



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 26/11/2009

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
2009/11/26	AL13 2010/02/04			Index Future	253.9180	253.5050	(0.163)	0.0000	0.0000	44
2009/11/26	AL7T 2010/02/04			Index Future	323.8030	321.6230	(0.673)	0.0000	0.0000	58
2009/11/26	ALBI 2010/02/04			Index Future	300.4670	298.4020	(0.687)	0.0000	0.0000	589
2009/11/26	ALBI 2010/05/06			Index Future	305.9760	303.8730	(0.687)	0.0000	0.0000	68
2009/11/26	ALBI 2010/08/05			Index Future	311.2450	309.1270	(0.680)	0.0000	0.0000	0
2009/11/26	CRD1 2010/02/04			Index Future	130.7580	130.2660	(0.376)	0.0000	0.0000	2
2009/11/26	CRD1 2010/05/06			Index Future	133.1560	132.6540	(0.377)	0.0000	0.0000	0
2009/11/26	GOVI 2010/02/04			GOVI	302.2000	300.1020	(0.694)	0.0000	0.0000	1,132
2009/11/26	GOVI 2010/02/04	304.00	Call	GOVI	20,539.0000	13,014.0000	(36.638)	0	0	0
2009/11/26	GOVI 2010/02/04	304.00	Put	GOVI	38,539.0000	51,994.0000	34.913	0	0	0
2009/11/26	GOVI 2010/05/06			GOVI	307.7410	305.6040	(0.694)	0.0000	0.0000	0
2009/11/26	GOVI 2010/05/06	309.80	Call	GOVI	46,132.0000	36,985.0000	(19.828)	0	0	0
2009/11/26	GOVI 2010/05/06	309.80	Put	GOVI	66,722.0000	78,945.0000	18.319	0	0	0
2009/11/26	GOVI 2010/08/05			GOVI	313.4760	311.2990	(0.694)	0.0000	0.0000	0
2009/11/26	GOVI 2010/08/05	315.60	Call	GOVI	58,490.0000	48,855.0000	(16.473)	0	0	0
2009/11/26	GOVI 2010/08/05	315.60	Put	GOVI	79,730.0000	91,865.0000	15.220	0	0	0
2009/11/26	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2009/11/26	ILBI 2010/02/04			Index Future	363.4660	363.7220	0.070	0.0000	0.0000	425
2009/11/26	J153 2010/08/31			Interest Rate Swap	6.9124	6.8941	(0.265)	0.0000	0.0000	0
2009/11/26	J157 2015/09/15			Interest Rate Swap	8.7620	8.8220	0.685	0.0000	0.0000	0

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2009/11/26	J186 2026/12/21			Interest Rate Swap	8.5930	8.6830	1.047	0.0000	0.0000	0
2009/11/26	J201 2014/12/22			Interest Rate Swap	8.6060	8.6550	0.569	0.0000	0.0000	0
2009/11/26	J203 2017/09/15			Interest Rate Swap	8.9050	8.9750	0.786	0.0000	0.0000	0
2009/11/26	J204 2018/12/21			Interest Rate Swap	8.8830	8.9620	0.889	0.0000	0.0000	0
2009/11/26	J207 2020/01/15			Interest Rate Swap	8.9110	8.9970	0.965	0.0000	0.0000	0
2009/11/26	JBAF 2009/12/15			Jibar Tradeable Future	7.1500	7.1900	0.559	0.0000	0.0000	0
2009/11/26	JBAF 2010/01/20			Jibar Tradeable Future	7.1200	7.1600	0.562	0.0000	0.0000	0
2009/11/26	JBAF 2010/02/17			Jibar Tradeable Future	7.0500	7.1000	0.709	0.0000	0.0000	0
2009/11/26	JBAF 2010/03/17			Jibar Tradeable Future	7.0400	7.0900	0.710	0.0000	0.0000	0
2009/11/26	JBAF 2010/04/21			Jibar Tradeable Future	7.0500	7.0800	0.426	0.0000	0.0000	0
2009/11/26	JBAF 2010/05/19			Jibar Tradeable Future	7.0800	7.1200	0.565	0.0000	0.0000	0
2009/11/26	JBAF 2010/06/15			Jibar Tradeable Future	7.1100	7.1500	0.563	0.0000	0.0000	0
2009/11/26	JBAF 2010/09/15			Jibar Tradeable Future	7.3200	7.3700	0.683	0.0000	0.0000	0
2009/11/26	JBAF 2010/12/15			Jibar Tradeable Future	7.5900	7.6400	0.659	0.0000	0.0000	0
2009/11/26	JBAF 2011/03/16			Jibar Tradeable Future	7.9400	7.9800	0.504	0.0000	0.0000	0
2009/11/26	JBAF 2011/06/15			Jibar Tradeable Future	8.3200	8.3700	0.601	0.0000	0.0000	0
2009/11/26	JBAF 2011/09/21			Jibar Tradeable Future	8.7200	8.7800	0.688	0.0000	0.0000	0
2009/11/26	JFRA 2010/02/04			Jibar Tradeable Future	6.9660	6.9770	0.158	0.0000	0.0000	0
2009/11/26	JFRA 2010/05/06			Jibar Tradeable Future	7.1040	7.1210	0.239	0.0000	0.0000	0
2009/11/26	JFRA 2010/08/05			Jibar Tradeable Future	7.3280	7.3290	0.014	0.0000	0.0000	0
2009/11/26	JFRA 2010/11/04			Jibar Tradeable Future	7.6340	7.6600	0.341	0.0000	0.0000	0
2009/11/26	JN02 2010/02/04			JNOTE	7.8510	7.8810	0.382	0.0000	0.0000	0
2009/11/26	JN05 2010/02/04			JNOTE	8.7350	8.7940	0.675	0.0000	0.0000	0
2009/11/26	JN10 2010/02/04			JNOTE	8.9350	9.0270	1.030	0.0000	0.0000	0
2009/11/26	JROD 2009/11/30			Rodi	6.7350	6.7320	(0.045)	0.0000	0.0000	0
2009/11/26	JROD 2009/12/31			Rodi	6.8520	6.8420	(0.146)	0.0000	0.0000	0

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2009/11/26	JROD 2010/01/29			Rodi	7.0340	7.0090	(0.355)	0.0000	0.0000	0
2009/11/26	JROD 2010/02/26			Rodi	7.0020	6.9840	(0.257)	0.0000	0.0000	0
2009/11/26	JROD 2010/03/31			Rodi	7.2000	7.1840	(0.222)	0.0000	0.0000	0
2009/11/26	OTH1 2010/02/04			Index Future	290.9880	289.0780	(0.656)	0.0000	0.0000	3
2009/11/26	OTH1 2010/05/06			Index Future	296.3240	294.3780	(0.657)	0.0000	0.0000	0
2009/11/26	R155 2010/02/04			Bond Future	7.5710	7.6860	1.519	0.0000	0.0000	31
2009/11/26	R155 2010/02/04	7.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2009/11/26	R155 2010/02/04	7.50	Put	Bond Future	108.0000	282.0000	161.111	0	0	0
2009/11/26	R157 2010/02/04			Bond Future	8.4300	8.5440	1.352	0.0000	0.0000	6,576
2009/11/26	R157 2010/02/04	7.75	Call	Bond Future	174.0000	112.0000	(35.632)	0	0	0
2009/11/26	R157 2010/02/04	7.75	Put	Bond Future	3,633.0000	4,139.0000	13.928	0	0	0
2009/11/26	R157 2010/05/06			Bond Future	8.4990	8.6210	1.435	0.0000	0.0000	0
2009/11/26	R157 2010/05/06	8.50	Call	Bond Future	1,721.0000	1,437.0000	(16.502)	0	0	0
2009/11/26	R157 2010/05/06	8.50	Put	Bond Future	1,716.0000	2,014.0000	17.366	0	0	0
2009/11/26	R157 2010/08/05			Bond Future	8.5400	8.6700	1.522	0.0000	0.0000	0
2009/11/26	R157 2010/08/05	8.75	Call	Bond Future	2,629.0000	2,294.0000	(12.742)	0	0	0
2009/11/26	R157 2010/08/05	8.75	Put	Bond Future	1,674.0000	1,931.0000	15.352	0	0	0
2009/11/26	R186 2010/02/04			Bond Future	9.1040	9.2260	1.340	0.0000	0.0000	10,112
2009/11/26	R186 2010/02/04	8.25	Call	Bond Future	198.0000	120.0000	(39.394)	0	0	0
2009/11/26	R186 2010/02/04	8.25	Put	Bond Future	8,579.0000	9,627.0000	12.216	0	0	0
2009/11/26	R186 2010/05/06			Bond Future	9.1520	9.2790	1.388	0.0000	0.0000	0
2009/11/26	R186 2010/05/06	9.00	Call	Bond Future	2,890.0000	2,386.0000	(17.439)	0	0	0
2009/11/26	R186 2010/05/06	9.00	Put	Bond Future	4,298.0000	4,950.0000	15.170	0	0	0
2009/11/26	R186 2010/08/05			Bond Future	9.1870	9.3180	1.426	0.0000	0.0000	0
2009/11/26	R186 2010/08/05	9.25	Call	Bond Future	4,751.0000	4,131.0000	(13.050)	0	0	0
2009/11/26	R186 2010/08/05	9.25	Put	Bond Future	4,182.0000	4,740.0000	13.343	0	0	0
2009/11/26	R201 2010/02/04			Bond Future	8.4710	8.5960	1.476	0.0000	0.0000	486
2009/11/26	R201 2010/02/04	7.50	Call	Bond Future	47.0000	26.0000	(44.681)	0	0	0
2009/11/26	R201 2010/02/04	7.50	Put	Bond Future	3,971.0000	4,442.0000	11.861	0	0	0
2009/11/26	R201 2010/05/06			Bond Future	8.5360	8.6700	1.570	0.0000	0.0000	0
2009/11/26	R201 2010/05/06	8.50	Call	Bond Future	1,318.0000	1,082.0000	(17.906)	0	0	0

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2009/11/26	R201 2010/05/06	8.50	Put	Bond Future	1,454.0000	1,721.0000	18.363	0	0	0
2009/11/26	R201 2010/08/05			Bond Future	8.5730	8.7160	1.668	0.0000	0.0000	0
2009/11/26	R201 2010/08/05	9.00	Call	Bond Future	2,600.0000	2,278.0000	(12.385)	0	0	0
2009/11/26	R201 2010/08/05	9.00	Put	Bond Future	1,081.0000	1,271.0000	17.576	0	0	0
2009/11/26	R203 2010/02/04			Bond Future	9.0360	9.1490	1.251	0.0000	0.0000	1,570
2009/11/26	R203 2010/02/04	8.20	Call	Bond Future	135.0000	87.0000	(35.556)	0	0	0
2009/11/26	R203 2010/02/04	8.20	Put	Bond Future	4,667.0000	5,212.0000	11.678	0	0	0
2009/11/26	R203 2010/05/06			Bond Future	9.1050	9.2230	1.296	0.0000	0.0000	0
2009/11/26	R203 2010/05/06	9.00	Call	Bond Future	1,740.0000	1,467.0000	(15.690)	0	0	0
2009/11/26	R203 2010/05/06	9.00	Put	Bond Future	2,280.0000	2,609.0000	14.430	0	0	0
2009/11/26	R203 2010/08/05			Bond Future	9.1540	9.2780	1.355	0.0000	0.0000	0
2009/11/26	R203 2010/08/05	9.25	Call	Bond Future	2,828.0000	2,501.0000	(11.563)	0	0	0
2009/11/26	R203 2010/08/05	9.25	Put	Bond Future	2,351.0000	2,640.0000	12.293	0	0	0
2009/11/26	R204 2010/02/04			Bond Future	9.0260	9.1390	1.252	0.0000	0.0000	4,207
2009/11/26	R204 2010/02/04	8.20	Call	Bond Future	151.0000	97.0000	(35.762)	0	0	0
2009/11/26	R204 2010/02/04	8.20	Put	Bond Future	5,079.0000	5,674.0000	11.715	0	0	0
2009/11/26	R204 2010/02/04	9.00	Call	Bond Future	1,403.0000	1,096.0000	(21.882)	0	0	200
2009/11/26	R204 2010/02/04	9.00	Put	Bond Future	1,553.0000	1,896.0000	22.086	0	0	200
2009/11/26	R204 2010/02/04	8.50	Call	Bond Future	408.0000	285.0000	(30.147)	0	0	200
2009/11/26	R204 2010/02/04	8.50	Put	Bond Future	3,508.0000	4,035.0000	15.023	0	0	0
2009/11/26	R204 2010/05/06			Bond Future	9.0890	9.2070	1.298	0.0000	0.0000	0
2009/11/26	R204 2010/05/06	9.00	Call	Bond Future	1,947.0000	1,642.0000	(15.665)	0	0	0
2009/11/26	R204 2010/05/06	9.00	Put	Bond Future	2,451.0000	2,808.0000	14.565	0	0	0
2009/11/26	R204 2010/08/05			Bond Future	9.1350	9.2570	1.336	0.0000	0.0000	0
2009/11/26	R204 2010/08/05	9.25	Call	Bond Future	3,122.0000	2,760.0000	(11.595)	0	0	0
2009/11/26	R204 2010/08/05	9.25	Put	Bond Future	2,490.0000	2,798.0000	12.369	0	0	0
2009/11/26	R206 2010/02/04			Bond Future	8.5330	8.6480	1.348	0.0000	0.0000	2
2009/11/26	R206 2010/02/04	7.50	Call	Bond Future	29.0000	17.0000	(41.379)	0	0	0
2009/11/26	R206 2010/02/04	7.50	Put	Bond Future	3,419.0000	3,776.0000	10.442	0	0	0
2009/11/26	R206 2010/05/06			Bond Future	8.6180	8.7430	1.450	0.0000	0.0000	0
2009/11/26	R206 2010/05/06	8.75	Call	Bond Future	1,344.0000	1,138.0000	(15.327)	0	0	0
2009/11/26	R206 2010/05/06	8.75	Put	Bond Future	945.0000	1,117.0000	18.201	0	0	0
2009/11/26	R206 2010/08/05			Bond Future	8.6730	8.8090	1.568	0.0000	0.0000	0

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2009/11/26	R206 2010/08/05	9.00	Call	Bond Future	1,924.0000	1,693.0000	(12.006)	0	0	0
2009/11/26	R206 2010/08/05	9.00	Put	Bond Future	998.0000	1,153.0000	15.531	0	0	0
2009/11/26	R207 2010/02/04			Bond Future	9.1850	9.2980	1.230	0.0000	0.0000	600
2009/11/26	R207 2010/02/04	8.25	Call	Bond Future	108.0000	67.0000	(37.963)	0	0	0
2009/11/26	R207 2010/02/04	8.25	Put	Bond Future	5,850.0000	6,472.0000	10.632	0	0	0
2009/11/26	R207 2010/05/06			Bond Future	9.2500	9.3670	1.265	0.0000	0.0000	0
2009/11/26	R207 2010/05/06	9.25	Call	Bond Future	2,307.0000	1,971.0000	(14.564)	0	0	0
2009/11/26	R207 2010/05/06	9.25	Put	Bond Future	2,307.0000	2,644.0000	14.608	0	0	0
2009/11/26	R207 2010/08/05			Bond Future	9.3000	9.4210	1.301	0.0000	0.0000	0
2009/11/26	R207 2010/08/05	9.50	Call	Bond Future	3,552.0000	3,165.0000	(10.895)	0	0	0
2009/11/26	R207 2010/08/05	9.50	Put	Bond Future	2,428.0000	2,723.0000	12.150	0	0	0
2009/11/26	R208 2010/02/04			Bond Future	9.1820	9.3040	1.329	0.0000	0.0000	5,004
2009/11/26	R208 2010/02/04	8.50	Call	Bond Future	266.0000	173.0000	(34.962)	0	0	0
2009/11/26	R208 2010/02/04	8.50	Put	Bond Future	4,567.0000	5,214.0000	14.167	0	0	0
2009/11/26	R208 2010/05/06			Bond Future	9.2390	9.3660	1.375	0.0000	0.0000	0
2009/11/26	R208 2010/05/06	9.25	Call	Bond Future	2,415.0000	2,034.0000	(15.776)	0	0	0
2009/11/26	R208 2010/05/06	9.25	Put	Bond Future	2,349.0000	2,725.0000	16.007	0	0	0
2009/11/26	R208 2010/08/05			Bond Future	9.2810	9.4130	1.422	0.0000	0.0000	0
2009/11/26	R208 2010/08/05	9.50	Call	Bond Future	3,700.0000	3,257.0000	(11.973)	0	0	0
2009/11/26	R208 2010/08/05	9.50	Put	Bond Future	2,419.0000	2,751.0000	13.725	0	0	0
2009/11/26	R209 2010/02/04			Bond Future	8.8800	9.0230	1.610	0.0000	0.0000	1,800
2009/11/26	R209 2010/02/04	7.50	Call	Bond Future	12.0000	5.0000	(58.333)	0	0	2,500
2009/11/26	R209 2010/02/04	7.50	Put	Bond Future	12,340.0000	13,445.0000	8.955	0	0	0
2009/11/26	R209 2010/02/04	10.00	Call	Bond Future	8,142.0000	7,099.0000	(12.810)	0	0	0
2009/11/26	R209 2010/02/04	10.00	Put	Bond Future	127.0000	196.0000	54.331	0	0	0
2009/11/26	R209 2010/05/06			Bond Future	8.9120	9.0580	1.638	0.0000	0.0000	0
2009/11/26	R209 2010/05/06	8.50	Call	Bond Future	1,587.0000	1,222.0000	(22.999)	0	0	0
2009/11/26	R209 2010/05/06	8.50	Put	Bond Future	4,929.0000	5,692.0000	15.480	0	0	0
2009/11/26	R209 2010/08/05			Bond Future	8.9330	9.0830	1.679	0.0000	0.0000	0
2009/11/26	R209 2010/08/05	8.75	Call	Bond Future	3,127.0000	2,613.0000	(16.437)	0	0	0
2009/11/26	R209 2010/08/05	8.75	Put	Bond Future	4,575.0000	5,213.0000	13.945	0	0	0
2009/11/26	TRT1 2010/02/04			Index Future	298.4350	296.3740	(0.691)	0.0000	0.0000	100

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2009/11/26	TRT1 2010/05/06			Index Future	303.9070	301.8080	(0.691)	0.0000	0.0000	0
<b>Total</b>										<b>35909.00</b>