



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 25/11/2009

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
2009/11/25	AL13 2010/02/04			Index Future	253.8770	253.9180	0.016	0.0000	0.0000	44
2009/11/25	AL7T 2010/02/04			Index Future	323.1070	323.8030	0.215	0.0000	0.0000	58
2009/11/25	ALBI 2010/02/04			Index Future	299.7390	300.4670	0.243	0.0000	0.0000	588
2009/11/25	ALBI 2010/05/06			Index Future	305.2370	305.9760	0.242	0.0000	0.0000	68
2009/11/25	ALBI 2010/08/05			Index Future	310.6410	311.2450	0.194	0.0000	0.0000	0
2009/11/25	CRD1 2010/02/04			Index Future	130.5680	130.7580	0.146	0.0000	0.0000	2
2009/11/25	CRD1 2010/05/06			Index Future	132.9630	133.1560	0.145	0.0000	0.0000	0
2009/11/25	GOVI 2010/02/04			GOVI	301.4350	302.2000	0.254	0.0000	0.0000	1,132
2009/11/25	GOVI 2010/02/04	304.00	Call	GOVI	17,781.0000	20,539.0000	15.511	0	0	0
2009/11/25	GOVI 2010/02/04	304.00	Put	GOVI	43,431.0000	38,539.0000	(11.264)	0	0	0
2009/11/25	GOVI 2010/05/06			GOVI	306.9640	307.7410	0.253	0.0000	0.0000	0
2009/11/25	GOVI 2010/05/06	309.80	Call	GOVI	42,886.0000	46,132.0000	7.569	0	0	0
2009/11/25	GOVI 2010/05/06	309.80	Put	GOVI	71,246.0000	66,722.0000	(6.350)	0	0	0
2009/11/25	GOVI 2010/08/05			GOVI	312.6850	313.4760	0.253	0.0000	0.0000	0
2009/11/25	GOVI 2010/08/05	315.60	Call	GOVI	55,043.0000	58,490.0000	6.262	0	0	0
2009/11/25	GOVI 2010/08/05	315.60	Put	GOVI	84,193.0000	79,730.0000	(5.301)	0	0	0
2009/11/25	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2009/11/25	ILBI 2010/02/04			Index Future	363.3570	363.4660	0.030	0.0000	0.0000	425
2009/11/25	J153 2010/08/31			Interest Rate Swap	6.9124	6.8941	(0.265)	0.0000	0.0000	0
2009/11/25	J157 2015/09/15			Interest Rate Swap	8.7620	8.8220	0.685	0.0000	0.0000	0

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2009/11/25	J186 2026/12/21			Interest Rate Swap	8.5930	8.6830	1.047	0.0000	0.0000	0
2009/11/25	J201 2014/12/22			Interest Rate Swap	8.6060	8.6550	0.569	0.0000	0.0000	0
2009/11/25	J203 2017/09/15			Interest Rate Swap	8.9050	8.9750	0.786	0.0000	0.0000	0
2009/11/25	J204 2018/12/21			Interest Rate Swap	8.8830	8.9620	0.889	0.0000	0.0000	0
2009/11/25	J207 2020/01/15			Interest Rate Swap	8.9110	8.9970	0.965	0.0000	0.0000	0
2009/11/25	JBAF 2009/12/15			Jibar Tradeable Future	7.1300	7.1500	0.281	0.0000	0.0000	0
2009/11/25	JBAF 2010/01/20			Jibar Tradeable Future	7.1300	7.1200	(0.140)	0.0000	0.0000	0
2009/11/25	JBAF 2010/02/17			Jibar Tradeable Future	7.1300	7.0500	(1.122)	0.0000	0.0000	0
2009/11/25	JBAF 2010/03/17			Jibar Tradeable Future	7.1300	7.0400	(1.262)	0.0000	0.0000	0
2009/11/25	JBAF 2010/04/21			Jibar Tradeable Future	7.1300	7.0500	(1.122)	0.0000	0.0000	0
2009/11/25	JBAF 2010/05/19			Jibar Tradeable Future	7.1300	7.0800	(0.701)	0.0000	0.0000	0
2009/11/25	JBAF 2010/06/15			Jibar Tradeable Future	7.1300	7.1100	(0.281)	0.0000	0.0000	0
2009/11/25	JBAF 2010/09/15			Jibar Tradeable Future	7.1300	7.3200	2.665	0.0000	0.0000	0
2009/11/25	JBAF 2010/12/15			Jibar Tradeable Future	7.1300	7.5900	6.452	0.0000	0.0000	0
2009/11/25	JBAF 2011/03/16			Jibar Tradeable Future	7.1300	7.9400	11.360	0.0000	0.0000	0
2009/11/25	JBAF 2011/06/15			Jibar Tradeable Future	7.1300	8.3200	16.690	0.0000	0.0000	0
2009/11/25	JBAF 2011/09/21			Jibar Tradeable Future	7.1300	8.7200	22.300	0.0000	0.0000	0
2009/11/25	JFRA 2010/02/04			Jibar Tradeable Future	6.9660	6.9770	0.158	0.0000	0.0000	0
2009/11/25	JFRA 2010/05/06			Jibar Tradeable Future	7.1040	7.1210	0.239	0.0000	0.0000	0
2009/11/25	JFRA 2010/08/05			Jibar Tradeable Future	7.3280	7.3290	0.014	0.0000	0.0000	0
2009/11/25	JFRA 2010/11/04			Jibar Tradeable Future	7.6340	7.6600	0.341	0.0000	0.0000	0
2009/11/25	JN02 2010/02/04			JNOTE	7.8510	7.8810	0.382	0.0000	0.0000	0
2009/11/25	JN05 2010/02/04			JNOTE	8.7350	8.7940	0.675	0.0000	0.0000	0
2009/11/25	JN10 2010/02/04			JNOTE	8.9350	9.0270	1.030	0.0000	0.0000	0
2009/11/25	JROD 2009/11/30			Rodi	6.7350	6.7320	(0.045)	0.0000	0.0000	0
2009/11/25	JROD 2009/12/31			Rodi	6.8520	6.8420	(0.146)	0.0000	0.0000	0

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2009/11/25	JROD 2010/01/29			Rodi	7.0340	7.0090	(0.355)	0.0000	0.0000	0
2009/11/25	JROD 2010/02/26			Rodi	7.0020	6.9840	(0.257)	0.0000	0.0000	0
2009/11/25	JROD 2010/03/31			Rodi	7.2000	7.1840	(0.222)	0.0000	0.0000	0
2009/11/25	OTH1 2010/02/04			Index Future	290.5020	290.9880	0.167	0.0000	0.0000	3
2009/11/25	OTH1 2010/05/06			Index Future	295.8310	296.3240	0.167	0.0000	0.0000	0
2009/11/25	R155 2010/02/04			Bond Future	7.6010	7.5710	(0.395)	0.0000	0.0000	31
2009/11/25	R155 2010/02/04	7.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2009/11/25	R155 2010/02/04	7.50	Put	Bond Future	153.0000	108.0000	(29.412)	0	0	0
2009/11/25	R157 2010/02/04			Bond Future	8.4960	8.4300	(0.777)	0.0000	0.0000	6,576
2009/11/25	R157 2010/02/04	7.75	Call	Bond Future	141.0000	174.0000	23.404	0	0	0
2009/11/25	R157 2010/02/04	7.75	Put	Bond Future	3,929.0000	3,633.0000	(7.534)	0	0	0
2009/11/25	R157 2010/05/06			Bond Future	8.5690	8.4990	(0.817)	0.0000	0.0000	0
2009/11/25	R157 2010/05/06	8.50	Call	Bond Future	1,562.0000	1,721.0000	10.179	0	0	0
2009/11/25	R157 2010/05/06	8.50	Put	Bond Future	1,891.0000	1,716.0000	(9.254)	0	0	0
2009/11/25	R157 2010/08/05			Bond Future	8.6140	8.5400	(0.859)	0.0000	0.0000	0
2009/11/25	R157 2010/08/05	8.75	Call	Bond Future	2,441.0000	2,629.0000	7.702	0	0	0
2009/11/25	R157 2010/08/05	8.75	Put	Bond Future	1,824.0000	1,674.0000	(8.224)	0	0	0
2009/11/25	R186 2010/02/04			Bond Future	9.1470	9.1040	(0.470)	0.0000	0.0000	10,112
2009/11/25	R186 2010/02/04	8.25	Call	Bond Future	174.0000	198.0000	13.793	0	0	0
2009/11/25	R186 2010/02/04	8.25	Put	Bond Future	8,954.0000	8,579.0000	(4.188)	0	0	0
2009/11/25	R186 2010/05/06			Bond Future	9.1970	9.1520	(0.489)	0.0000	0.0000	0
2009/11/25	R186 2010/05/06	9.00	Call	Bond Future	2,718.0000	2,890.0000	6.328	0	0	0
2009/11/25	R186 2010/05/06	9.00	Put	Bond Future	4,537.0000	4,298.0000	(5.268)	0	0	0
2009/11/25	R186 2010/08/05			Bond Future	9.2330	9.1870	(0.498)	0.0000	0.0000	0
2009/11/25	R186 2010/08/05	9.25	Call	Bond Future	4,539.0000	4,751.0000	4.671	0	0	0
2009/11/25	R186 2010/08/05	9.25	Put	Bond Future	4,386.0000	4,182.0000	(4.651)	0	0	0
2009/11/25	R201 2010/02/04			Bond Future	8.5370	8.4710	(0.773)	0.0000	0.0000	486
2009/11/25	R201 2010/02/04	7.50	Call	Bond Future	37.0000	47.0000	27.027	0	0	0
2009/11/25	R201 2010/02/04	7.50	Put	Bond Future	4,222.0000	3,971.0000	(5.945)	0	0	0
2009/11/25	R201 2010/05/06			Bond Future	8.6060	8.5360	(0.813)	0.0000	0.0000	0
2009/11/25	R201 2010/05/06	8.50	Call	Bond Future	1,197.0000	1,318.0000	10.109	0	0	0

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2009/11/25	R201 2010/05/06	8.50	Put	Bond Future	1,596.0000	1,454.0000	(8.897)	0	0	0
2009/11/25	R201 2010/08/05			Bond Future	8.6480	8.5730	(0.867)	0.0000	0.0000	0
2009/11/25	R201 2010/08/05	9.00	Call	Bond Future	2,433.0000	2,600.0000	6.864	0	0	0
2009/11/25	R201 2010/08/05	9.00	Put	Bond Future	1,183.0000	1,081.0000	(8.622)	0	0	0
2009/11/25	R203 2010/02/04			Bond Future	9.0700	9.0360	(0.375)	0.0000	0.0000	1,570
2009/11/25	R203 2010/02/04	8.20	Call	Bond Future	124.0000	135.0000	8.871	0	0	0
2009/11/25	R203 2010/02/04	8.20	Put	Bond Future	4,835.0000	4,667.0000	(3.475)	0	0	0
2009/11/25	R203 2010/05/06			Bond Future	9.1400	9.1050	(0.383)	0.0000	0.0000	0
2009/11/25	R203 2010/05/06	9.00	Call	Bond Future	1,664.0000	1,740.0000	4.567	0	0	0
2009/11/25	R203 2010/05/06	9.00	Put	Bond Future	2,383.0000	2,280.0000	(4.322)	0	0	0
2009/11/25	R203 2010/08/05			Bond Future	9.1910	9.1540	(0.403)	0.0000	0.0000	0
2009/11/25	R203 2010/08/05	9.25	Call	Bond Future	2,734.0000	2,828.0000	3.438	0	0	0
2009/11/25	R203 2010/08/05	9.25	Put	Bond Future	2,441.0000	2,351.0000	(3.687)	0	0	0
2009/11/25	R204 2010/02/04			Bond Future	9.0600	9.0260	(0.375)	0.0000	0.0000	4,207
2009/11/25	R204 2010/02/04	8.20	Call	Bond Future	137.0000	151.0000	10.219	0	0	0
2009/11/25	R204 2010/02/04	8.20	Put	Bond Future	5,261.0000	5,079.0000	(3.459)	0	0	0
2009/11/25	R204 2010/02/04	9.00	Call	Bond Future	1,319.0000	1,403.0000	6.368	0	0	200
2009/11/25	R204 2010/02/04	9.00	Put	Bond Future	1,665.0000	1,553.0000	(6.727)	0	0	200
2009/11/25	R204 2010/02/04	8.50	Call	Bond Future	376.0000	408.0000	8.511	0	0	200
2009/11/25	R204 2010/02/04	8.50	Put	Bond Future	3,672.0000	3,508.0000	(4.466)	0	0	0
2009/11/25	R204 2010/05/06			Bond Future	9.1240	9.0890	(0.384)	0.0000	0.0000	0
2009/11/25	R204 2010/05/06	9.00	Call	Bond Future	1,861.0000	1,947.0000	4.621	0	0	0
2009/11/25	R204 2010/05/06	9.00	Put	Bond Future	2,562.0000	2,451.0000	(4.333)	0	0	0
2009/11/25	R204 2010/08/05			Bond Future	9.1710	9.1350	(0.393)	0.0000	0.0000	0
2009/11/25	R204 2010/08/05	9.25	Call	Bond Future	3,019.0000	3,122.0000	3.412	0	0	0
2009/11/25	R204 2010/08/05	9.25	Put	Bond Future	2,586.0000	2,490.0000	(3.712)	0	0	0
2009/11/25	R206 2010/02/04			Bond Future	8.5890	8.5330	(0.652)	0.0000	0.0000	2
2009/11/25	R206 2010/02/04	7.50	Call	Bond Future	24.0000	29.0000	20.833	0	0	0
2009/11/25	R206 2010/02/04	7.50	Put	Bond Future	3,594.0000	3,419.0000	(4.869)	0	0	0
2009/11/25	R206 2010/05/06			Bond Future	8.6790	8.6180	(0.703)	0.0000	0.0000	0
2009/11/25	R206 2010/05/06	8.75	Call	Bond Future	1,246.0000	1,344.0000	7.865	0	0	0
2009/11/25	R206 2010/05/06	8.75	Put	Bond Future	1,031.0000	945.0000	(8.341)	0	0	0
2009/11/25	R206 2010/08/05			Bond Future	8.7380	8.6730	(0.744)	0.0000	0.0000	0

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2009/11/25	R206 2010/08/05	9.00	Call	Bond Future	1,816.0000	1,924.0000	5.947	0	0	0
2009/11/25	R206 2010/08/05	9.00	Put	Bond Future	1,075.0000	998.0000	(7.163)	0	0	0
2009/11/25	R207 2010/02/04			Bond Future	9.2390	9.1850	(0.584)	0.0000	0.0000	600
2009/11/25	R207 2010/02/04	8.25	Call	Bond Future	91.0000	108.0000	18.681	0	0	0
2009/11/25	R207 2010/02/04	8.25	Put	Bond Future	6,151.0000	5,850.0000	(4.894)	0	0	0
2009/11/25	R207 2010/05/06			Bond Future	9.3060	9.2500	(0.602)	0.0000	0.0000	0
2009/11/25	R207 2010/05/06	9.25	Call	Bond Future	2,152.0000	2,307.0000	7.203	0	0	0
2009/11/25	R207 2010/05/06	9.25	Put	Bond Future	2,475.0000	2,307.0000	(6.788)	0	0	0
2009/11/25	R207 2010/08/05			Bond Future	9.3570	9.3000	(0.609)	0.0000	0.0000	0
2009/11/25	R207 2010/08/05	9.50	Call	Bond Future	3,374.0000	3,552.0000	5.276	0	0	0
2009/11/25	R207 2010/08/05	9.50	Put	Bond Future	2,572.0000	2,428.0000	(5.599)	0	0	0
2009/11/25	R208 2010/02/04			Bond Future	9.2360	9.1820	(0.585)	0.0000	0.0000	5,004
2009/11/25	R208 2010/02/04	8.50	Call	Bond Future	229.0000	266.0000	16.157	0	0	0
2009/11/25	R208 2010/02/04	8.50	Put	Bond Future	4,858.0000	4,567.0000	(5.990)	0	0	0
2009/11/25	R208 2010/05/06			Bond Future	9.2950	9.2390	(0.602)	0.0000	0.0000	0
2009/11/25	R208 2010/05/06	9.25	Call	Bond Future	2,252.0000	2,415.0000	7.238	0	0	0
2009/11/25	R208 2010/05/06	9.25	Put	Bond Future	2,521.0000	2,349.0000	(6.823)	0	0	0
2009/11/25	R208 2010/08/05			Bond Future	9.3390	9.2810	(0.621)	0.0000	0.0000	0
2009/11/25	R208 2010/08/05	9.50	Call	Bond Future	3,509.0000	3,700.0000	5.443	0	0	0
2009/11/25	R208 2010/08/05	9.50	Put	Bond Future	2,570.0000	2,419.0000	(5.875)	0	0	0
2009/11/25	R209 2010/02/04			Bond Future	8.9020	8.8800	(0.247)	0.0000	0.0000	1,800
2009/11/25	R209 2010/02/04	7.50	Call	Bond Future	11.0000	12.0000	9.091	0	0	2,500
2009/11/25	R209 2010/02/04	7.50	Put	Bond Future	12,512.0000	12,340.0000	(1.375)	0	0	0
2009/11/25	R209 2010/02/04	10.00	Call	Bond Future	7,983.0000	8,142.0000	1.992	0	0	0
2009/11/25	R209 2010/02/04	10.00	Put	Bond Future	141.0000	127.0000	(9.929)	0	0	0
2009/11/25	R209 2010/05/06			Bond Future	8.9340	8.9120	(0.246)	0.0000	0.0000	0
2009/11/25	R209 2010/05/06	8.50	Call	Bond Future	1,536.0000	1,587.0000	3.320	0	0	0
2009/11/25	R209 2010/05/06	8.50	Put	Bond Future	5,050.0000	4,929.0000	(2.396)	0	0	0
2009/11/25	R209 2010/08/05			Bond Future	8.9550	8.9330	(0.246)	0.0000	0.0000	0
2009/11/25	R209 2010/08/05	8.75	Call	Bond Future	3,056.0000	3,127.0000	2.323	0	0	0
2009/11/25	R209 2010/08/05	8.75	Put	Bond Future	4,674.0000	4,575.0000	(2.118)	0	0	0
2009/11/25	TRT1 2010/02/04			Index Future	297.6900	298.4350	0.250	0.0000	0.0000	100

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2009/11/25	TRT1 2010/05/06			Index Future	303.1500	303.9070	0.250	0.0000	0.0000	0
Total										35908.00