



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 16/11/2009

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
2009/11/16	AL13 2010/02/04			Index Future	254.1260	249.9770	(1.633)	0.0000	0.0000	22
2009/11/16	AL7T 2010/02/04			Index Future	323.4700	318.7220	(1.468)	0.0000	0.0000	58
2009/11/16	ALBI 2010/02/04			Index Future	300.6820	300.8300	0.049	0.0000	0.0000	585
2009/11/16	ALBI 2010/05/06			Index Future	306.2020	306.3520	0.049	0.0000	0.0000	0
2009/11/16	ALBI 2010/08/05			Index Future	311.3900	296.1500	(4.894)	0.0000	0.0000	0
2009/11/16	CRD1 2010/02/04			Index Future	130.5520	130.6640	0.086	0.0000	0.0000	2
2009/11/16	CRD1 2010/05/06			Index Future	132.9490	133.0630	0.086	0.0000	0.0000	0
2009/11/16	GOVI 2010/02/04			GOVI	302.3225	302.5100	0.062	0.0000	0.0000	1,525
2009/11/16	GOVI 2010/05/06			GOVI	307.8730	308.0630	0.062	0.0000	0.0000	0
2009/11/16	GOVI 2010/08/05			GOVI	313.6120	313.8060	0.062	0.0000	0.0000	0
2009/11/16	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2009/11/16	ILBI 2010/02/04			Index Future	364.5590	364.4060	(0.042)	0.0000	0.0000	425
2009/11/16	J153 2010/08/31			Interest Rate Swap	6.9124	6.8941	(0.265)	0.0000	0.0000	0
2009/11/16	J157 2015/09/15			Interest Rate Swap	8.7620	8.8220	0.685	0.0000	0.0000	0
2009/11/16	J186 2026/12/21			Interest Rate Swap	8.5930	8.6830	1.047	0.0000	0.0000	0
2009/11/16	J201 2014/12/22			Interest Rate Swap	8.6060	8.6550	0.569	0.0000	0.0000	0
2009/11/16	J203 2017/09/15			Interest Rate Swap	8.9050	8.9750	0.786	0.0000	0.0000	0

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2009/11/16	J204 2018/12/21			Interest Rate Swap	8.8830	8.9620	0.889	0.0000	0.0000	0
2009/11/16	J207 2020/01/15			Interest Rate Swap	8.9110	8.9970	0.965	0.0000	0.0000	0
2009/11/16	JFRA 2010/02/04			JFra	6.9660	6.9770	0.158	0.0000	0.0000	0
2009/11/16	JFRA 2010/05/06			JFra	7.1040	7.1210	0.239	0.0000	0.0000	0
2009/11/16	JFRA 2010/08/05			JFra	7.3280	7.3290	0.014	0.0000	0.0000	0
2009/11/16	JFRA 2010/11/04			JFra	7.6340	7.6600	0.341	0.0000	0.0000	0
2009/11/16	JN02 2010/02/04			JNOTE	7.8510	7.8810	0.382	0.0000	0.0000	0
2009/11/16	JN05 2010/02/04			JNOTE	8.7350	8.7940	0.675	0.0000	0.0000	0
2009/11/16	JN10 2010/02/04			JNOTE	8.9350	9.0270	1.030	0.0000	0.0000	0
2009/11/16	JROD 2009/11/30			Rodi	6.7350	6.7320	(0.045)	0.0000	0.0000	0
2009/11/16	JROD 2009/12/31			Rodi	6.8520	6.8420	(0.146)	0.0000	0.0000	0
2009/11/16	JROD 2010/01/29			Rodi	7.0340	7.0090	(0.355)	0.0000	0.0000	0
2009/11/16	JROD 2010/02/26			Rodi	7.0020	6.9840	(0.257)	0.0000	0.0000	0
2009/11/16	JROD 2010/03/31			Rodi	7.2000	7.1840	(0.222)	0.0000	0.0000	0
2009/11/16	OTH1 2010/02/04			Index Future	291.5900	291.5710	(0.007)	0.0000	0.0000	3
2009/11/16	OTH1 2010/05/06			Index Future	296.9430	296.9230	(0.007)	0.0000	0.0000	0
2009/11/16	R155 2010/02/04			Bond Future	7.5010	7.5710	0.933	0.0000	0.0000	31
2009/11/16	R155 2010/02/04	7.50	Call	Bond Future	1,081.0000	0.0000	(100.000)	0	0	0
2009/11/16	R155 2010/02/04	7.50	Put	Bond Future	1,083.0000	108.0000	(90.028)	0	0	0
2009/11/16	R157 2010/02/04			Bond Future	8.4840	8.4520	(0.377)	0.0000	0.0000	6,646
2009/11/16	R157 2010/02/04	7.75	Call	Bond Future	220.0000	229.0000	4.091	0	0	0
2009/11/16	R157 2010/02/04	7.75	Put	Bond Future	3,948.0000	3,798.0000	(3.799)	0	0	0
2009/11/16	R157 2010/05/06			Bond Future	8.5560	8.5210	(0.409)	0.0000	0.0000	0
2009/11/16	R157 2010/05/06	8.50	Call	Bond Future	1,649.0000	1,715.0000	4.002	0	0	0
2009/11/16	R157 2010/05/06	8.50	Put	Bond Future	1,916.0000	1,815.0000	(5.271)	0	0	0
2009/11/16	R157 2010/08/05			Bond Future	8.5990	8.5620	(0.430)	0.0000	0.0000	0
2009/11/16	R157 2010/08/05	8.75	Call	Bond Future	2,626.0000	2,708.0000	3.123	0	0	0
2009/11/16	R157 2010/08/05	8.75	Put	Bond Future	1,940.0000	1,853.0000	(4.485)	0	0	0

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2009/11/16	R186 2010/02/04			Bond Future	9.0600	9.0800	0.221	0.0000	0.0000	10,112
2009/11/16	R186 2010/02/04	8.25	Call	Bond Future	347.0000	305.0000	(12.104)	0	0	0
2009/11/16	R186 2010/02/04	8.25	Put	Bond Future	8,318.0000	8,462.0000	1.731	0	0	0
2009/11/16	R186 2010/05/06			Bond Future	9.1070	9.1270	0.220	0.0000	0.0000	0
2009/11/16	R186 2010/05/06	9.00	Call	Bond Future	3,289.0000	3,170.0000	(3.618)	0	0	0
2009/11/16	R186 2010/05/06	9.00	Put	Bond Future	4,282.0000	4,348.0000	1.541	0	0	0
2009/11/16	R186 2010/08/05			Bond Future	9.1400	9.1610	0.230	0.0000	0.0000	0
2009/11/16	R186 2010/08/05	9.25	Call	Bond Future	5,179.0000	5,047.0000	(2.549)	0	0	0
2009/11/16	R186 2010/08/05	9.25	Put	Bond Future	4,183.0000	4,242.0000	1.410	0	0	0
2009/11/16	R201 2010/02/04			Bond Future	8.5450	8.5020	(0.503)	0.0000	0.0000	486
2009/11/16	R201 2010/02/04	7.50	Call	Bond Future	52.0000	56.0000	7.692	0	0	0
2009/11/16	R201 2010/02/04	7.50	Put	Bond Future	4,268.0000	4,103.0000	(3.866)	0	0	0
2009/11/16	R201 2010/05/06			Bond Future	8.6140	8.5680	(0.534)	0.0000	0.0000	0
2009/11/16	R201 2010/05/06	8.50	Call	Bond Future	1,229.0000	1,298.0000	5.614	0	0	0
2009/11/16	R201 2010/05/06	8.50	Put	Bond Future	1,658.0000	1,554.0000	(6.273)	0	0	0
2009/11/16	R201 2010/08/05			Bond Future	8.6550	8.6060	(0.566)	0.0000	0.0000	0
2009/11/16	R201 2010/08/05	9.00	Call	Bond Future	2,481.0000	2,581.0000	4.031	0	0	0
2009/11/16	R201 2010/08/05	9.00	Put	Bond Future	1,256.0000	1,180.0000	(6.051)	0	0	0
2009/11/16	R203 2010/02/04			Bond Future	9.0470	9.0360	(0.122)	0.0000	0.0000	1,570
2009/11/16	R203 2010/02/04	8.20	Call	Bond Future	174.0000	168.0000	(3.448)	0	0	0
2009/11/16	R203 2010/02/04	8.20	Put	Bond Future	4,764.0000	4,700.0000	(1.343)	0	0	0
2009/11/16	R203 2010/05/06			Bond Future	9.1160	9.1040	(0.132)	0.0000	0.0000	0
2009/11/16	R203 2010/05/06	9.00	Call	Bond Future	1,786.0000	1,797.0000	0.616	0	0	0
2009/11/16	R203 2010/05/06	9.00	Put	Bond Future	2,382.0000	2,332.0000	(2.099)	0	0	0
2009/11/16	R203 2010/08/05			Bond Future	9.1650	9.1520	(0.142)	0.0000	0.0000	0
2009/11/16	R203 2010/08/05	9.25	Call	Bond Future	2,859.0000	2,879.0000	0.700	0	0	0
2009/11/16	R203 2010/08/05	9.25	Put	Bond Future	2,437.0000	2,392.0000	(1.847)	0	0	0
2009/11/16	R204 2010/02/04			Bond Future	9.0460	9.0350	(0.122)	0.0000	0.0000	3,649
2009/11/16	R204 2010/02/04	8.20	Call	Bond Future	203.0000	197.0000	(2.956)	0	0	0
2009/11/16	R204 2010/02/04	8.20	Put	Bond Future	5,246.0000	5,177.0000	(1.315)	0	0	0
2009/11/16	R204 2010/02/04	9.00	Call	Bond Future	1,496.0000	1,497.0000	0.067	0	0	200
2009/11/16	R204 2010/02/04	9.00	Put	Bond Future	1,761.0000	1,699.0000	(3.521)	0	0	200

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2009/11/16	R204 2010/02/04	8.50	Call	Bond Future	488.0000	480.0000	(1.639)	0	0	200
2009/11/16	R204 2010/02/04	8.50	Put	Bond Future	3,704.0000	3,632.0000	(1.944)	0	0	0
2009/11/16	R204 2010/05/06			Bond Future	9.1100	9.0980	(0.132)	0.0000	0.0000	0
2009/11/16	R204 2010/05/06	9.00	Call	Bond Future	1,970.0000	1,982.0000	0.609	0	0	0
2009/11/16	R204 2010/05/06	9.00	Put	Bond Future	2,592.0000	2,537.0000	(2.122)	0	0	0
2009/11/16	R204 2010/08/05			Bond Future	9.1550	9.1430	(0.131)	0.0000	0.0000	0
2009/11/16	R204 2010/08/05	9.25	Call	Bond Future	3,203.0000	3,223.0000	0.624	0	0	0
2009/11/16	R204 2010/08/05	9.25	Put	Bond Future	2,682.0000	2,635.0000	(1.752)	0	0	0
2009/11/16	R206 2010/02/04			Bond Future	8.6210	8.5770	(0.510)	0.0000	0.0000	2
2009/11/16	R206 2010/02/04	7.50	Call	Bond Future	84.0000	89.0000	5.952	0	0	0
2009/11/16	R206 2010/02/04	7.50	Put	Bond Future	3,757.0000	3,621.0000	(3.620)	0	0	0
2009/11/16	R206 2010/05/06			Bond Future	8.7120	8.6640	(0.551)	0.0000	0.0000	0
2009/11/16	R206 2010/05/06	8.75	Call	Bond Future	1,470.0000	1,535.0000	4.422	0	0	0
2009/11/16	R206 2010/05/06	8.75	Put	Bond Future	1,355.0000	1,275.0000	(5.904)	0	0	0
2009/11/16	R206 2010/08/05			Bond Future	8.7720	8.7210	(0.581)	0.0000	0.0000	0
2009/11/16	R206 2010/08/05	9.00	Call	Bond Future	1,921.0000	1,997.0000	3.956	0	0	0
2009/11/16	R206 2010/08/05	9.00	Put	Bond Future	1,277.0000	1,207.0000	(5.482)	0	0	0
2009/11/16	R207 2010/02/04			Bond Future	9.2050	9.2040	(0.011)	0.0000	0.0000	600
2009/11/16	R207 2010/02/04	8.25	Call	Bond Future	155.0000	144.0000	(7.097)	0	0	0
2009/11/16	R207 2010/02/04	8.25	Put	Bond Future	6,015.0000	5,998.0000	(0.283)	0	0	0
2009/11/16	R207 2010/05/06			Bond Future	9.2700	9.2690	(0.011)	0.0000	0.0000	0
2009/11/16	R207 2010/05/06	9.25	Call	Bond Future	2,288.0000	2,270.0000	(0.787)	0	0	0
2009/11/16	R207 2010/05/06	9.25	Put	Bond Future	2,403.0000	2,380.0000	(0.957)	0	0	0
2009/11/16	R207 2010/08/05			Bond Future	9.3200	9.3190	(0.011)	0.0000	0.0000	0
2009/11/16	R207 2010/08/05	9.50	Call	Bond Future	3,555.0000	3,542.0000	(0.366)	0	0	0
2009/11/16	R207 2010/08/05	9.50	Put	Bond Future	2,544.0000	2,525.0000	(0.747)	0	0	0
2009/11/16	R208 2010/02/04			Bond Future	9.2010	9.2010	0.000	0.0000	0.0000	5,004
2009/11/16	R208 2010/02/04	8.50	Call	Bond Future	347.0000	328.0000	(5.476)	0	0	0
2009/11/16	R208 2010/02/04	8.50	Put	Bond Future	4,763.0000	4,745.0000	(0.378)	0	0	0
2009/11/16	R208 2010/05/06			Bond Future	9.2590	9.2580	(0.011)	0.0000	0.0000	0
2009/11/16	R208 2010/05/06	9.25	Call	Bond Future	2,396.0000	2,378.0000	(0.751)	0	0	0
2009/11/16	R208 2010/05/06	9.25	Put	Bond Future	2,450.0000	2,426.0000	(0.980)	0	0	0
2009/11/16	R208 2010/08/05			Bond Future	9.3010	9.3000	(0.011)	0.0000	0.0000	0

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2009/11/16	R208 2010/08/05	9.50	Call	Bond Future	3,767.0000	3,753.0000	(0.372)	0	0	0
2009/11/16	R208 2010/08/05	9.50	Put	Bond Future	2,604.0000	2,584.0000	(0.768)	0	0	0
2009/11/16	R209 2010/02/04			Bond Future	8.7020	8.7320	0.345	0.0000	0.0000	1,800
2009/11/16	R209 2010/02/04	7.50	Call	Bond Future	63.0000	50.0000	(20.635)	0	0	2,500
2009/11/16	R209 2010/02/04	7.50	Put	Bond Future	10,968.0000	11,197.0000	2.088	0	0	0
2009/11/16	R209 2010/02/04	10.00	Call	Bond Future	9,558.0000	9,315.0000	(2.542)	0	0	0
2009/11/16	R209 2010/02/04	10.00	Put	Bond Future	119.0000	119.0000	0.000	0	0	0
2009/11/16	R209 2010/05/06			Bond Future	8.7290	8.7600	0.355	0.0000	0.0000	0
2009/11/16	R209 2010/05/06	8.50	Call	Bond Future	2,247.0000	2,117.0000	(5.785)	0	0	0
2009/11/16	R209 2010/05/06	8.50	Put	Bond Future	4,135.0000	4,254.0000	2.878	0	0	0
2009/11/16	R209 2010/08/05			Bond Future	8.7440	8.7760	0.366	0.0000	0.0000	0
2009/11/16	R209 2010/08/05	8.75	Call	Bond Future	4,020.0000	3,864.0000	(3.881)	0	0	0
2009/11/16	R209 2010/08/05	8.75	Put	Bond Future	3,972.0000	4,072.0000	2.518	0	0	0
2009/11/16	TRT1 2010/02/04			Index Future	298.5650	298.7450	0.060	0.0000	0.0000	100
2009/11/16	TRT1 2010/05/06			Index Future	304.0460	304.2290	0.060	0.0000	0.0000	0
Total										35720.00