



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 23/11/2009

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
2009/11/23	AL13 2010/02/04			Index Future	250.2590	254.0420	1.512	0.0000	0.0000	22
2009/11/23	AL7T 2010/02/04			Index Future	319.5300	323.9970	1.398	0.0000	0.0000	58
2009/11/23	ALBI 2010/02/04			Index Future	300.9760	300.6730	(0.101)	0.0000	0.0000	586
2009/11/23	ALBI 2010/05/06			Index Future	306.4970	306.1890	(0.100)	0.0000	0.0000	0
2009/11/23	ALBI 2010/08/05			Index Future	296.6030	311.4650	5.011	0.0000	0.0000	0
2009/11/23	CRD1 2010/02/04			Index Future	130.7630	130.7570	(0.005)	0.0000	0.0000	2
2009/11/23	CRD1 2010/05/06			Index Future	133.1620	133.1560	(0.005)	0.0000	0.0000	0
2009/11/23	GOVI 2010/02/04			GOVI	302.6790	302.3650	(0.104)	0.0000	0.0000	1,295
2009/11/23	GOVI 2010/02/04	304.00	Call	GOVI	0.0000	21,606.0000	100.000	0	0	0
2009/11/23	GOVI 2010/02/04	304.00	Put	GOVI	0.0000	37,956.0000	100.000	0	0	0
2009/11/23	GOVI 2010/05/06			GOVI	308.2320	307.9120	(0.104)	0.0000	0.0000	0
2009/11/23	GOVI 2010/05/06	309.80	Call	GOVI	0.0000	47,247.0000	100.000	0	0	0
2009/11/23	GOVI 2010/05/06	309.80	Put	GOVI	0.0000	66,127.0000	100.000	0	0	0
2009/11/23	GOVI 2010/08/05			GOVI	313.9760	313.6500	(0.104)	0.0000	0.0000	0
2009/11/23	GOVI 2010/08/05	315.60	Call	GOVI	0.0000	59,565.0000	100.000	0	0	0
2009/11/23	GOVI 2010/08/05	315.60	Put	GOVI	0.0000	79,065.0000	100.000	0	0	0
2009/11/23	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2009/11/23	ILBI 2010/02/04			Index Future	364.1030	363.6680	(0.119)	0.0000	0.0000	425
2009/11/23	J153 2010/08/31			Interest Rate Swap	6.9124	6.8941	(0.265)	0.0000	0.0000	0
2009/11/23	J157 2015/09/15			Interest Rate Swap	8.7620	8.8220	0.685	0.0000	0.0000	0

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2009/11/23	J186 2026/12/21			Interest Rate Swap	8.5930	8.6830	1.047	0.0000	0.0000	0
2009/11/23	J201 2014/12/22			Interest Rate Swap	8.6060	8.6550	0.569	0.0000	0.0000	0
2009/11/23	J203 2017/09/15			Interest Rate Swap	8.9050	8.9750	0.786	0.0000	0.0000	0
2009/11/23	J204 2018/12/21			Interest Rate Swap	8.8830	8.9620	0.889	0.0000	0.0000	0
2009/11/23	J207 2020/01/15			Interest Rate Swap	8.9110	8.9970	0.965	0.0000	0.0000	0
2009/11/23	JBAF 2009/12/15			Jibar Tradeable Future	7.1300	7.1300	0.000	0.0000	0.0000	0
2009/11/23	JBAF 2010/01/20			Jibar Tradeable Future	7.1300	7.1300	0.000	0.0000	0.0000	0
2009/11/23	JBAF 2010/02/17			Jibar Tradeable Future	7.1300	7.1300	0.000	0.0000	0.0000	0
2009/11/23	JBAF 2010/03/17			Jibar Tradeable Future	7.1300	7.1300	0.000	0.0000	0.0000	0
2009/11/23	JBAF 2010/04/21			Jibar Tradeable Future	7.1300	7.1300	0.000	0.0000	0.0000	0
2009/11/23	JBAF 2010/05/19			Jibar Tradeable Future	7.1300	7.1300	0.000	0.0000	0.0000	0
2009/11/23	JBAF 2010/06/15			Jibar Tradeable Future	7.1300	7.1300	0.000	0.0000	0.0000	0
2009/11/23	JBAF 2010/09/15			Jibar Tradeable Future	7.1300	7.1300	0.000	0.0000	0.0000	0
2009/11/23	JBAF 2010/12/15			Jibar Tradeable Future	7.1300	7.1300	0.000	0.0000	0.0000	0
2009/11/23	JBAF 2011/03/16			Jibar Tradeable Future	7.1300	7.1300	0.000	0.0000	0.0000	0
2009/11/23	JBAF 2011/06/15			Jibar Tradeable Future	7.1300	7.1300	0.000	0.0000	0.0000	0
2009/11/23	JBAF 2011/09/21			Jibar Tradeable Future	7.1300	7.1300	0.000	0.0000	0.0000	0
2009/11/23	JFRA 2010/02/04			Jibar Tradeable Future	6.9660	6.9770	0.158	0.0000	0.0000	0
2009/11/23	JFRA 2010/05/06			Jibar Tradeable Future	7.1040	7.1210	0.239	0.0000	0.0000	0
2009/11/23	JFRA 2010/08/05			Jibar Tradeable Future	7.3280	7.3290	0.014	0.0000	0.0000	0
2009/11/23	JFRA 2010/11/04			Jibar Tradeable Future	7.6340	7.6600	0.341	0.0000	0.0000	0
2009/11/23	JN02 2010/02/04			JNOTE	7.8510	7.8810	0.382	0.0000	0.0000	0
2009/11/23	JN05 2010/02/04			JNOTE	8.7350	8.7940	0.675	0.0000	0.0000	0
2009/11/23	JN10 2010/02/04			JNOTE	8.9350	9.0270	1.030	0.0000	0.0000	0
2009/11/23	JROD 2009/11/30			Rodi	6.7350	6.7320	(0.045)	0.0000	0.0000	0
2009/11/23	JROD 2009/12/31			Rodi	6.8520	6.8420	(0.146)	0.0000	0.0000	0

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2009/11/23	JROD 2010/01/29			Rodi	7.0340	7.0090	(0.355)	0.0000	0.0000	0
2009/11/23	JROD 2010/02/26			Rodi	7.0020	6.9840	(0.257)	0.0000	0.0000	0
2009/11/23	JROD 2010/03/31			Rodi	7.2000	7.1840	(0.222)	0.0000	0.0000	0
2009/11/23	OTH1 2010/02/04			Index Future	291.6230	291.3660	(0.088)	0.0000	0.0000	3
2009/11/23	OTH1 2010/05/06			Index Future	296.9730	296.7100	(0.089)	0.0000	0.0000	0
2009/11/23	R155 2010/02/04			Bond Future	7.5510	7.5560	0.066	0.0000	0.0000	31
2009/11/23	R155 2010/02/04	7.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2009/11/23	R155 2010/02/04	7.50	Put	Bond Future	77.0000	85.0000	10.390	0	0	0
2009/11/23	R157 2010/02/04			Bond Future	8.4240	8.4440	0.237	0.0000	0.0000	6,576
2009/11/23	R157 2010/02/04	7.75	Call	Bond Future	199.0000	174.0000	(12.563)	0	0	0
2009/11/23	R157 2010/02/04	7.75	Put	Bond Future	3,628.0000	3,703.0000	2.067	0	0	0
2009/11/23	R157 2010/05/06			Bond Future	8.4930	8.5140	0.247	0.0000	0.0000	0
2009/11/23	R157 2010/05/06	8.50	Call	Bond Future	1,762.0000	1,696.0000	(3.746)	0	0	0
2009/11/23	R157 2010/05/06	8.50	Put	Bond Future	1,729.0000	1,763.0000	1.966	0	0	0
2009/11/23	R157 2010/08/05			Bond Future	8.5320	8.5550	0.270	0.0000	0.0000	0
2009/11/23	R157 2010/08/05	8.75	Call	Bond Future	2,671.0000	2,598.0000	(2.733)	0	0	0
2009/11/23	R157 2010/08/05	8.75	Put	Bond Future	1,679.0000	1,712.0000	1.965	0	0	0
2009/11/23	R186 2010/02/04			Bond Future	9.0660	9.0960	0.331	0.0000	0.0000	10,112
2009/11/23	R186 2010/02/04	8.25	Call	Bond Future	260.0000	216.0000	(16.923)	0	0	0
2009/11/23	R186 2010/02/04	8.25	Put	Bond Future	8,287.0000	8,522.0000	2.836	0	0	0
2009/11/23	R186 2010/05/06			Bond Future	9.1130	9.1440	0.340	0.0000	0.0000	0
2009/11/23	R186 2010/05/06	9.00	Call	Bond Future	3,109.0000	2,945.0000	(5.275)	0	0	0
2009/11/23	R186 2010/05/06	9.00	Put	Bond Future	4,158.0000	4,279.0000	2.910	0	0	0
2009/11/23	R186 2010/08/05			Bond Future	9.1470	9.1790	0.350	0.0000	0.0000	0
2009/11/23	R186 2010/08/05	9.25	Call	Bond Future	4,994.0000	4,808.0000	(3.724)	0	0	0
2009/11/23	R186 2010/08/05	9.25	Put	Bond Future	4,061.0000	4,166.0000	2.586	0	0	0
2009/11/23	R201 2010/02/04			Bond Future	8.4760	8.4960	0.236	0.0000	0.0000	486
2009/11/23	R201 2010/02/04	7.50	Call	Bond Future	54.0000	45.0000	(16.667)	0	0	0
2009/11/23	R201 2010/02/04	7.50	Put	Bond Future	3,998.0000	4,068.0000	1.751	0	0	0
2009/11/23	R201 2010/05/06			Bond Future	8.5400	8.5620	0.258	0.0000	0.0000	0
2009/11/23	R201 2010/05/06	8.50	Call	Bond Future	1,332.0000	1,279.0000	(3.979)	0	0	0

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2009/11/23	R201 2010/05/06	8.50	Put	Bond Future	1,483.0000	1,513.0000	2.023	0	0	0
2009/11/23	R201 2010/08/05			Bond Future	8.5770	8.6000	0.268	0.0000	0.0000	0
2009/11/23	R201 2010/08/05	9.00	Call	Bond Future	2,607.0000	2,544.0000	(2.417)	0	0	0
2009/11/23	R201 2010/08/05	9.00	Put	Bond Future	1,102.0000	1,122.0000	1.815	0	0	0
2009/11/23	R203 2010/02/04			Bond Future	8.9990	9.0190	0.222	0.0000	0.0000	1,570
2009/11/23	R203 2010/02/04	8.20	Call	Bond Future	175.0000	152.0000	(13.143)	0	0	0
2009/11/23	R203 2010/02/04	8.20	Put	Bond Future	4,512.0000	4,595.0000	1.840	0	0	0
2009/11/23	R203 2010/05/06			Bond Future	9.0660	9.0870	0.232	0.0000	0.0000	0
2009/11/23	R203 2010/05/06	9.00	Call	Bond Future	1,866.0000	1,796.0000	(3.751)	0	0	0
2009/11/23	R203 2010/05/06	9.00	Put	Bond Future	2,206.0000	2,244.0000	1.723	0	0	0
2009/11/23	R203 2010/08/05			Bond Future	9.1130	9.1350	0.241	0.0000	0.0000	0
2009/11/23	R203 2010/08/05	9.25	Call	Bond Future	2,966.0000	2,890.0000	(2.562)	0	0	0
2009/11/23	R203 2010/08/05	9.25	Put	Bond Future	2,284.0000	2,318.0000	1.489	0	0	0
2009/11/23	R204 2010/02/04			Bond Future	8.9990	9.0190	0.222	0.0000	0.0000	4,207
2009/11/23	R204 2010/02/04	8.20	Call	Bond Future	188.0000	163.0000	(13.298)	0	0	0
2009/11/23	R204 2010/02/04	8.20	Put	Bond Future	4,960.0000	5,051.0000	1.835	0	0	0
2009/11/23	R204 2010/02/04	9.00	Call	Bond Future	1,532.0000	1,443.0000	(5.809)	0	0	200
2009/11/23	R204 2010/02/04	9.00	Put	Bond Future	1,526.0000	1,553.0000	1.769	0	0	200
2009/11/23	R204 2010/02/04	8.50	Call	Bond Future	478.0000	431.0000	(9.833)	0	0	200
2009/11/23	R204 2010/02/04	8.50	Put	Bond Future	3,422.0000	3,491.0000	2.016	0	0	0
2009/11/23	R204 2010/05/06			Bond Future	9.0610	9.0820	0.232	0.0000	0.0000	0
2009/11/23	R204 2010/05/06	9.00	Call	Bond Future	2,056.0000	1,979.0000	(3.745)	0	0	0
2009/11/23	R204 2010/05/06	9.00	Put	Bond Future	2,402.0000	2,443.0000	1.707	0	0	0
2009/11/23	R204 2010/08/05			Bond Future	9.1050	9.1270	0.242	0.0000	0.0000	0
2009/11/23	R204 2010/08/05	9.25	Call	Bond Future	3,241.0000	3,157.0000	(2.592)	0	0	0
2009/11/23	R204 2010/08/05	9.25	Put	Bond Future	2,444.0000	2,481.0000	1.514	0	0	0
2009/11/23	R206 2010/02/04			Bond Future	8.5490	8.5690	0.234	0.0000	0.0000	2
2009/11/23	R206 2010/02/04	7.50	Call	Bond Future	32.0000	27.0000	(15.625)	0	0	0
2009/11/23	R206 2010/02/04	7.50	Put	Bond Future	3,474.0000	3,533.0000	1.698	0	0	0
2009/11/23	R206 2010/05/06			Bond Future	8.6350	8.6570	0.255	0.0000	0.0000	0
2009/11/23	R206 2010/05/06	8.75	Call	Bond Future	1,333.0000	1,286.0000	(3.526)	0	0	0
2009/11/23	R206 2010/05/06	8.75	Put	Bond Future	985.0000	1,005.0000	2.030	0	0	0
2009/11/23	R206 2010/08/05			Bond Future	8.6910	8.7140	0.265	0.0000	0.0000	0

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2009/11/23	R206 2010/08/05	9.00	Call	Bond Future	1,906.0000	1,859.0000	(2.466)	0	0	0
2009/11/23	R206 2010/08/05	9.00	Put	Bond Future	1,031.0000	1,049.0000	1.746	0	0	0
2009/11/23	R207 2010/02/04			Bond Future	9.1690	9.1990	0.327	0.0000	0.0000	600
2009/11/23	R207 2010/02/04	8.25	Call	Bond Future	132.0000	109.0000	(17.424)	0	0	0
2009/11/23	R207 2010/02/04	8.25	Put	Bond Future	5,780.0000	5,934.0000	2.664	0	0	0
2009/11/23	R207 2010/05/06			Bond Future	9.2330	9.2640	0.336	0.0000	0.0000	0
2009/11/23	R207 2010/05/06	9.25	Call	Bond Future	2,393.0000	2,280.0000	(4.722)	0	0	0
2009/11/23	R207 2010/05/06	9.25	Put	Bond Future	2,295.0000	2,361.0000	2.876	0	0	0
2009/11/23	R207 2010/08/05			Bond Future	9.2810	9.3140	0.356	0.0000	0.0000	0
2009/11/23	R207 2010/08/05	9.50	Call	Bond Future	3,643.0000	3,518.0000	(3.431)	0	0	0
2009/11/23	R207 2010/08/05	9.50	Put	Bond Future	2,411.0000	2,473.0000	2.572	0	0	0
2009/11/23	R208 2010/02/04			Bond Future	9.1650	9.1950	0.327	0.0000	0.0000	5,004
2009/11/23	R208 2010/02/04	8.50	Call	Bond Future	312.0000	267.0000	(14.423)	0	0	0
2009/11/23	R208 2010/02/04	8.50	Put	Bond Future	4,509.0000	4,647.0000	3.061	0	0	0
2009/11/23	R208 2010/05/06			Bond Future	9.2210	9.2530	0.347	0.0000	0.0000	0
2009/11/23	R208 2010/05/06	9.25	Call	Bond Future	2,508.0000	2,386.0000	(4.864)	0	0	0
2009/11/23	R208 2010/05/06	9.25	Put	Bond Future	2,334.0000	2,404.0000	2.999	0	0	0
2009/11/23	R208 2010/08/05			Bond Future	9.2630	9.2950	0.345	0.0000	0.0000	0
2009/11/23	R208 2010/08/05	9.50	Call	Bond Future	3,792.0000	3,664.0000	(3.376)	0	0	0
2009/11/23	R208 2010/08/05	9.50	Put	Bond Future	2,405.0000	2,466.0000	2.536	0	0	0
2009/11/23	R209 2010/02/04			Bond Future	8.8010	8.8310	0.341	0.0000	0.0000	1,800
2009/11/23	R209 2010/02/04	7.50	Call	Bond Future	22.0000	17.0000	(22.727)	0	0	2,500
2009/11/23	R209 2010/02/04	7.50	Put	Bond Future	11,724.0000	11,958.0000	1.996	0	0	0
2009/11/23	R209 2010/02/04	10.00	Call	Bond Future	8,756.0000	8,517.0000	(2.730)	0	0	0
2009/11/23	R209 2010/02/04	10.00	Put	Bond Future	115.0000	115.0000	0.000	0	0	0
2009/11/23	R209 2010/05/06			Bond Future	8.8310	8.8620	0.351	0.0000	0.0000	0
2009/11/23	R209 2010/05/06	8.50	Call	Bond Future	1,859.0000	1,743.0000	(6.240)	0	0	0
2009/11/23	R209 2010/05/06	8.50	Put	Bond Future	4,563.0000	4,692.0000	2.827	0	0	0
2009/11/23	R209 2010/08/05			Bond Future	8.8490	8.8810	0.362	0.0000	0.0000	0
2009/11/23	R209 2010/08/05	8.75	Call	Bond Future	3,480.0000	3,335.0000	(4.167)	0	0	0
2009/11/23	R209 2010/08/05	8.75	Put	Bond Future	4,269.0000	4,376.0000	2.506	0	0	0
2009/11/23	TRT1 2010/02/04			Index Future	298.9090	298.6030	(0.102)	0.0000	0.0000	100

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2009/11/23	TRT1 2010/05/06			Index Future	304.3920	304.0800	(0.102)	0.0000	0.0000	0
Total										35979.00