



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 19/11/2009

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
2009/11/19	AL13 2010/02/04			Index Future	250.4430	250.5340	0.036	0.0000	0.0000	22
2009/11/19	AL7T 2010/02/04			Index Future	320.4650	321.0150	0.172	0.0000	0.0000	58
2009/11/19	ALBI 2010/02/04			Index Future	301.9390	302.5150	0.191	0.0000	0.0000	586
2009/11/19	ALBI 2010/05/06			Index Future	307.4800	308.0650	0.190	0.0000	0.0000	0
2009/11/19	ALBI 2010/08/05			Index Future	297.4730	298.0690	0.200	0.0000	0.0000	0
2009/11/19	CRD1 2010/02/04			Index Future	130.9950	131.0960	0.077	0.0000	0.0000	2
2009/11/19	CRD1 2010/05/06			Index Future	133.3980	133.5010	0.077	0.0000	0.0000	0
2009/11/19	GOVI 2010/02/04			GOVI	303.6560	304.2360	0.191	0.0000	0.0000	1,595
2009/11/19	GOVI 2010/05/06			GOVI	309.2280	309.8190	0.191	0.0000	0.0000	0
2009/11/19	GOVI 2010/08/05			GOVI	314.9910	315.5930	0.191	0.0000	0.0000	0
2009/11/19	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2009/11/19	ILBI 2010/02/04			Index Future	364.5050	364.9310	0.117	0.0000	0.0000	425
2009/11/19	J153 2010/08/31			Interest Rate Swap	6.9124	6.8941	(0.265)	0.0000	0.0000	0
2009/11/19	J157 2015/09/15			Interest Rate Swap	8.7620	8.8220	0.685	0.0000	0.0000	0
2009/11/19	J186 2026/12/21			Interest Rate Swap	8.5930	8.6830	1.047	0.0000	0.0000	0
2009/11/19	J201 2014/12/22			Interest Rate Swap	8.6060	8.6550	0.569	0.0000	0.0000	0
2009/11/19	J203 2017/09/15			Interest Rate Swap	8.9050	8.9750	0.786	0.0000	0.0000	0

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2009/11/19	J204 2018/12/21			Interest Rate Swap	8.8830	8.9620	0.889	0.0000	0.0000	0
2009/11/19	J207 2020/01/15			Interest Rate Swap	8.9110	8.9970	0.965	0.0000	0.0000	0
2009/11/19	JFRA 2010/02/04			JFra	6.9660	6.9770	0.158	0.0000	0.0000	0
2009/11/19	JFRA 2010/05/06			JFra	7.1040	7.1210	0.239	0.0000	0.0000	0
2009/11/19	JFRA 2010/08/05			JFra	7.3280	7.3290	0.014	0.0000	0.0000	0
2009/11/19	JFRA 2010/11/04			JFra	7.6340	7.6600	0.341	0.0000	0.0000	0
2009/11/19	JN02 2010/02/04			JNOTE	7.8510	7.8810	0.382	0.0000	0.0000	0
2009/11/19	JN05 2010/02/04			JNOTE	8.7350	8.7940	0.675	0.0000	0.0000	0
2009/11/19	JN10 2010/02/04			JNOTE	8.9350	9.0270	1.030	0.0000	0.0000	0
2009/11/19	JROD 2009/11/30			Rodi	6.7350	6.7320	(0.045)	0.0000	0.0000	0
2009/11/19	JROD 2009/12/31			Rodi	6.8520	6.8420	(0.146)	0.0000	0.0000	0
2009/11/19	JROD 2010/01/29			Rodi	7.0340	7.0090	(0.355)	0.0000	0.0000	0
2009/11/19	JROD 2010/02/26			Rodi	7.0020	6.9840	(0.257)	0.0000	0.0000	0
2009/11/19	JROD 2010/03/31			Rodi	7.2000	7.1840	(0.222)	0.0000	0.0000	0
2009/11/19	OTH1 2010/02/04			Index Future	292.5220	293.0680	0.187	0.0000	0.0000	3
2009/11/19	OTH1 2010/05/06			Index Future	297.8890	298.4450	0.187	0.0000	0.0000	0
2009/11/19	R155 2010/02/04			Bond Future	7.4710	7.4610	(0.134)	0.0000	0.0000	31
2009/11/19	R155 2010/02/04	7.50	Call	Bond Future	44.0000	59.0000	34.091	0	0	0
2009/11/19	R155 2010/02/04	7.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2009/11/19	R157 2010/02/04			Bond Future	8.3530	8.3410	(0.144)	0.0000	0.0000	6,576
2009/11/19	R157 2010/02/04	7.75	Call	Bond Future	261.0000	266.0000	1.916	0	0	0
2009/11/19	R157 2010/02/04	7.75	Put	Bond Future	3,334.0000	3,279.0000	(1.650)	0	0	0
2009/11/19	R157 2010/05/06			Bond Future	8.4160	8.4040	(0.143)	0.0000	0.0000	0
2009/11/19	R157 2010/05/06	8.50	Call	Bond Future	1,967.0000	1,993.0000	1.322	0	0	0
2009/11/19	R157 2010/05/06	8.50	Put	Bond Future	1,565.0000	1,533.0000	(2.045)	0	0	0
2009/11/19	R157 2010/08/05			Bond Future	8.4510	8.4380	(0.154)	0.0000	0.0000	0
2009/11/19	R157 2010/08/05	8.75	Call	Bond Future	2,899.0000	2,932.0000	1.138	0	0	0
2009/11/19	R157 2010/08/05	8.75	Put	Bond Future	1,536.0000	1,510.0000	(1.693)	0	0	0

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2009/11/19	R186 2010/02/04			Bond Future	9.0260	8.9740	(0.576)	0.0000	0.0000	10,112
2009/11/19	R186 2010/02/04	8.25	Call	Bond Future	313.0000	363.0000	15.974	0	0	0
2009/11/19	R186 2010/02/04	8.25	Put	Bond Future	7,965.0000	7,525.0000	(5.524)	0	0	0
2009/11/19	R186 2010/05/06			Bond Future	9.0720	9.0180	(0.595)	0.0000	0.0000	0
2009/11/19	R186 2010/05/06	9.00	Call	Bond Future	3,311.0000	3,550.0000	7.218	0	0	0
2009/11/19	R186 2010/05/06	9.00	Put	Bond Future	3,981.0000	3,718.0000	(6.606)	0	0	0
2009/11/19	R186 2010/08/05			Bond Future	9.1040	9.0490	(0.604)	0.0000	0.0000	0
2009/11/19	R186 2010/08/05	9.25	Call	Bond Future	5,231.0000	5,513.0000	5.391	0	0	0
2009/11/19	R186 2010/08/05	9.25	Put	Bond Future	3,906.0000	3,682.0000	(5.735)	0	0	0
2009/11/19	R201 2010/02/04			Bond Future	8.4040	8.3920	(0.143)	0.0000	0.0000	486
2009/11/19	R201 2010/02/04	7.50	Call	Bond Future	75.0000	77.0000	2.667	0	0	0
2009/11/19	R201 2010/02/04	7.50	Put	Bond Future	3,734.0000	3,689.0000	(1.205)	0	0	0
2009/11/19	R201 2010/05/06			Bond Future	8.4630	8.4510	(0.142)	0.0000	0.0000	0
2009/11/19	R201 2010/05/06	8.50	Call	Bond Future	1,488.0000	1,507.0000	1.277	0	0	0
2009/11/19	R201 2010/05/06	8.50	Put	Bond Future	1,348.0000	1,322.0000	(1.929)	0	0	0
2009/11/19	R201 2010/08/05			Bond Future	8.4940	8.4820	(0.141)	0.0000	0.0000	0
2009/11/19	R201 2010/08/05	9.00	Call	Bond Future	2,808.0000	2,834.0000	0.926	0	0	0
2009/11/19	R201 2010/08/05	9.00	Put	Bond Future	1,004.0000	987.0000	(1.693)	0	0	0
2009/11/19	R203 2010/02/04			Bond Future	8.9490	8.9270	(0.246)	0.0000	0.0000	1,570
2009/11/19	R203 2010/02/04	8.20	Call	Bond Future	214.0000	225.0000	5.140	0	0	0
2009/11/19	R203 2010/02/04	8.20	Put	Bond Future	4,287.0000	4,181.0000	(2.473)	0	0	0
2009/11/19	R203 2010/05/06			Bond Future	9.0130	8.9910	(0.244)	0.0000	0.0000	0
2009/11/19	R203 2010/05/06	9.00	Call	Bond Future	2,013.0000	2,064.0000	2.534	0	0	0
2009/11/19	R203 2010/05/06	9.00	Put	Bond Future	2,080.0000	2,018.0000	(2.981)	0	0	0
2009/11/19	R203 2010/08/05			Bond Future	9.0570	9.0340	(0.254)	0.0000	0.0000	0
2009/11/19	R203 2010/08/05	9.25	Call	Bond Future	3,134.0000	3,195.0000	1.946	0	0	0
2009/11/19	R203 2010/08/05	9.25	Put	Bond Future	2,172.0000	2,117.0000	(2.532)	0	0	0
2009/11/19	R204 2010/02/04			Bond Future	8.9490	8.9170	(0.358)	0.0000	0.0000	3,649
2009/11/19	R204 2010/02/04	8.20	Call	Bond Future	231.0000	250.0000	8.225	0	0	0
2009/11/19	R204 2010/02/04	8.20	Put	Bond Future	4,713.0000	4,546.0000	(3.543)	0	0	0
2009/11/19	R204 2010/02/04	9.00	Call	Bond Future	1,703.0000	1,796.0000	5.461	0	0	200
2009/11/19	R204 2010/02/04	9.00	Put	Bond Future	1,407.0000	1,314.0000	(6.610)	0	0	200

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2009/11/19	R204 2010/02/04	8.50	Call	Bond Future	562.0000	602.0000	7.117	0	0	200
2009/11/19	R204 2010/02/04	8.50	Put	Bond Future	3,217.0000	3,071.0000	(4.538)	0	0	0
2009/11/19	R204 2010/05/06			Bond Future	9.0080	8.9750	(0.366)	0.0000	0.0000	0
2009/11/19	R204 2010/05/06	9.00	Call	Bond Future	2,219.0000	2,309.0000	4.056	0	0	0
2009/11/19	R204 2010/05/06	9.00	Put	Bond Future	2,264.0000	2,167.0000	(4.284)	0	0	0
2009/11/19	R204 2010/08/05			Bond Future	9.0500	9.0160	(0.376)	0.0000	0.0000	0
2009/11/19	R204 2010/08/05	9.25	Call	Bond Future	3,425.0000	3,530.0000	3.066	0	0	0
2009/11/19	R204 2010/08/05	9.25	Put	Bond Future	2,323.0000	2,239.0000	(3.616)	0	0	0
2009/11/19	R206 2010/02/04			Bond Future	8.4770	8.4650	(0.142)	0.0000	0.0000	2
2009/11/19	R206 2010/02/04	7.50	Call	Bond Future	46.0000	47.0000	2.174	0	0	0
2009/11/19	R206 2010/02/04	7.50	Put	Bond Future	3,256.0000	3,219.0000	(1.136)	0	0	0
2009/11/19	R206 2010/05/06			Bond Future	8.5570	8.5440	(0.152)	0.0000	0.0000	0
2009/11/19	R206 2010/05/06	8.75	Call	Bond Future	1,474.0000	1,494.0000	1.357	0	0	0
2009/11/19	R206 2010/05/06	8.75	Put	Bond Future	889.0000	870.0000	(2.137)	0	0	0
2009/11/19	R206 2010/08/05			Bond Future	8.6050	8.5920	(0.151)	0.0000	0.0000	0
2009/11/19	R206 2010/08/05	9.00	Call	Bond Future	2,063.0000	2,084.0000	1.018	0	0	0
2009/11/19	R206 2010/08/05	9.00	Put	Bond Future	942.0000	926.0000	(1.699)	0	0	0
2009/11/19	R207 2010/02/04			Bond Future	9.1190	9.0870	(0.351)	0.0000	0.0000	600
2009/11/19	R207 2010/02/04	8.25	Call	Bond Future	165.0000	179.0000	8.485	0	0	0
2009/11/19	R207 2010/02/04	8.25	Put	Bond Future	5,517.0000	5,341.0000	(3.190)	0	0	0
2009/11/19	R207 2010/05/06			Bond Future	9.1810	9.1480	(0.359)	0.0000	0.0000	0
2009/11/19	R207 2010/05/06	9.25	Call	Bond Future	2,567.0000	2,665.0000	3.818	0	0	0
2009/11/19	R207 2010/05/06	9.25	Put	Bond Future	2,167.0000	2,073.0000	(4.338)	0	0	0
2009/11/19	R207 2010/08/05			Bond Future	9.2270	9.1930	(0.368)	0.0000	0.0000	0
2009/11/19	R207 2010/08/05	9.50	Call	Bond Future	3,836.0000	3,947.0000	2.894	0	0	0
2009/11/19	R207 2010/08/05	9.50	Put	Bond Future	2,297.0000	2,214.0000	(3.613)	0	0	0
2009/11/19	R208 2010/02/04			Bond Future	9.1150	9.0830	(0.351)	0.0000	0.0000	5,004
2009/11/19	R208 2010/02/04	8.50	Call	Bond Future	375.0000	405.0000	8.000	0	0	0
2009/11/19	R208 2010/02/04	8.50	Put	Bond Future	4,266.0000	4,099.0000	(3.915)	0	0	0
2009/11/19	R208 2010/05/06			Bond Future	9.1700	9.1370	(0.360)	0.0000	0.0000	0
2009/11/19	R208 2010/05/06	9.25	Call	Bond Future	2,687.0000	2,790.0000	3.833	0	0	0
2009/11/19	R208 2010/05/06	9.25	Put	Bond Future	2,206.0000	2,109.0000	(4.397)	0	0	0
2009/11/19	R208 2010/08/05			Bond Future	9.2090	9.1750	(0.369)	0.0000	0.0000	0

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2009/11/19	R208 2010/08/05	9.50	Call	Bond Future	3,995.0000	4,113.0000	2.954	0	0	0
2009/11/19	R208 2010/08/05	9.50	Put	Bond Future	2,287.0000	2,203.0000	(3.673)	0	0	0
2009/11/19	R209 2010/02/04			Bond Future	8.7200	8.6790	(0.470)	0.0000	0.0000	1,800
2009/11/19	R209 2010/02/04	7.50	Call	Bond Future	36.0000	41.0000	13.889	0	0	2,500
2009/11/19	R209 2010/02/04	7.50	Put	Bond Future	11,086.0000	10,758.0000	(2.959)	0	0	0
2009/11/19	R209 2010/02/04	10.00	Call	Bond Future	9,386.0000	9,704.0000	3.388	0	0	0
2009/11/19	R209 2010/02/04	10.00	Put	Bond Future	93.0000	78.0000	(16.129)	0	0	0
2009/11/19	R209 2010/05/06			Bond Future	8.7480	8.7050	(0.492)	0.0000	0.0000	0
2009/11/19	R209 2010/05/06	8.50	Call	Bond Future	2,140.0000	2,278.0000	6.449	0	0	0
2009/11/19	R209 2010/05/06	8.50	Put	Bond Future	4,181.0000	3,971.0000	(5.023)	0	0	0
2009/11/19	R209 2010/08/05			Bond Future	8.7640	8.7210	(0.491)	0.0000	0.0000	0
2009/11/19	R209 2010/08/05	8.75	Call	Bond Future	3,838.0000	4,013.0000	4.560	0	0	0
2009/11/19	R209 2010/08/05	8.75	Put	Bond Future	3,950.0000	3,779.0000	(4.329)	0	0	0
2009/11/19	TRT1 2010/02/04			Index Future	299.8680	300.4380	0.190	0.0000	0.0000	100
2009/11/19	TRT1 2010/05/06			Index Future	305.3700	305.9500	0.190	0.0000	0.0000	0
Total										35721.00