,140.0000	2,080.0000	(2.804)	0	0	0
2009/12/31	R208 2010/02/04			Bond Future	9.1660	9.1450	(0.229)	0.0000	0.0000	5,004
2009/12/31	R208 2010/02/04	8.50	Call	Bond Future	76.0000	80.0000	5.263	0	0	0
2009/12/31	R208 2010/02/04	8.50	Put	Bond Future	4,279.0000	4,155.0000	(2.898)	0	0	0
2009/12/31	R208 2010/05/06			Bond Future	9.2240	9.2030	(0.228)	0.0000	0.0000	0
2009/12/31	R208 2010/05/06	9.25	Call	Bond Future	2,102.0000	2,161.0000	2.807	0	0	0
2009/12/31	R208 2010/05/06	9.25	Put	Bond Future	1,946.0000	1,879.0000	(3.443)	0	0	0
2009/12/31	R208 2010/08/05			Bond Future	9.2680	9.2460	(0.237)	0.0000	0.0000	0
2009/12/31	R208 2010/08/05	9.50	Call	Bond Future	3,469.0000	3,540.0000	2.047	0	0	0
2009/12/31	R208 2010/08/05	9.50	Put	Bond Future	2,111.0000	2,052.0000	(2.795)	0	0	0
2009/12/31	R209 2010/02/04			Bond Future	8.7840	8.7640	(0.228)	0.0000	0.0000	1,799
2009/12/31	R209 2010/02/04	7.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	2,500
2009/12/31	R209 2010/02/04	7.50	Put	Bond Future	11,566.0000	11,405.0000	(1.392)	0	0	0
2009/12/31	R209 2010/02/04	10.00	Call	Bond Future	8,785.0000	8,944.0000	1.810	0	0	0
2009/12/31	R209 2010/02/04	10.00	Put	Bond Future	8.0000	6.0000	(25.000)	0	0	0
2009/12/31	R209 2010/05/06			Bond Future	8.8150	8.7940	(0.238)	0.0000	0.0000	0
2009/12/31	R209 2010/05/06	8.50	Call	Bond Future	1,516.0000	1,568.0000	3.430	0	0	0
2009/12/31	R209 2010/05/06	8.50	Put	Bond Future	4,093.0000	3,978.0000	(2.810)	0	0	0
2009/12/31	R209 2010/08/05			Bond Future	8.8340	8.8130	(0.238)	0.0000	0.0000	0
2009/12/31	R209 2010/08/05	8.75	Call	Bond Future	3,154.0000	3,228.0000	2.346	0	0	0
2009/12/31	R209 2010/08/05	8.75	Put	Bond Future	3,824.0000	3,732.0000	(2.406)	0	0	0
2009/12/31	TRT1 2010/02/04			Index Future	298.5150	298.8880	0.125	0.0000	0.0000	100
2009/12/31	TRT1 2010/05/06			Index Future	303.9690	304.3480	0.125	0.0000	0.0000	0

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Total		50071.00
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