



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 17/11/2009

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
2009/11/17	AL13 2010/02/04			Index Future	249.9770	250.0850	0.043	0.0000	0.0000	22
2009/11/17	AL7T 2010/02/04			Index Future	318.7220	318.7420	0.006	0.0000	0.0000	58
2009/11/17	ALBI 2010/02/04			Index Future	300.8300	300.8600	0.010	0.0000	0.0000	585
2009/11/17	ALBI 2010/05/06			Index Future	306.3520	306.3820	0.010	0.0000	0.0000	0
2009/11/17	ALBI 2010/08/05			Index Future	296.1500	296.1980	0.016	0.0000	0.0000	0
2009/11/17	CRD1 2010/02/04			Index Future	130.6640	130.6880	0.018	0.0000	0.0000	2
2009/11/17	CRD1 2010/05/06			Index Future	133.0630	133.0870	0.018	0.0000	0.0000	0
2009/11/17	GOVI 2010/02/04			GOVI	302.5100	302.5430	0.011	0.0000	0.0000	1,595
2009/11/17	GOVI 2010/05/06			GOVI	308.0630	308.0970	0.011	0.0000	0.0000	0
2009/11/17	GOVI 2010/08/05			GOVI	313.8060	313.8400	0.011	0.0000	0.0000	0
2009/11/17	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2009/11/17	ILBI 2010/02/04			Index Future	364.4060	364.5130	0.029	0.0000	0.0000	425
2009/11/17	J153 2010/08/31			Interest Rate Swap	6.9124	6.8941	(0.265)	0.0000	0.0000	0
2009/11/17	J157 2015/09/15			Interest Rate Swap	8.7620	8.8220	0.685	0.0000	0.0000	0
2009/11/17	J186 2026/12/21			Interest Rate Swap	8.5930	8.6830	1.047	0.0000	0.0000	0
2009/11/17	J201 2014/12/22			Interest Rate Swap	8.6060	8.6550	0.569	0.0000	0.0000	0
2009/11/17	J203 2017/09/15			Interest Rate Swap	8.9050	8.9750	0.786	0.0000	0.0000	0

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2009/11/17	J204 2018/12/21			Interest Rate Swap	8.8830	8.9620	0.889	0.0000	0.0000	0
2009/11/17	J207 2020/01/15			Interest Rate Swap	8.9110	8.9970	0.965	0.0000	0.0000	0
2009/11/17	JFRA 2010/02/04			JFra	6.9660	6.9770	0.158	0.0000	0.0000	0
2009/11/17	JFRA 2010/05/06			JFra	7.1040	7.1210	0.239	0.0000	0.0000	0
2009/11/17	JFRA 2010/08/05			JFra	7.3280	7.3290	0.014	0.0000	0.0000	0
2009/11/17	JFRA 2010/11/04			JFra	7.6340	7.6600	0.341	0.0000	0.0000	0
2009/11/17	JN02 2010/02/04			JNOTE	7.8510	7.8810	0.382	0.0000	0.0000	0
2009/11/17	JN05 2010/02/04			JNOTE	8.7350	8.7940	0.675	0.0000	0.0000	0
2009/11/17	JN10 2010/02/04			JNOTE	8.9350	9.0270	1.030	0.0000	0.0000	0
2009/11/17	JROD 2009/11/30			Rodi	6.7350	6.7320	(0.045)	0.0000	0.0000	0
2009/11/17	JROD 2009/12/31			Rodi	6.8520	6.8420	(0.146)	0.0000	0.0000	0
2009/11/17	JROD 2010/01/29			Rodi	7.0340	7.0090	(0.355)	0.0000	0.0000	0
2009/11/17	JROD 2010/02/26			Rodi	7.0020	6.9840	(0.257)	0.0000	0.0000	0
2009/11/17	JROD 2010/03/31			Rodi	7.2000	7.1840	(0.222)	0.0000	0.0000	0
2009/11/17	OTH1 2010/02/04			Index Future	291.5710	291.5890	0.006	0.0000	0.0000	3
2009/11/17	OTH1 2010/05/06			Index Future	296.9230	296.9410	0.006	0.0000	0.0000	0
2009/11/17	R155 2010/02/04			Bond Future	7.5710	7.5560	(0.198)	0.0000	0.0000	31
2009/11/17	R155 2010/02/04	7.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2009/11/17	R155 2010/02/04	7.50	Put	Bond Future	108.0000	85.0000	(21.296)	0	0	0
2009/11/17	R157 2010/02/04			Bond Future	8.4520	8.4510	(0.012)	0.0000	0.0000	6,646
2009/11/17	R157 2010/02/04	7.75	Call	Bond Future	229.0000	194.0000	(15.284)	0	0	0
2009/11/17	R157 2010/02/04	7.75	Put	Bond Future	3,798.0000	3,758.0000	(1.053)	0	0	0
2009/11/17	R157 2010/05/06			Bond Future	8.5210	8.5200	(0.012)	0.0000	0.0000	0
2009/11/17	R157 2010/05/06	8.50	Call	Bond Future	1,715.0000	1,713.0000	(0.117)	0	0	0
2009/11/17	R157 2010/05/06	8.50	Put	Bond Future	1,815.0000	1,809.0000	(0.331)	0	0	0
2009/11/17	R157 2010/08/05			Bond Future	8.5620	8.5610	(0.012)	0.0000	0.0000	0
2009/11/17	R157 2010/08/05	8.75	Call	Bond Future	2,708.0000	2,606.0000	(3.767)	0	0	0
2009/11/17	R157 2010/08/05	8.75	Put	Bond Future	1,853.0000	1,747.0000	(5.720)	0	0	0

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2009/11/17	R186 2010/02/04			Bond Future	9.0800	9.0790	(0.011)	0.0000	0.0000	10,112
2009/11/17	R186 2010/02/04	8.25	Call	Bond Future	305.0000	268.0000	(12.131)	0	0	0
2009/11/17	R186 2010/02/04	8.25	Put	Bond Future	8,462.0000	8,416.0000	(0.544)	0	0	0
2009/11/17	R186 2010/05/06			Bond Future	9.1270	9.1270	0.000	0.0000	0.0000	0
2009/11/17	R186 2010/05/06	9.00	Call	Bond Future	3,170.0000	3,081.0000	(2.808)	0	0	0
2009/11/17	R186 2010/05/06	9.00	Put	Bond Future	4,348.0000	4,259.0000	(2.047)	0	0	0
2009/11/17	R186 2010/08/05			Bond Future	9.1610	9.1600	(0.011)	0.0000	0.0000	0
2009/11/17	R186 2010/08/05	9.25	Call	Bond Future	5,047.0000	4,955.0000	(1.823)	0	0	0
2009/11/17	R186 2010/08/05	9.25	Put	Bond Future	4,242.0000	4,141.0000	(2.381)	0	0	0
2009/11/17	R201 2010/02/04			Bond Future	8.5020	8.4910	(0.129)	0.0000	0.0000	486
2009/11/17	R201 2010/02/04	7.50	Call	Bond Future	56.0000	56.0000	0.000	0	0	0
2009/11/17	R201 2010/02/04	7.50	Put	Bond Future	4,103.0000	4,059.0000	(1.072)	0	0	0
2009/11/17	R201 2010/05/06			Bond Future	8.5680	8.5560	(0.140)	0.0000	0.0000	0
2009/11/17	R201 2010/05/06	8.50	Call	Bond Future	1,298.0000	1,315.0000	1.310	0	0	0
2009/11/17	R201 2010/05/06	8.50	Put	Bond Future	1,554.0000	1,526.0000	(1.802)	0	0	0
2009/11/17	R201 2010/08/05			Bond Future	8.6060	8.5930	(0.151)	0.0000	0.0000	0
2009/11/17	R201 2010/08/05	9.00	Call	Bond Future	2,581.0000	2,580.0000	(0.039)	0	0	0
2009/11/17	R201 2010/08/05	9.00	Put	Bond Future	1,180.0000	1,133.0000	(3.983)	0	0	0
2009/11/17	R203 2010/02/04			Bond Future	9.0360	9.0350	(0.011)	0.0000	0.0000	1,570
2009/11/17	R203 2010/02/04	8.20	Call	Bond Future	168.0000	167.0000	(0.595)	0	0	0
2009/11/17	R203 2010/02/04	8.20	Put	Bond Future	4,700.0000	4,694.0000	(0.128)	0	0	0
2009/11/17	R203 2010/05/06			Bond Future	9.1040	9.1030	(0.011)	0.0000	0.0000	0
2009/11/17	R203 2010/05/06	9.00	Call	Bond Future	1,797.0000	1,793.0000	(0.223)	0	0	0
2009/11/17	R203 2010/05/06	9.00	Put	Bond Future	2,332.0000	2,323.0000	(0.386)	0	0	0
2009/11/17	R203 2010/08/05			Bond Future	9.1520	9.1510	(0.011)	0.0000	0.0000	0
2009/11/17	R203 2010/08/05	9.25	Call	Bond Future	2,879.0000	2,877.0000	(0.069)	0	0	0
2009/11/17	R203 2010/08/05	9.25	Put	Bond Future	2,392.0000	2,385.0000	(0.293)	0	0	0
2009/11/17	R204 2010/02/04			Bond Future	9.0350	9.0340	(0.011)	0.0000	0.0000	3,649
2009/11/17	R204 2010/02/04	8.20	Call	Bond Future	197.0000	180.0000	(8.629)	0	0	0
2009/11/17	R204 2010/02/04	8.20	Put	Bond Future	5,177.0000	5,154.0000	(0.444)	0	0	0
2009/11/17	R204 2010/02/04	9.00	Call	Bond Future	1,497.0000	1,461.0000	(2.405)	0	0	200
2009/11/17	R204 2010/02/04	9.00	Put	Bond Future	1,699.0000	1,657.0000	(2.472)	0	0	200

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2009/11/17	R204 2010/02/04	8.50	Call	Bond Future	480.0000	455.0000	(5.208)	0	0	200
2009/11/17	R204 2010/02/04	8.50	Put	Bond Future	3,632.0000	3,602.0000	(0.826)	0	0	0
2009/11/17	R204 2010/05/06			Bond Future	9.0980	9.0970	(0.011)	0.0000	0.0000	0
2009/11/17	R204 2010/05/06	9.00	Call	Bond Future	1,982.0000	1,978.0000	(0.202)	0	0	0
2009/11/17	R204 2010/05/06	9.00	Put	Bond Future	2,537.0000	2,527.0000	(0.394)	0	0	0
2009/11/17	R204 2010/08/05			Bond Future	9.1430	9.1430	0.000	0.0000	0.0000	0
2009/11/17	R204 2010/08/05	9.25	Call	Bond Future	3,223.0000	3,141.0000	(2.544)	0	0	0
2009/11/17	R204 2010/08/05	9.25	Put	Bond Future	2,635.0000	2,553.0000	(3.112)	0	0	0
2009/11/17	R206 2010/02/04			Bond Future	8.5770	8.5650	(0.140)	0.0000	0.0000	2
2009/11/17	R206 2010/02/04	7.50	Call	Bond Future	89.0000	34.0000	(61.798)	0	0	0
2009/11/17	R206 2010/02/04	7.50	Put	Bond Future	3,621.0000	3,527.0000	(2.596)	0	0	0
2009/11/17	R206 2010/05/06			Bond Future	8.6640	8.6520	(0.139)	0.0000	0.0000	0
2009/11/17	R206 2010/05/06	8.75	Call	Bond Future	1,535.0000	1,315.0000	(14.332)	0	0	0
2009/11/17	R206 2010/05/06	8.75	Put	Bond Future	1,275.0000	1,019.0000	(20.078)	0	0	0
2009/11/17	R206 2010/08/05			Bond Future	8.7210	8.7080	(0.149)	0.0000	0.0000	0
2009/11/17	R206 2010/08/05	9.00	Call	Bond Future	1,997.0000	1,885.0000	(5.608)	0	0	0
2009/11/17	R206 2010/08/05	9.00	Put	Bond Future	1,207.0000	1,058.0000	(12.345)	0	0	0
2009/11/17	R207 2010/02/04			Bond Future	9.2040	9.2040	0.000	0.0000	0.0000	600
2009/11/17	R207 2010/02/04	8.25	Call	Bond Future	144.0000	127.0000	(11.806)	0	0	0
2009/11/17	R207 2010/02/04	8.25	Put	Bond Future	5,998.0000	5,981.0000	(0.283)	0	0	0
2009/11/17	R207 2010/05/06			Bond Future	9.2690	9.2690	0.000	0.0000	0.0000	0
2009/11/17	R207 2010/05/06	9.25	Call	Bond Future	2,270.0000	2,308.0000	1.674	0	0	0
2009/11/17	R207 2010/05/06	9.25	Put	Bond Future	2,380.0000	2,418.0000	1.597	0	0	0
2009/11/17	R207 2010/08/05			Bond Future	9.3190	9.3180	(0.011)	0.0000	0.0000	0
2009/11/17	R207 2010/08/05	9.50	Call	Bond Future	3,542.0000	3,539.0000	(0.085)	0	0	0
2009/11/17	R207 2010/08/05	9.50	Put	Bond Future	2,525.0000	2,517.0000	(0.317)	0	0	0
2009/11/17	R208 2010/02/04			Bond Future	9.2010	9.2000	(0.011)	0.0000	0.0000	5,004
2009/11/17	R208 2010/02/04	8.50	Call	Bond Future	328.0000	298.0000	(9.146)	0	0	0
2009/11/17	R208 2010/02/04	8.50	Put	Bond Future	4,745.0000	4,709.0000	(0.759)	0	0	0
2009/11/17	R208 2010/05/06			Bond Future	9.2580	9.2570	(0.011)	0.0000	0.0000	0
2009/11/17	R208 2010/05/06	9.25	Call	Bond Future	2,378.0000	2,417.0000	1.640	0	0	0
2009/11/17	R208 2010/05/06	9.25	Put	Bond Future	2,426.0000	2,459.0000	1.360	0	0	0
2009/11/17	R208 2010/08/05			Bond Future	9.3000	9.2990	(0.011)	0.0000	0.0000	0

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2009/11/17	R208 2010/08/05	9.50	Call	Bond Future	3,753.0000	3,685.0000	(1.812)	0	0	0
2009/11/17	R208 2010/08/05	9.50	Put	Bond Future	2,584.0000	2,510.0000	(2.864)	0	0	0
2009/11/17	R209 2010/02/04			Bond Future	8.7320	8.7320	0.000	0.0000	0.0000	1,800
2009/11/17	R209 2010/02/04	7.50	Call	Bond Future	50.0000	35.0000	(30.000)	0	0	2,500
2009/11/17	R209 2010/02/04	7.50	Put	Bond Future	11,197.0000	11,182.0000	(0.134)	0	0	0
2009/11/17	R209 2010/02/04	10.00	Call	Bond Future	9,315.0000	9,296.0000	(0.204)	0	0	0
2009/11/17	R209 2010/02/04	10.00	Put	Bond Future	119.0000	100.0000	(15.966)	0	0	0
2009/11/17	R209 2010/05/06			Bond Future	8.7600	8.7590	(0.011)	0.0000	0.0000	0
2009/11/17	R209 2010/05/06	8.50	Call	Bond Future	2,117.0000	2,112.0000	(0.236)	0	0	0
2009/11/17	R209 2010/05/06	8.50	Put	Bond Future	4,254.0000	4,241.0000	(0.306)	0	0	0
2009/11/17	R209 2010/08/05			Bond Future	8.7760	8.7760	0.000	0.0000	0.0000	0
2009/11/17	R209 2010/08/05	8.75	Call	Bond Future	3,864.0000	3,795.0000	(1.786)	0	0	0
2009/11/17	R209 2010/08/05	8.75	Put	Bond Future	4,072.0000	4,003.0000	(1.694)	0	0	0
2009/11/17	TRT1 2010/02/04			Index Future	298.7450	298.7770	0.011	0.0000	0.0000	100
2009/11/17	TRT1 2010/05/06			Index Future	304.2290	304.2610	0.011	0.0000	0.0000	0
<b>Total</b>										<b>35790.00</b>