



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 20/11/2009

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
2009/11/20	AL13 2010/02/04			Index Future	250.5340	250.2590	(0.110)	0.0000	0.0000	22
2009/11/20	AL7T 2010/02/04			Index Future	321.0150	319.5300	(0.463)	0.0000	0.0000	58
2009/11/20	ALBI 2010/02/04			Index Future	302.5150	300.9760	(0.509)	0.0000	0.0000	586
2009/11/20	ALBI 2010/05/06			Index Future	308.0650	306.4970	(0.509)	0.0000	0.0000	0
2009/11/20	ALBI 2010/08/05			Index Future	298.0690	296.6030	(0.492)	0.0000	0.0000	0
2009/11/20	CRD1 2010/02/04			Index Future	131.0960	130.7630	(0.254)	0.0000	0.0000	2
2009/11/20	CRD1 2010/05/06			Index Future	133.5010	133.1620	(0.254)	0.0000	0.0000	0
2009/11/20	GOVI 2010/02/04			GOVI	304.2360	302.6790	(0.512)	0.0000	0.0000	1,445
2009/11/20	GOVI 2010/05/06			GOVI	309.8190	308.2320	(0.512)	0.0000	0.0000	0
2009/11/20	GOVI 2010/08/05			GOVI	315.5930	313.9760	(0.512)	0.0000	0.0000	0
2009/11/20	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2009/11/20	ILBI 2010/02/04			Index Future	364.9310	364.1030	(0.227)	0.0000	0.0000	425
2009/11/20	J153 2010/08/31			Interest Rate Swap	6.9124	6.8941	(0.265)	0.0000	0.0000	0
2009/11/20	J157 2015/09/15			Interest Rate Swap	8.7620	8.8220	0.685	0.0000	0.0000	0
2009/11/20	J186 2026/12/21			Interest Rate Swap	8.5930	8.6830	1.047	0.0000	0.0000	0
2009/11/20	J201 2014/12/22			Interest Rate Swap	8.6060	8.6550	0.569	0.0000	0.0000	0
2009/11/20	J203 2017/09/15			Interest Rate Swap	8.9050	8.9750	0.786	0.0000	0.0000	0

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2009/11/20	J204 2018/12/21			Interest Rate Swap	8.8830	8.9620	0.889	0.0000	0.0000	0
2009/11/20	J207 2020/01/15			Interest Rate Swap	8.9110	8.9970	0.965	0.0000	0.0000	0
2009/11/20	JFRA 2010/02/04			JFra	6.9660	6.9770	0.158	0.0000	0.0000	0
2009/11/20	JFRA 2010/05/06			JFra	7.1040	7.1210	0.239	0.0000	0.0000	0
2009/11/20	JFRA 2010/08/05			JFra	7.3280	7.3290	0.014	0.0000	0.0000	0
2009/11/20	JFRA 2010/11/04			JFra	7.6340	7.6600	0.341	0.0000	0.0000	0
2009/11/20	JN02 2010/02/04			JNOTE	7.8510	7.8810	0.382	0.0000	0.0000	0
2009/11/20	JN05 2010/02/04			JNOTE	8.7350	8.7940	0.675	0.0000	0.0000	0
2009/11/20	JN10 2010/02/04			JNOTE	8.9350	9.0270	1.030	0.0000	0.0000	0
2009/11/20	JROD 2009/11/30			Rodi	6.7350	6.7320	(0.045)	0.0000	0.0000	0
2009/11/20	JROD 2009/12/31			Rodi	6.8520	6.8420	(0.146)	0.0000	0.0000	0
2009/11/20	JROD 2010/01/29			Rodi	7.0340	7.0090	(0.355)	0.0000	0.0000	0
2009/11/20	JROD 2010/02/26			Rodi	7.0020	6.9840	(0.257)	0.0000	0.0000	0
2009/11/20	JROD 2010/03/31			Rodi	7.2000	7.1840	(0.222)	0.0000	0.0000	0
2009/11/20	OTH1 2010/02/04			Index Future	293.0680	291.6230	(0.493)	0.0000	0.0000	3
2009/11/20	OTH1 2010/05/06			Index Future	298.4450	296.9730	(0.493)	0.0000	0.0000	0
2009/11/20	R155 2010/02/04			Bond Future	7.4610	7.5510	1.206	0.0000	0.0000	31
2009/11/20	R155 2010/02/04	7.50	Call	Bond Future	59.0000	0.0000	(100.000)	0	0	0
2009/11/20	R155 2010/02/04	7.50	Put	Bond Future	0.0000	77.0000	100.000	0	0	0
2009/11/20	R157 2010/02/04			Bond Future	8.3410	8.4240	0.995	0.0000	0.0000	6,576
2009/11/20	R157 2010/02/04	7.75	Call	Bond Future	266.0000	199.0000	(25.188)	0	0	0
2009/11/20	R157 2010/02/04	7.75	Put	Bond Future	3,279.0000	3,628.0000	10.643	0	0	0
2009/11/20	R157 2010/05/06			Bond Future	8.4040	8.4930	1.059	0.0000	0.0000	0
2009/11/20	R157 2010/05/06	8.50	Call	Bond Future	1,993.0000	1,762.0000	(11.591)	0	0	0
2009/11/20	R157 2010/05/06	8.50	Put	Bond Future	1,533.0000	1,729.0000	12.785	0	0	0
2009/11/20	R157 2010/08/05			Bond Future	8.4380	8.5320	1.114	0.0000	0.0000	0
2009/11/20	R157 2010/08/05	8.75	Call	Bond Future	2,932.0000	2,671.0000	(8.902)	0	0	0
2009/11/20	R157 2010/08/05	8.75	Put	Bond Future	1,510.0000	1,679.0000	11.192	0	0	0

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2009/11/20	R186 2010/02/04			Bond Future	8.9740	9.0660	1.025	0.0000	0.0000	10,112
2009/11/20	R186 2010/02/04	8.25	Call	Bond Future	363.0000	260.0000	(28.375)	0	0	0
2009/11/20	R186 2010/02/04	8.25	Put	Bond Future	7,525.0000	8,287.0000	10.126	0	0	0
2009/11/20	R186 2010/05/06			Bond Future	9.0180	9.1130	1.053	0.0000	0.0000	0
2009/11/20	R186 2010/05/06	9.00	Call	Bond Future	3,550.0000	3,109.0000	(12.423)	0	0	0
2009/11/20	R186 2010/05/06	9.00	Put	Bond Future	3,718.0000	4,158.0000	11.834	0	0	0
2009/11/20	R186 2010/08/05			Bond Future	9.0490	9.1470	1.083	0.0000	0.0000	0
2009/11/20	R186 2010/08/05	9.25	Call	Bond Future	5,513.0000	4,994.0000	(9.414)	0	0	0
2009/11/20	R186 2010/08/05	9.25	Put	Bond Future	3,682.0000	4,061.0000	10.293	0	0	0
2009/11/20	R201 2010/02/04			Bond Future	8.3920	8.4760	1.001	0.0000	0.0000	486
2009/11/20	R201 2010/02/04	7.50	Call	Bond Future	77.0000	54.0000	(29.870)	0	0	0
2009/11/20	R201 2010/02/04	7.50	Put	Bond Future	3,689.0000	3,998.0000	8.376	0	0	0
2009/11/20	R201 2010/05/06			Bond Future	8.4510	8.5400	1.053	0.0000	0.0000	0
2009/11/20	R201 2010/05/06	8.50	Call	Bond Future	1,507.0000	1,332.0000	(11.612)	0	0	0
2009/11/20	R201 2010/05/06	8.50	Put	Bond Future	1,322.0000	1,483.0000	12.179	0	0	0
2009/11/20	R201 2010/08/05			Bond Future	8.4820	8.5770	1.120	0.0000	0.0000	0
2009/11/20	R201 2010/08/05	9.00	Call	Bond Future	2,834.0000	2,607.0000	(8.010)	0	0	0
2009/11/20	R201 2010/08/05	9.00	Put	Bond Future	987.0000	1,102.0000	11.651	0	0	0
2009/11/20	R203 2010/02/04			Bond Future	8.9270	8.9990	0.807	0.0000	0.0000	1,570
2009/11/20	R203 2010/02/04	8.20	Call	Bond Future	225.0000	175.0000	(22.222)	0	0	0
2009/11/20	R203 2010/02/04	8.20	Put	Bond Future	4,181.0000	4,512.0000	7.917	0	0	0
2009/11/20	R203 2010/05/06			Bond Future	8.9910	9.0660	0.834	0.0000	0.0000	0
2009/11/20	R203 2010/05/06	9.00	Call	Bond Future	2,064.0000	1,866.0000	(9.593)	0	0	0
2009/11/20	R203 2010/05/06	9.00	Put	Bond Future	2,018.0000	2,206.0000	9.316	0	0	0
2009/11/20	R203 2010/08/05			Bond Future	9.0340	9.1130	0.874	0.0000	0.0000	0
2009/11/20	R203 2010/08/05	9.25	Call	Bond Future	3,195.0000	2,966.0000	(7.167)	0	0	0
2009/11/20	R203 2010/08/05	9.25	Put	Bond Future	2,117.0000	2,284.0000	7.889	0	0	0
2009/11/20	R204 2010/02/04			Bond Future	8.9170	8.9990	0.920	0.0000	0.0000	3,649
2009/11/20	R204 2010/02/04	8.20	Call	Bond Future	250.0000	188.0000	(24.800)	0	0	0
2009/11/20	R204 2010/02/04	8.20	Put	Bond Future	4,546.0000	4,960.0000	9.107	0	0	0
2009/11/20	R204 2010/02/04	9.00	Call	Bond Future	1,796.0000	1,532.0000	(14.699)	0	0	200
2009/11/20	R204 2010/02/04	9.00	Put	Bond Future	1,314.0000	1,526.0000	16.134	0	0	200

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2009/11/20	R204 2010/02/04	8.50	Call	Bond Future	602.0000	478.0000	(20.598)	0	0	200
2009/11/20	R204 2010/02/04	8.50	Put	Bond Future	3,071.0000	3,422.0000	11.430	0	0	0
2009/11/20	R204 2010/05/06			Bond Future	8.9750	9.0610	0.958	0.0000	0.0000	0
2009/11/20	R204 2010/05/06	9.00	Call	Bond Future	2,309.0000	2,056.0000	(10.957)	0	0	0
2009/11/20	R204 2010/05/06	9.00	Put	Bond Future	2,167.0000	2,402.0000	10.844	0	0	0
2009/11/20	R204 2010/08/05			Bond Future	9.0160	9.1050	0.987	0.0000	0.0000	0
2009/11/20	R204 2010/08/05	9.25	Call	Bond Future	3,530.0000	3,241.0000	(8.187)	0	0	0
2009/11/20	R204 2010/08/05	9.25	Put	Bond Future	2,239.0000	2,444.0000	9.156	0	0	0
2009/11/20	R206 2010/02/04			Bond Future	8.4650	8.5490	0.992	0.0000	0.0000	2
2009/11/20	R206 2010/02/04	7.50	Call	Bond Future	47.0000	32.0000	(31.915)	0	0	0
2009/11/20	R206 2010/02/04	7.50	Put	Bond Future	3,219.0000	3,474.0000	7.922	0	0	0
2009/11/20	R206 2010/05/06			Bond Future	8.5440	8.6350	1.065	0.0000	0.0000	0
2009/11/20	R206 2010/05/06	8.75	Call	Bond Future	1,494.0000	1,333.0000	(10.776)	0	0	0
2009/11/20	R206 2010/05/06	8.75	Put	Bond Future	870.0000	985.0000	13.218	0	0	0
2009/11/20	R206 2010/08/05			Bond Future	8.5920	8.6910	1.152	0.0000	0.0000	0
2009/11/20	R206 2010/08/05	9.00	Call	Bond Future	2,084.0000	1,906.0000	(8.541)	0	0	0
2009/11/20	R206 2010/08/05	9.00	Put	Bond Future	926.0000	1,031.0000	11.339	0	0	0
2009/11/20	R207 2010/02/04			Bond Future	9.0870	9.1690	0.902	0.0000	0.0000	600
2009/11/20	R207 2010/02/04	8.25	Call	Bond Future	179.0000	132.0000	(26.257)	0	0	0
2009/11/20	R207 2010/02/04	8.25	Put	Bond Future	5,341.0000	5,780.0000	8.219	0	0	0
2009/11/20	R207 2010/05/06			Bond Future	9.1480	9.2330	0.929	0.0000	0.0000	0
2009/11/20	R207 2010/05/06	9.25	Call	Bond Future	2,665.0000	2,393.0000	(10.206)	0	0	0
2009/11/20	R207 2010/05/06	9.25	Put	Bond Future	2,073.0000	2,295.0000	10.709	0	0	0
2009/11/20	R207 2010/08/05			Bond Future	9.1930	9.2810	0.957	0.0000	0.0000	0
2009/11/20	R207 2010/08/05	9.50	Call	Bond Future	3,947.0000	3,643.0000	(7.702)	0	0	0
2009/11/20	R207 2010/08/05	9.50	Put	Bond Future	2,214.0000	2,411.0000	8.898	0	0	0
2009/11/20	R208 2010/02/04			Bond Future	9.0830	9.1650	0.903	0.0000	0.0000	5,004
2009/11/20	R208 2010/02/04	8.50	Call	Bond Future	405.0000	312.0000	(22.963)	0	0	0
2009/11/20	R208 2010/02/04	8.50	Put	Bond Future	4,099.0000	4,509.0000	10.002	0	0	0
2009/11/20	R208 2010/05/06			Bond Future	9.1370	9.2210	0.919	0.0000	0.0000	0
2009/11/20	R208 2010/05/06	9.25	Call	Bond Future	2,790.0000	2,508.0000	(10.108)	0	0	0
2009/11/20	R208 2010/05/06	9.25	Put	Bond Future	2,109.0000	2,334.0000	10.669	0	0	0
2009/11/20	R208 2010/08/05			Bond Future	9.1750	9.2630	0.959	0.0000	0.0000	0

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2009/11/20	R208 2010/08/05	9.50	Call	Bond Future	4,113.0000	3,792.0000	(7.805)	0	0	0
2009/11/20	R208 2010/08/05	9.50	Put	Bond Future	2,203.0000	2,405.0000	9.169	0	0	0
2009/11/20	R209 2010/02/04			Bond Future	8.6790	8.8010	1.406	0.0000	0.0000	1,800
2009/11/20	R209 2010/02/04	7.50	Call	Bond Future	41.0000	22.0000	(46.341)	0	0	2,500
2009/11/20	R209 2010/02/04	7.50	Put	Bond Future	10,758.0000	11,724.0000	8.979	0	0	0
2009/11/20	R209 2010/02/04	10.00	Call	Bond Future	9,704.0000	8,756.0000	(9.769)	0	0	0
2009/11/20	R209 2010/02/04	10.00	Put	Bond Future	78.0000	115.0000	47.436	0	0	0
2009/11/20	R209 2010/05/06			Bond Future	8.7050	8.8310	1.447	0.0000	0.0000	0
2009/11/20	R209 2010/05/06	8.50	Call	Bond Future	2,278.0000	1,859.0000	(18.393)	0	0	0
2009/11/20	R209 2010/05/06	8.50	Put	Bond Future	3,971.0000	4,563.0000	14.908	0	0	0
2009/11/20	R209 2010/08/05			Bond Future	8.7210	8.8490	1.468	0.0000	0.0000	0
2009/11/20	R209 2010/08/05	8.75	Call	Bond Future	4,013.0000	3,480.0000	(13.282)	0	0	0
2009/11/20	R209 2010/08/05	8.75	Put	Bond Future	3,779.0000	4,269.0000	12.966	0	0	0
2009/11/20	TRT1 2010/02/04			Index Future	300.4380	298.9090	(0.509)	0.0000	0.0000	100
2009/11/20	TRT1 2010/05/06			Index Future	305.9500	304.3920	(0.509)	0.0000	0.0000	0
<b>Total</b>										<b>35571.00</b>