



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 18/11/2009

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
2009/11/18	AL13 2010/02/04			Index Future	250.0850	250.4430	0.143	0.0000	0.0000	22
2009/11/18	AL7T 2010/02/04			Index Future	318.7420	320.4650	0.541	0.0000	0.0000	58
2009/11/18	ALBI 2010/02/04			Index Future	300.8600	301.9390	0.359	0.0000	0.0000	585
2009/11/18	ALBI 2010/05/06			Index Future	306.3820	307.4800	0.358	0.0000	0.0000	0
2009/11/18	ALBI 2010/08/05			Index Future	296.1980	297.4730	0.430	0.0000	0.0000	0
2009/11/18	CRD1 2010/02/04			Index Future	130.6880	130.9950	0.235	0.0000	0.0000	2
2009/11/18	CRD1 2010/05/06			Index Future	133.0870	133.3980	0.234	0.0000	0.0000	0
2009/11/18	GOVI 2010/02/04			GOVI	302.5430	303.6560	0.368	0.0000	0.0000	1,595
2009/11/18	GOVI 2010/05/06			GOVI	308.0970	309.2280	0.367	0.0000	0.0000	0
2009/11/18	GOVI 2010/08/05			GOVI	313.8400	314.9910	0.367	0.0000	0.0000	0
2009/11/18	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2009/11/18	ILBI 2010/02/04			Index Future	364.5130	364.5050	(0.002)	0.0000	0.0000	425
2009/11/18	J153 2010/08/31			Interest Rate Swap	6.9124	6.8941	(0.265)	0.0000	0.0000	0
2009/11/18	J157 2015/09/15			Interest Rate Swap	8.7620	8.8220	0.685	0.0000	0.0000	0
2009/11/18	J186 2026/12/21			Interest Rate Swap	8.5930	8.6830	1.047	0.0000	0.0000	0
2009/11/18	J201 2014/12/22			Interest Rate Swap	8.6060	8.6550	0.569	0.0000	0.0000	0
2009/11/18	J203 2017/09/15			Interest Rate Swap	8.9050	8.9750	0.786	0.0000	0.0000	0

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2009/11/18	J204 2018/12/21			Interest Rate Swap	8.8830	8.9620	0.889	0.0000	0.0000	0
2009/11/18	J207 2020/01/15			Interest Rate Swap	8.9110	8.9970	0.965	0.0000	0.0000	0
2009/11/18	JFRA 2010/02/04			JFra	6.9660	6.9770	0.158	0.0000	0.0000	0
2009/11/18	JFRA 2010/05/06			JFra	7.1040	7.1210	0.239	0.0000	0.0000	0
2009/11/18	JFRA 2010/08/05			JFra	7.3280	7.3290	0.014	0.0000	0.0000	0
2009/11/18	JFRA 2010/11/04			JFra	7.6340	7.6600	0.341	0.0000	0.0000	0
2009/11/18	JN02 2010/02/04			JNOTE	7.8510	7.8810	0.382	0.0000	0.0000	0
2009/11/18	JN05 2010/02/04			JNOTE	8.7350	8.7940	0.675	0.0000	0.0000	0
2009/11/18	JN10 2010/02/04			JNOTE	8.9350	9.0270	1.030	0.0000	0.0000	0
2009/11/18	JROD 2009/11/30			Rodi	6.7350	6.7320	(0.045)	0.0000	0.0000	0
2009/11/18	JROD 2009/12/31			Rodi	6.8520	6.8420	(0.146)	0.0000	0.0000	0
2009/11/18	JROD 2010/01/29			Rodi	7.0340	7.0090	(0.355)	0.0000	0.0000	0
2009/11/18	JROD 2010/02/26			Rodi	7.0020	6.9840	(0.257)	0.0000	0.0000	0
2009/11/18	JROD 2010/03/31			Rodi	7.2000	7.1840	(0.222)	0.0000	0.0000	0
2009/11/18	OTH1 2010/02/04			Index Future	291.5890	292.5220	0.320	0.0000	0.0000	3
2009/11/18	OTH1 2010/05/06			Index Future	296.9410	297.8890	0.319	0.0000	0.0000	0
2009/11/18	R155 2010/02/04			Bond Future	7.5560	7.4710	(1.125)	0.0000	0.0000	31
2009/11/18	R155 2010/02/04	7.50	Call	Bond Future	0.0000	44.0000	100.000	0	0	0
2009/11/18	R155 2010/02/04	7.50	Put	Bond Future	85.0000	0.0000	(100.000)	0	0	0
2009/11/18	R157 2010/02/04			Bond Future	8.4510	8.3530	(1.160)	0.0000	0.0000	6,576
2009/11/18	R157 2010/02/04	7.75	Call	Bond Future	194.0000	261.0000	34.536	0	0	0
2009/11/18	R157 2010/02/04	7.75	Put	Bond Future	3,758.0000	3,334.0000	(11.283)	0	0	0
2009/11/18	R157 2010/05/06			Bond Future	8.5200	8.4160	(1.221)	0.0000	0.0000	0
2009/11/18	R157 2010/05/06	8.50	Call	Bond Future	1,713.0000	1,967.0000	14.828	0	0	0
2009/11/18	R157 2010/05/06	8.50	Put	Bond Future	1,809.0000	1,565.0000	(13.488)	0	0	0
2009/11/18	R157 2010/08/05			Bond Future	8.5610	8.4510	(1.285)	0.0000	0.0000	0
2009/11/18	R157 2010/08/05	8.75	Call	Bond Future	2,606.0000	2,899.0000	11.243	0	0	0
2009/11/18	R157 2010/08/05	8.75	Put	Bond Future	1,747.0000	1,536.0000	(12.078)	0	0	0

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2009/11/18	R186 2010/02/04			Bond Future	9.0790	9.0260	(0.584)	0.0000	0.0000	10,112
2009/11/18	R186 2010/02/04	8.25	Call	Bond Future	268.0000	313.0000	16.791	0	0	0
2009/11/18	R186 2010/02/04	8.25	Put	Bond Future	8,416.0000	7,965.0000	(5.359)	0	0	0
2009/11/18	R186 2010/05/06			Bond Future	9.1270	9.0720	(0.603)	0.0000	0.0000	0
2009/11/18	R186 2010/05/06	9.00	Call	Bond Future	3,081.0000	3,311.0000	7.465	0	0	0
2009/11/18	R186 2010/05/06	9.00	Put	Bond Future	4,259.0000	3,981.0000	(6.527)	0	0	0
2009/11/18	R186 2010/08/05			Bond Future	9.1600	9.1040	(0.611)	0.0000	0.0000	0
2009/11/18	R186 2010/08/05	9.25	Call	Bond Future	4,955.0000	5,231.0000	5.570	0	0	0
2009/11/18	R186 2010/08/05	9.25	Put	Bond Future	4,141.0000	3,906.0000	(5.675)	0	0	0
2009/11/18	R201 2010/02/04			Bond Future	8.4910	8.4040	(1.025)	0.0000	0.0000	486
2009/11/18	R201 2010/02/04	7.50	Call	Bond Future	56.0000	75.0000	33.929	0	0	0
2009/11/18	R201 2010/02/04	7.50	Put	Bond Future	4,059.0000	3,734.0000	(8.007)	0	0	0
2009/11/18	R201 2010/05/06			Bond Future	8.5560	8.4630	(1.087)	0.0000	0.0000	0
2009/11/18	R201 2010/05/06	8.50	Call	Bond Future	1,315.0000	1,488.0000	13.156	0	0	0
2009/11/18	R201 2010/05/06	8.50	Put	Bond Future	1,526.0000	1,348.0000	(11.664)	0	0	0
2009/11/18	R201 2010/08/05			Bond Future	8.5930	8.4940	(1.152)	0.0000	0.0000	0
2009/11/18	R201 2010/08/05	9.00	Call	Bond Future	2,580.0000	2,808.0000	8.837	0	0	0
2009/11/18	R201 2010/08/05	9.00	Put	Bond Future	1,133.0000	1,004.0000	(11.386)	0	0	0
2009/11/18	R203 2010/02/04			Bond Future	9.0350	8.9490	(0.952)	0.0000	0.0000	1,570
2009/11/18	R203 2010/02/04	8.20	Call	Bond Future	167.0000	214.0000	28.144	0	0	0
2009/11/18	R203 2010/02/04	8.20	Put	Bond Future	4,694.0000	4,287.0000	(8.671)	0	0	0
2009/11/18	R203 2010/05/06			Bond Future	9.1030	9.0130	(0.989)	0.0000	0.0000	0
2009/11/18	R203 2010/05/06	9.00	Call	Bond Future	1,793.0000	2,013.0000	12.270	0	0	0
2009/11/18	R203 2010/05/06	9.00	Put	Bond Future	2,323.0000	2,080.0000	(10.461)	0	0	0
2009/11/18	R203 2010/08/05			Bond Future	9.1510	9.0570	(1.027)	0.0000	0.0000	0
2009/11/18	R203 2010/08/05	9.25	Call	Bond Future	2,877.0000	3,134.0000	8.933	0	0	0
2009/11/18	R203 2010/08/05	9.25	Put	Bond Future	2,385.0000	2,172.0000	(8.931)	0	0	0
2009/11/18	R204 2010/02/04			Bond Future	9.0340	8.9490	(0.941)	0.0000	0.0000	3,649
2009/11/18	R204 2010/02/04	8.20	Call	Bond Future	180.0000	231.0000	28.333	0	0	0
2009/11/18	R204 2010/02/04	8.20	Put	Bond Future	5,154.0000	4,713.0000	(8.556)	0	0	0
2009/11/18	R204 2010/02/04	9.00	Call	Bond Future	1,461.0000	1,703.0000	16.564	0	0	200
2009/11/18	R204 2010/02/04	9.00	Put	Bond Future	1,657.0000	1,407.0000	(15.088)	0	0	200

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2009/11/18	R204 2010/02/04	8.50	Call	Bond Future	455.0000	562.0000	23.516	0	0	200
2009/11/18	R204 2010/02/04	8.50	Put	Bond Future	3,602.0000	3,217.0000	(10.689)	0	0	0
2009/11/18	R204 2010/05/06			Bond Future	9.0970	9.0080	(0.978)	0.0000	0.0000	0
2009/11/18	R204 2010/05/06	9.00	Call	Bond Future	1,978.0000	2,219.0000	12.184	0	0	0
2009/11/18	R204 2010/05/06	9.00	Put	Bond Future	2,527.0000	2,264.0000	(10.408)	0	0	0
2009/11/18	R204 2010/08/05			Bond Future	9.1430	9.0500	(1.017)	0.0000	0.0000	0
2009/11/18	R204 2010/08/05	9.25	Call	Bond Future	3,141.0000	3,425.0000	9.042	0	0	0
2009/11/18	R204 2010/08/05	9.25	Put	Bond Future	2,553.0000	2,323.0000	(9.009)	0	0	0
2009/11/18	R206 2010/02/04			Bond Future	8.5650	8.4770	(1.027)	0.0000	0.0000	2
2009/11/18	R206 2010/02/04	7.50	Call	Bond Future	34.0000	46.0000	35.294	0	0	0
2009/11/18	R206 2010/02/04	7.50	Put	Bond Future	3,527.0000	3,256.0000	(7.684)	0	0	0
2009/11/18	R206 2010/05/06			Bond Future	8.6520	8.5570	(1.098)	0.0000	0.0000	0
2009/11/18	R206 2010/05/06	8.75	Call	Bond Future	1,315.0000	1,474.0000	12.091	0	0	0
2009/11/18	R206 2010/05/06	8.75	Put	Bond Future	1,019.0000	889.0000	(12.758)	0	0	0
2009/11/18	R206 2010/08/05			Bond Future	8.7080	8.6050	(1.183)	0.0000	0.0000	0
2009/11/18	R206 2010/08/05	9.00	Call	Bond Future	1,885.0000	2,063.0000	9.443	0	0	0
2009/11/18	R206 2010/08/05	9.00	Put	Bond Future	1,058.0000	942.0000	(10.964)	0	0	0
2009/11/18	R207 2010/02/04			Bond Future	9.2040	9.1190	(0.924)	0.0000	0.0000	600
2009/11/18	R207 2010/02/04	8.25	Call	Bond Future	127.0000	165.0000	29.921	0	0	0
2009/11/18	R207 2010/02/04	8.25	Put	Bond Future	5,981.0000	5,517.0000	(7.758)	0	0	0
2009/11/18	R207 2010/05/06			Bond Future	9.2690	9.1810	(0.949)	0.0000	0.0000	0
2009/11/18	R207 2010/05/06	9.25	Call	Bond Future	2,308.0000	2,567.0000	11.222	0	0	0
2009/11/18	R207 2010/05/06	9.25	Put	Bond Future	2,418.0000	2,167.0000	(10.380)	0	0	0
2009/11/18	R207 2010/08/05			Bond Future	9.3180	9.2270	(0.977)	0.0000	0.0000	0
2009/11/18	R207 2010/08/05	9.50	Call	Bond Future	3,539.0000	3,836.0000	8.392	0	0	0
2009/11/18	R207 2010/08/05	9.50	Put	Bond Future	2,517.0000	2,297.0000	(8.741)	0	0	0
2009/11/18	R208 2010/02/04			Bond Future	9.2000	9.1150	(0.924)	0.0000	0.0000	5,004
2009/11/18	R208 2010/02/04	8.50	Call	Bond Future	298.0000	375.0000	25.839	0	0	0
2009/11/18	R208 2010/02/04	8.50	Put	Bond Future	4,709.0000	4,266.0000	(9.408)	0	0	0
2009/11/18	R208 2010/05/06			Bond Future	9.2570	9.1700	(0.940)	0.0000	0.0000	0
2009/11/18	R208 2010/05/06	9.25	Call	Bond Future	2,417.0000	2,687.0000	11.171	0	0	0
2009/11/18	R208 2010/05/06	9.25	Put	Bond Future	2,459.0000	2,206.0000	(10.289)	0	0	0
2009/11/18	R208 2010/08/05			Bond Future	9.2990	9.2090	(0.968)	0.0000	0.0000	0

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2009/11/18	R208 2010/08/05	9.50	Call	Bond Future	3,685.0000	3,995.0000	8.412	0	0	0
2009/11/18	R208 2010/08/05	9.50	Put	Bond Future	2,510.0000	2,287.0000	(8.884)	0	0	0
2009/11/18	R209 2010/02/04			Bond Future	8.7320	8.7200	(0.137)	0.0000	0.0000	1,800
2009/11/18	R209 2010/02/04	7.50	Call	Bond Future	35.0000	36.0000	2.857	0	0	2,500
2009/11/18	R209 2010/02/04	7.50	Put	Bond Future	11,182.0000	11,086.0000	(0.859)	0	0	0
2009/11/18	R209 2010/02/04	10.00	Call	Bond Future	9,296.0000	9,386.0000	0.968	0	0	0
2009/11/18	R209 2010/02/04	10.00	Put	Bond Future	100.0000	93.0000	(7.000)	0	0	0
2009/11/18	R209 2010/05/06			Bond Future	8.7590	8.7480	(0.126)	0.0000	0.0000	0
2009/11/18	R209 2010/05/06	8.50	Call	Bond Future	2,112.0000	2,140.0000	1.326	0	0	0
2009/11/18	R209 2010/05/06	8.50	Put	Bond Future	4,241.0000	4,181.0000	(1.415)	0	0	0
2009/11/18	R209 2010/08/05			Bond Future	8.7760	8.7640	(0.137)	0.0000	0.0000	0
2009/11/18	R209 2010/08/05	8.75	Call	Bond Future	3,795.0000	3,838.0000	1.133	0	0	0
2009/11/18	R209 2010/08/05	8.75	Put	Bond Future	4,003.0000	3,950.0000	(1.324)	0	0	0
2009/11/18	TRT1 2010/02/04			Index Future	298.7770	299.8680	0.365	0.0000	0.0000	100
2009/11/18	TRT1 2010/05/06			Index Future	304.2610	305.3700	0.364	0.0000	0.0000	0
Total										35720.00