



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 24/11/2009

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
2009/11/24	AL13 2010/02/04			Index Future	254.0420	253.8770	(0.065)	0.0000	0.0000	44
2009/11/24	AL7T 2010/02/04			Index Future	323.9970	323.1070	(0.275)	0.0000	0.0000	58
2009/11/24	ALBI 2010/02/04			Index Future	300.6730	299.7390	(0.311)	0.0000	0.0000	588
2009/11/24	ALBI 2010/05/06			Index Future	306.1890	305.2370	(0.311)	0.0000	0.0000	0
2009/11/24	ALBI 2010/08/05			Index Future	311.4650	310.6410	(0.265)	0.0000	0.0000	0
2009/11/24	CRD1 2010/02/04			Index Future	130.7570	130.5680	(0.145)	0.0000	0.0000	2
2009/11/24	CRD1 2010/05/06			Index Future	133.1560	132.9630	(0.145)	0.0000	0.0000	0
2009/11/24	GOVI 2010/02/04			GOVI	302.3650	301.4350	(0.308)	0.0000	0.0000	1,145
2009/11/24	GOVI 2010/02/04	304.00	Call	GOVI	21,606.0000	17,781.0000	(17.703)	0	0	0
2009/11/24	GOVI 2010/02/04	304.00	Put	GOVI	37,956.0000	43,431.0000	14.425	0	0	0
2009/11/24	GOVI 2010/05/06			GOVI	307.9120	306.9640	(0.308)	0.0000	0.0000	0
2009/11/24	GOVI 2010/05/06	309.80	Call	GOVI	47,247.0000	42,886.0000	(9.230)	0	0	0
2009/11/24	GOVI 2010/05/06	309.80	Put	GOVI	66,127.0000	71,246.0000	7.741	0	0	0
2009/11/24	GOVI 2010/08/05			GOVI	313.6500	312.6850	(0.308)	0.0000	0.0000	0
2009/11/24	GOVI 2010/08/05	315.60	Call	GOVI	59,565.0000	55,043.0000	(7.592)	0	0	0
2009/11/24	GOVI 2010/08/05	315.60	Put	GOVI	79,065.0000	84,193.0000	6.486	0	0	0
2009/11/24	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2009/11/24	ILBI 2010/02/04			Index Future	363.6680	363.3570	(0.086)	0.0000	0.0000	425
2009/11/24	J153 2010/08/31			Interest Rate Swap	6.9124	6.8941	(0.265)	0.0000	0.0000	0
2009/11/24	J157 2015/09/15			Interest Rate Swap	8.7620	8.8220	0.685	0.0000	0.0000	0

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2009/11/24	J186 2026/12/21			Interest Rate Swap	8.5930	8.6830	1.047	0.0000	0.0000	0
2009/11/24	J201 2014/12/22			Interest Rate Swap	8.6060	8.6550	0.569	0.0000	0.0000	0
2009/11/24	J203 2017/09/15			Interest Rate Swap	8.9050	8.9750	0.786	0.0000	0.0000	0
2009/11/24	J204 2018/12/21			Interest Rate Swap	8.8830	8.9620	0.889	0.0000	0.0000	0
2009/11/24	J207 2020/01/15			Interest Rate Swap	8.9110	8.9970	0.965	0.0000	0.0000	0
2009/11/24	JBAF 2009/12/15			Jibar Tradeable Future	7.1300	7.1300	0.000	0.0000	0.0000	0
2009/11/24	JBAF 2010/01/20			Jibar Tradeable Future	7.1300	7.1300	0.000	0.0000	0.0000	0
2009/11/24	JBAF 2010/02/17			Jibar Tradeable Future	7.1300	7.1300	0.000	0.0000	0.0000	0
2009/11/24	JBAF 2010/03/17			Jibar Tradeable Future	7.1300	7.1300	0.000	0.0000	0.0000	0
2009/11/24	JBAF 2010/04/21			Jibar Tradeable Future	7.1300	7.1300	0.000	0.0000	0.0000	0
2009/11/24	JBAF 2010/05/19			Jibar Tradeable Future	7.1300	7.1300	0.000	0.0000	0.0000	0
2009/11/24	JBAF 2010/06/15			Jibar Tradeable Future	7.1300	7.1300	0.000	0.0000	0.0000	0
2009/11/24	JBAF 2010/09/15			Jibar Tradeable Future	7.1300	7.1300	0.000	0.0000	0.0000	0
2009/11/24	JBAF 2010/12/15			Jibar Tradeable Future	7.1300	7.1300	0.000	0.0000	0.0000	0
2009/11/24	JBAF 2011/03/16			Jibar Tradeable Future	7.1300	7.1300	0.000	0.0000	0.0000	0
2009/11/24	JBAF 2011/06/15			Jibar Tradeable Future	7.1300	7.1300	0.000	0.0000	0.0000	0
2009/11/24	JBAF 2011/09/21			Jibar Tradeable Future	7.1300	7.1300	0.000	0.0000	0.0000	0
2009/11/24	JFRA 2010/02/04			Jibar Tradeable Future	6.9660	6.9770	0.158	0.0000	0.0000	0
2009/11/24	JFRA 2010/05/06			Jibar Tradeable Future	7.1040	7.1210	0.239	0.0000	0.0000	0
2009/11/24	JFRA 2010/08/05			Jibar Tradeable Future	7.3280	7.3290	0.014	0.0000	0.0000	0
2009/11/24	JFRA 2010/11/04			Jibar Tradeable Future	7.6340	7.6600	0.341	0.0000	0.0000	0
2009/11/24	JN02 2010/02/04			JNOTE	7.8510	7.8810	0.382	0.0000	0.0000	0
2009/11/24	JN05 2010/02/04			JNOTE	8.7350	8.7940	0.675	0.0000	0.0000	0
2009/11/24	JN10 2010/02/04			JNOTE	8.9350	9.0270	1.030	0.0000	0.0000	0
2009/11/24	JROD 2009/11/30			Rodi	6.7350	6.7320	(0.045)	0.0000	0.0000	0
2009/11/24	JROD 2009/12/31			Rodi	6.8520	6.8420	(0.146)	0.0000	0.0000	0

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2009/11/24	JROD 2010/01/29			Rodi	7.0340	7.0090	(0.355)	0.0000	0.0000	0
2009/11/24	JROD 2010/02/26			Rodi	7.0020	6.9840	(0.257)	0.0000	0.0000	0
2009/11/24	JROD 2010/03/31			Rodi	7.2000	7.1840	(0.222)	0.0000	0.0000	0
2009/11/24	OTH1 2010/02/04			Index Future	291.3660	290.5020	(0.297)	0.0000	0.0000	3
2009/11/24	OTH1 2010/05/06			Index Future	296.7100	295.8310	(0.296)	0.0000	0.0000	0
2009/11/24	R155 2010/02/04			Bond Future	7.5560	7.6010	0.596	0.0000	0.0000	31
2009/11/24	R155 2010/02/04	7.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2009/11/24	R155 2010/02/04	7.50	Put	Bond Future	85.0000	153.0000	80.000	0	0	0
2009/11/24	R157 2010/02/04			Bond Future	8.4440	8.4960	0.616	0.0000	0.0000	6,576
2009/11/24	R157 2010/02/04	7.75	Call	Bond Future	174.0000	141.0000	(18.966)	0	0	0
2009/11/24	R157 2010/02/04	7.75	Put	Bond Future	3,703.0000	3,929.0000	6.103	0	0	0
2009/11/24	R157 2010/05/06			Bond Future	8.5140	8.5690	0.646	0.0000	0.0000	0
2009/11/24	R157 2010/05/06	8.50	Call	Bond Future	1,696.0000	1,562.0000	(7.901)	0	0	0
2009/11/24	R157 2010/05/06	8.50	Put	Bond Future	1,763.0000	1,891.0000	7.260	0	0	0
2009/11/24	R157 2010/08/05			Bond Future	8.5550	8.6140	0.690	0.0000	0.0000	0
2009/11/24	R157 2010/08/05	8.75	Call	Bond Future	2,598.0000	2,441.0000	(6.043)	0	0	0
2009/11/24	R157 2010/08/05	8.75	Put	Bond Future	1,712.0000	1,824.0000	6.542	0	0	0
2009/11/24	R186 2010/02/04			Bond Future	9.0960	9.1470	0.561	0.0000	0.0000	10,112
2009/11/24	R186 2010/02/04	8.25	Call	Bond Future	216.0000	174.0000	(19.444)	0	0	0
2009/11/24	R186 2010/02/04	8.25	Put	Bond Future	8,522.0000	8,954.0000	5.069	0	0	0
2009/11/24	R186 2010/05/06			Bond Future	9.1440	9.1970	0.580	0.0000	0.0000	0
2009/11/24	R186 2010/05/06	9.00	Call	Bond Future	2,945.0000	2,718.0000	(7.708)	0	0	0
2009/11/24	R186 2010/05/06	9.00	Put	Bond Future	4,279.0000	4,537.0000	6.029	0	0	0
2009/11/24	R186 2010/08/05			Bond Future	9.1790	9.2330	0.588	0.0000	0.0000	0
2009/11/24	R186 2010/08/05	9.25	Call	Bond Future	4,808.0000	4,539.0000	(5.595)	0	0	0
2009/11/24	R186 2010/08/05	9.25	Put	Bond Future	4,166.0000	4,386.0000	5.281	0	0	0
2009/11/24	R201 2010/02/04			Bond Future	8.4960	8.5370	0.483	0.0000	0.0000	486
2009/11/24	R201 2010/02/04	7.50	Call	Bond Future	45.0000	37.0000	(17.778)	0	0	0
2009/11/24	R201 2010/02/04	7.50	Put	Bond Future	4,068.0000	4,222.0000	3.786	0	0	0
2009/11/24	R201 2010/05/06			Bond Future	8.5620	8.6060	0.514	0.0000	0.0000	0
2009/11/24	R201 2010/05/06	8.50	Call	Bond Future	1,279.0000	1,197.0000	(6.411)	0	0	0

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2009/11/24	R201 2010/05/06	8.50	Put	Bond Future	1,513.0000	1,596.0000	5.486	0	0	0
2009/11/24	R201 2010/08/05			Bond Future	8.6000	8.6480	0.558	0.0000	0.0000	0
2009/11/24	R201 2010/08/05	9.00	Call	Bond Future	2,544.0000	2,433.0000	(4.363)	0	0	0
2009/11/24	R201 2010/08/05	9.00	Put	Bond Future	1,122.0000	1,183.0000	5.437	0	0	0
2009/11/24	R203 2010/02/04			Bond Future	9.0190	9.0700	0.565	0.0000	0.0000	1,570
2009/11/24	R203 2010/02/04	8.20	Call	Bond Future	152.0000	124.0000	(18.421)	0	0	0
2009/11/24	R203 2010/02/04	8.20	Put	Bond Future	4,595.0000	4,835.0000	5.223	0	0	0
2009/11/24	R203 2010/05/06			Bond Future	9.0870	9.1400	0.583	0.0000	0.0000	0
2009/11/24	R203 2010/05/06	9.00	Call	Bond Future	1,796.0000	1,664.0000	(7.350)	0	0	0
2009/11/24	R203 2010/05/06	9.00	Put	Bond Future	2,244.0000	2,383.0000	6.194	0	0	0
2009/11/24	R203 2010/08/05			Bond Future	9.1350	9.1910	0.613	0.0000	0.0000	0
2009/11/24	R203 2010/08/05	9.25	Call	Bond Future	2,890.0000	2,734.0000	(5.398)	0	0	0
2009/11/24	R203 2010/08/05	9.25	Put	Bond Future	2,318.0000	2,441.0000	5.306	0	0	0
2009/11/24	R204 2010/02/04			Bond Future	9.0190	9.0600	0.455	0.0000	0.0000	4,207
2009/11/24	R204 2010/02/04	8.20	Call	Bond Future	163.0000	137.0000	(15.951)	0	0	0
2009/11/24	R204 2010/02/04	8.20	Put	Bond Future	5,051.0000	5,261.0000	4.158	0	0	0
2009/11/24	R204 2010/02/04	9.00	Call	Bond Future	1,443.0000	1,319.0000	(8.593)	0	0	200
2009/11/24	R204 2010/02/04	9.00	Put	Bond Future	1,553.0000	1,665.0000	7.212	0	0	200
2009/11/24	R204 2010/02/04	8.50	Call	Bond Future	431.0000	376.0000	(12.761)	0	0	200
2009/11/24	R204 2010/02/04	8.50	Put	Bond Future	3,491.0000	3,672.0000	5.185	0	0	0
2009/11/24	R204 2010/05/06			Bond Future	9.0820	9.1240	0.462	0.0000	0.0000	0
2009/11/24	R204 2010/05/06	9.00	Call	Bond Future	1,979.0000	1,861.0000	(5.963)	0	0	0
2009/11/24	R204 2010/05/06	9.00	Put	Bond Future	2,443.0000	2,562.0000	4.871	0	0	0
2009/11/24	R204 2010/08/05			Bond Future	9.1270	9.1710	0.482	0.0000	0.0000	0
2009/11/24	R204 2010/08/05	9.25	Call	Bond Future	3,157.0000	3,019.0000	(4.371)	0	0	0
2009/11/24	R204 2010/08/05	9.25	Put	Bond Future	2,481.0000	2,586.0000	4.232	0	0	0
2009/11/24	R206 2010/02/04			Bond Future	8.5690	8.5890	0.233	0.0000	0.0000	2
2009/11/24	R206 2010/02/04	7.50	Call	Bond Future	27.0000	24.0000	(11.111)	0	0	0
2009/11/24	R206 2010/02/04	7.50	Put	Bond Future	3,533.0000	3,594.0000	1.727	0	0	0
2009/11/24	R206 2010/05/06			Bond Future	8.6570	8.6790	0.254	0.0000	0.0000	0
2009/11/24	R206 2010/05/06	8.75	Call	Bond Future	1,286.0000	1,246.0000	(3.110)	0	0	0
2009/11/24	R206 2010/05/06	8.75	Put	Bond Future	1,005.0000	1,031.0000	2.587	0	0	0
2009/11/24	R206 2010/08/05			Bond Future	8.7140	8.7380	0.275	0.0000	0.0000	0

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2009/11/24	R206 2010/08/05	9.00	Call	Bond Future	1,859.0000	1,816.0000	(2.313)	0	0	0
2009/11/24	R206 2010/08/05	9.00	Put	Bond Future	1,049.0000	1,075.0000	2.479	0	0	0
2009/11/24	R207 2010/02/04			Bond Future	9.1990	9.2390	0.435	0.0000	0.0000	600
2009/11/24	R207 2010/02/04	8.25	Call	Bond Future	109.0000	91.0000	(16.514)	0	0	0
2009/11/24	R207 2010/02/04	8.25	Put	Bond Future	5,934.0000	6,151.0000	3.657	0	0	0
2009/11/24	R207 2010/05/06			Bond Future	9.2640	9.3060	0.453	0.0000	0.0000	0
2009/11/24	R207 2010/05/06	9.25	Call	Bond Future	2,280.0000	2,152.0000	(5.614)	0	0	0
2009/11/24	R207 2010/05/06	9.25	Put	Bond Future	2,361.0000	2,475.0000	4.828	0	0	0
2009/11/24	R207 2010/08/05			Bond Future	9.3140	9.3570	0.462	0.0000	0.0000	0
2009/11/24	R207 2010/08/05	9.50	Call	Bond Future	3,518.0000	3,374.0000	(4.093)	0	0	0
2009/11/24	R207 2010/08/05	9.50	Put	Bond Future	2,473.0000	2,572.0000	4.003	0	0	0
2009/11/24	R208 2010/02/04			Bond Future	9.1950	9.2360	0.446	0.0000	0.0000	5,004
2009/11/24	R208 2010/02/04	8.50	Call	Bond Future	267.0000	229.0000	(14.232)	0	0	0
2009/11/24	R208 2010/02/04	8.50	Put	Bond Future	4,647.0000	4,858.0000	4.541	0	0	0
2009/11/24	R208 2010/05/06			Bond Future	9.2530	9.2950	0.454	0.0000	0.0000	0
2009/11/24	R208 2010/05/06	9.25	Call	Bond Future	2,386.0000	2,252.0000	(5.616)	0	0	0
2009/11/24	R208 2010/05/06	9.25	Put	Bond Future	2,404.0000	2,521.0000	4.867	0	0	0
2009/11/24	R208 2010/08/05			Bond Future	9.2950	9.3390	0.473	0.0000	0.0000	0
2009/11/24	R208 2010/08/05	9.50	Call	Bond Future	3,664.0000	3,509.0000	(4.230)	0	0	0
2009/11/24	R208 2010/08/05	9.50	Put	Bond Future	2,466.0000	2,570.0000	4.217	0	0	0
2009/11/24	R209 2010/02/04			Bond Future	8.8310	8.9020	0.804	0.0000	0.0000	1,800
2009/11/24	R209 2010/02/04	7.50	Call	Bond Future	17.0000	11.0000	(35.294)	0	0	2,500
2009/11/24	R209 2010/02/04	7.50	Put	Bond Future	11,958.0000	12,512.0000	4.633	0	0	0
2009/11/24	R209 2010/02/04	10.00	Call	Bond Future	8,517.0000	7,983.0000	(6.270)	0	0	0
2009/11/24	R209 2010/02/04	10.00	Put	Bond Future	115.0000	141.0000	22.609	0	0	0
2009/11/24	R209 2010/05/06			Bond Future	8.8620	8.9340	0.812	0.0000	0.0000	0
2009/11/24	R209 2010/05/06	8.50	Call	Bond Future	1,743.0000	1,536.0000	(11.876)	0	0	0
2009/11/24	R209 2010/05/06	8.50	Put	Bond Future	4,692.0000	5,050.0000	7.630	0	0	0
2009/11/24	R209 2010/08/05			Bond Future	8.8810	8.9550	0.833	0.0000	0.0000	0
2009/11/24	R209 2010/08/05	8.75	Call	Bond Future	3,335.0000	3,056.0000	(8.366)	0	0	0
2009/11/24	R209 2010/08/05	8.75	Put	Bond Future	4,376.0000	4,674.0000	6.810	0	0	0
2009/11/24	TRT1 2010/02/04			Index Future	298.6030	297.6900	(0.306)	0.0000	0.0000	100

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2009/11/24	TRT1 2010/05/06			Index Future	304.0800	303.1500	(0.306)	0.0000	0.0000	0
Total										35853.00