



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 27/11/2009

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
2009/11/27	AL13 2010/02/04			Index Future	253.5050	253.5920	0.034	0.0000	0.0000	44
2009/11/27	AL7T 2010/02/04			Index Future	321.6230	321.9930	0.115	0.0000	0.0000	58
2009/11/27	ALBI 2010/02/04			Index Future	298.4020	298.6820	0.094	299.4550	299.4550	592
2009/11/27	ALBI 2010/05/06			Index Future	303.8730	304.1860	0.103	304.1280	304.1280	127
2009/11/27	ALBI 2010/08/05			Index Future	309.1270	309.4590	0.107	0.0000	0.0000	0
2009/11/27	CRD1 2010/02/04			Index Future	130.2660	130.3500	0.064	0.0000	0.0000	2
2009/11/27	CRD1 2010/05/06			Index Future	132.6540	132.7400	0.065	0.0000	0.0000	0
2009/11/27	GOVI 2010/02/04			GOVI	300.1020	300.4090	0.102	0.0000	0.0000	1,132
2009/11/27	GOVI 2010/02/04	304.00	Call	GOVI	13,014.0000	13,767.0000	5.786	0	0	0
2009/11/27	GOVI 2010/02/04	304.00	Put	GOVI	51,994.0000	49,677.0000	(4.456)	0	0	0
2009/11/27	GOVI 2010/05/06			GOVI	305.6040	305.9160	0.102	0.0000	0.0000	0
2009/11/27	GOVI 2010/05/06	309.80	Call	GOVI	36,985.0000	38,050.0000	2.880	0	0	0
2009/11/27	GOVI 2010/05/06	309.80	Put	GOVI	78,945.0000	76,890.0000	(2.603)	0	0	0
2009/11/27	GOVI 2010/08/05			GOVI	311.2990	311.6170	0.102	0.0000	0.0000	0
2009/11/27	GOVI 2010/08/05	315.60	Call	GOVI	48,855.0000	50,043.0000	2.432	0	0	0
2009/11/27	GOVI 2010/08/05	315.60	Put	GOVI	91,865.0000	89,873.0000	(2.168)	0	0	0
2009/11/27	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2009/11/27	ILBI 2010/02/04			Index Future	363.7220	363.5870	(0.037)	0.0000	0.0000	425
2009/11/27	J153 2010/08/31			Interest Rate Swap	6.9124	6.8941	(0.265)	0.0000	0.0000	0
2009/11/27	J157 2015/09/15			Interest Rate Swap	8.7620	8.8220	0.685	0.0000	0.0000	0

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2009/11/27	J186 2026/12/21			Interest Rate Swap	8.5930	8.6830	1.047	0.0000	0.0000	0
2009/11/27	J201 2014/12/22			Interest Rate Swap	8.6060	8.6550	0.569	0.0000	0.0000	0
2009/11/27	J203 2017/09/15			Interest Rate Swap	8.9050	8.9750	0.786	0.0000	0.0000	0
2009/11/27	J204 2018/12/21			Interest Rate Swap	8.8830	8.9620	0.889	0.0000	0.0000	0
2009/11/27	J207 2020/01/15			Interest Rate Swap	8.9110	8.9970	0.965	0.0000	0.0000	0
2009/11/27	JBAF 2009/12/15			Jibar Tradeable Future	7.1900	7.2100	0.278	0.0000	0.0000	0
2009/11/27	JBAF 2010/01/20			Jibar Tradeable Future	7.1600	7.1600	0.000	0.0000	0.0000	0
2009/11/27	JBAF 2010/02/17			Jibar Tradeable Future	7.1000	7.1000	0.000	0.0000	0.0000	0
2009/11/27	JBAF 2010/03/17			Jibar Tradeable Future	7.0900	7.0500	(0.564)	0.0000	0.0000	0
2009/11/27	JBAF 2010/04/21			Jibar Tradeable Future	7.0800	7.0800	0.000	0.0000	0.0000	0
2009/11/27	JBAF 2010/05/19			Jibar Tradeable Future	7.1200	7.1100	(0.140)	0.0000	0.0000	0
2009/11/27	JBAF 2010/06/15			Jibar Tradeable Future	7.1500	7.1200	(0.420)	0.0000	0.0000	0
2009/11/27	JBAF 2010/09/15			Jibar Tradeable Future	7.3700	7.3700	0.000	0.0000	0.0000	0
2009/11/27	JBAF 2010/12/15			Jibar Tradeable Future	7.6400	7.6100	(0.393)	0.0000	0.0000	0
2009/11/27	JBAF 2011/03/16			Jibar Tradeable Future	7.9800	7.9700	(0.125)	0.0000	0.0000	0
2009/11/27	JBAF 2011/06/15			Jibar Tradeable Future	8.3700	8.3600	(0.119)	0.0000	0.0000	0
2009/11/27	JBAF 2011/09/21			Jibar Tradeable Future	8.7800	8.7800	0.000	0.0000	0.0000	0
2009/11/27	JFRA 2010/02/04			Jibar Tradeable Future	6.9660	6.9770	0.158	0.0000	0.0000	0
2009/11/27	JFRA 2010/05/06			Jibar Tradeable Future	7.1040	7.1210	0.239	0.0000	0.0000	0
2009/11/27	JFRA 2010/08/05			Jibar Tradeable Future	7.3280	7.3290	0.014	0.0000	0.0000	0
2009/11/27	JFRA 2010/11/04			Jibar Tradeable Future	7.6340	7.6600	0.341	0.0000	0.0000	0
2009/11/27	JN02 2010/02/04			JNOTE	7.8510	7.8810	0.382	0.0000	0.0000	0
2009/11/27	JN05 2010/02/04			JNOTE	8.7350	8.7940	0.675	0.0000	0.0000	0
2009/11/27	JN10 2010/02/04			JNOTE	8.9350	9.0270	1.030	0.0000	0.0000	0
2009/11/27	JROD 2009/11/30			Rodi	6.7350	6.7320	(0.045)	0.0000	0.0000	0
2009/11/27	JROD 2009/12/31			Rodi	6.8520	6.8420	(0.146)	0.0000	0.0000	0

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2009/11/27	JROD 2010/01/29			Rodi	7.0340	7.0090	(0.355)	0.0000	0.0000	0
2009/11/27	JROD 2010/02/26			Rodi	7.0020	6.9840	(0.257)	0.0000	0.0000	0
2009/11/27	JROD 2010/03/31			Rodi	7.2000	7.1840	(0.222)	0.0000	0.0000	0
2009/11/27	OTH1 2010/02/04			Index Future	289.0780	289.3870	0.107	0.0000	0.0000	3
2009/11/27	OTH1 2010/05/06			Index Future	294.3780	294.6920	0.107	0.0000	0.0000	0
2009/11/27	R155 2010/02/04			Bond Future	7.6860	7.6760	(0.130)	0.0000	0.0000	31
2009/11/27	R155 2010/02/04	7.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2009/11/27	R155 2010/02/04	7.50	Put	Bond Future	282.0000	267.0000	(5.319)	0	0	0
2009/11/27	R157 2010/02/04			Bond Future	8.5440	8.5330	(0.129)	0.0000	0.0000	6,576
2009/11/27	R157 2010/02/04	7.75	Call	Bond Future	112.0000	113.0000	0.893	0	0	0
2009/11/27	R157 2010/02/04	7.75	Put	Bond Future	4,139.0000	4,085.0000	(1.305)	0	0	0
2009/11/27	R157 2010/05/06			Bond Future	8.6210	8.6080	(0.151)	0.0000	0.0000	0
2009/11/27	R157 2010/05/06	8.50	Call	Bond Future	1,437.0000	1,459.0000	1.531	0	0	0
2009/11/27	R157 2010/05/06	8.50	Put	Bond Future	2,014.0000	1,974.0000	(1.986)	0	0	0
2009/11/27	R157 2010/08/05			Bond Future	8.6700	8.6570	(0.150)	0.0000	0.0000	0
2009/11/27	R157 2010/08/05	8.75	Call	Bond Future	2,294.0000	2,322.0000	1.221	0	0	0
2009/11/27	R157 2010/08/05	8.75	Put	Bond Future	1,931.0000	1,900.0000	(1.605)	0	0	0
2009/11/27	R186 2010/02/04			Bond Future	9.2260	9.2050	(0.228)	0.0000	0.0000	10,112
2009/11/27	R186 2010/02/04	8.25	Call	Bond Future	120.0000	126.0000	5.000	0	0	0
2009/11/27	R186 2010/02/04	8.25	Put	Bond Future	9,627.0000	9,440.0000	(1.942)	0	0	0
2009/11/27	R186 2010/05/06			Bond Future	9.2790	9.2570	(0.237)	0.0000	0.0000	0
2009/11/27	R186 2010/05/06	9.00	Call	Bond Future	2,386.0000	2,456.0000	2.934	0	0	0
2009/11/27	R186 2010/05/06	9.00	Put	Bond Future	4,950.0000	4,821.0000	(2.606)	0	0	0
2009/11/27	R186 2010/08/05			Bond Future	9.3180	9.2950	(0.247)	0.0000	0.0000	0
2009/11/27	R186 2010/08/05	9.25	Call	Bond Future	4,131.0000	4,225.0000	2.275	0	0	0
2009/11/27	R186 2010/08/05	9.25	Put	Bond Future	4,740.0000	4,629.0000	(2.342)	0	0	0
2009/11/27	R201 2010/02/04			Bond Future	8.5960	8.5850	(0.128)	0.0000	0.0000	486
2009/11/27	R201 2010/02/04	7.50	Call	Bond Future	26.0000	26.0000	0.000	0	0	0
2009/11/27	R201 2010/02/04	7.50	Put	Bond Future	4,442.0000	4,399.0000	(0.968)	0	0	0
2009/11/27	R201 2010/05/06			Bond Future	8.6700	8.6570	(0.150)	0.0000	0.0000	0
2009/11/27	R201 2010/05/06	8.50	Call	Bond Future	1,082.0000	1,099.0000	1.571	0	0	0

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2009/11/27	R201	2010/05/06	8.50	Put	Bond Future	1,721.0000	1,689.0000	(1.859)	0	0	0
2009/11/27	R201	2010/08/05			Bond Future	8.7160	8.7030	(0.149)	0.0000	0.0000	0
2009/11/27	R201	2010/08/05	9.00	Call	Bond Future	2,278.0000	2,302.0000	1.054	0	0	0
2009/11/27	R201	2010/08/05	9.00	Put	Bond Future	1,271.0000	1,248.0000	(1.810)	0	0	0
2009/11/27	R203	2010/02/04			Bond Future	9.1490	9.1270	(0.240)	0.0000	0.0000	1,570
2009/11/27	R203	2010/02/04	8.20	Call	Bond Future	87.0000	92.0000	5.747	0	0	0
2009/11/27	R203	2010/02/04	8.20	Put	Bond Future	5,212.0000	5,102.0000	(2.111)	0	0	0
2009/11/27	R203	2010/05/06			Bond Future	9.2230	9.2010	(0.239)	0.0000	0.0000	0
2009/11/27	R203	2010/05/06	9.00	Call	Bond Future	1,467.0000	1,508.0000	2.795	0	0	0
2009/11/27	R203	2010/05/06	9.00	Put	Bond Future	2,609.0000	2,538.0000	(2.721)	0	0	0
2009/11/27	R203	2010/08/05			Bond Future	9.2780	9.2540	(0.259)	0.0000	0.0000	0
2009/11/27	R203	2010/08/05	9.25	Call	Bond Future	2,501.0000	2,556.0000	2.199	0	0	0
2009/11/27	R203	2010/08/05	9.25	Put	Bond Future	2,640.0000	2,576.0000	(2.424)	0	0	0
2009/11/27	R204	2010/02/04			Bond Future	9.1390	9.1280	(0.120)	0.0000	0.0000	4,207
2009/11/27	R204	2010/02/04	8.20	Call	Bond Future	97.0000	98.0000	1.031	0	0	0
2009/11/27	R204	2010/02/04	8.20	Put	Bond Future	5,674.0000	5,612.0000	(1.093)	0	0	0
2009/11/27	R204	2010/02/04	9.00	Call	Bond Future	1,096.0000	1,112.0000	1.460	0	0	100
2009/11/27	R204	2010/02/04	9.00	Put	Bond Future	1,896.0000	1,849.0000	(2.479)	0	0	200
2009/11/27	R204	2010/02/04	8.50	Call	Bond Future	285.0000	288.0000	1.053	0	0	200
2009/11/27	R204	2010/02/04	8.50	Put	Bond Future	4,035.0000	3,975.0000	(1.487)	0	0	0
2009/11/27	R204	2010/05/06			Bond Future	9.2070	9.1950	(0.130)	0.0000	0.0000	0
2009/11/27	R204	2010/05/06	9.00	Call	Bond Future	1,642.0000	1,664.0000	1.340	0	0	0
2009/11/27	R204	2010/05/06	9.00	Put	Bond Future	2,808.0000	2,763.0000	(1.603)	0	0	0
2009/11/27	R204	2010/08/05			Bond Future	9.2570	9.2450	(0.130)	0.0000	0.0000	0
2009/11/27	R204	2010/08/05	9.25	Call	Bond Future	2,760.0000	2,788.0000	1.014	0	0	0
2009/11/27	R204	2010/08/05	9.25	Put	Bond Future	2,798.0000	2,761.0000	(1.322)	0	0	0
2009/11/27	R206	2010/02/04			Bond Future	8.6480	8.6370	(0.127)	0.0000	0.0000	2
2009/11/27	R206	2010/02/04	7.50	Call	Bond Future	17.0000	17.0000	0.000	0	0	0
2009/11/27	R206	2010/02/04	7.50	Put	Bond Future	3,776.0000	3,741.0000	(0.927)	0	0	0
2009/11/27	R206	2010/05/06			Bond Future	8.7430	8.7300	(0.149)	0.0000	0.0000	0
2009/11/27	R206	2010/05/06	8.75	Call	Bond Future	1,138.0000	1,155.0000	1.494	0	0	0
2009/11/27	R206	2010/05/06	8.75	Put	Bond Future	1,117.0000	1,095.0000	(1.970)	0	0	0
2009/11/27	R206	2010/08/05			Bond Future	8.8090	8.7950	(0.159)	0.0000	0.0000	0

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2009/11/27	R206 2010/08/05	9.00	Call	Bond Future	1,693.0000	1,713.0000	1.181	0	0	0
2009/11/27	R206 2010/08/05	9.00	Put	Bond Future	1,153.0000	1,133.0000	(1.735)	0	0	0
2009/11/27	R207 2010/02/04			Bond Future	9.2980	9.2870	(0.118)	0.0000	0.0000	600
2009/11/27	R207 2010/02/04	8.25	Call	Bond Future	67.0000	68.0000	1.493	0	0	0
2009/11/27	R207 2010/02/04	8.25	Put	Bond Future	6,472.0000	6,408.0000	(0.989)	0	0	0
2009/11/27	R207 2010/05/06			Bond Future	9.3670	9.3560	(0.117)	0.0000	0.0000	0
2009/11/27	R207 2010/05/06	9.25	Call	Bond Future	1,971.0000	1,993.0000	1.116	0	0	0
2009/11/27	R207 2010/05/06	9.25	Put	Bond Future	2,644.0000	2,603.0000	(1.551)	0	0	0
2009/11/27	R207 2010/08/05			Bond Future	9.4210	9.4090	(0.127)	0.0000	0.0000	0
2009/11/27	R207 2010/08/05	9.50	Call	Bond Future	3,165.0000	3,195.0000	0.948	0	0	0
2009/11/27	R207 2010/08/05	9.50	Put	Bond Future	2,723.0000	2,686.0000	(1.359)	0	0	0
2009/11/27	R208 2010/02/04			Bond Future	9.3040	9.2830	(0.226)	0.0000	0.0000	5,004
2009/11/27	R208 2010/02/04	8.50	Call	Bond Future	173.0000	181.0000	4.624	0	0	0
2009/11/27	R208 2010/02/04	8.50	Put	Bond Future	5,214.0000	5,095.0000	(2.282)	0	0	0
2009/11/27	R208 2010/05/06			Bond Future	9.3660	9.3440	(0.235)	0.0000	0.0000	0
2009/11/27	R208 2010/05/06	9.25	Call	Bond Future	2,034.0000	2,088.0000	2.655	0	0	0
2009/11/27	R208 2010/05/06	9.25	Put	Bond Future	2,725.0000	2,649.0000	(2.789)	0	0	0
2009/11/27	R208 2010/08/05			Bond Future	9.4130	9.3900	(0.244)	0.0000	0.0000	0
2009/11/27	R208 2010/08/05	9.50	Call	Bond Future	3,257.0000	3,325.0000	2.088	0	0	0
2009/11/27	R208 2010/08/05	9.50	Put	Bond Future	2,751.0000	2,685.0000	(2.399)	0	0	0
2009/11/27	R209 2010/02/04			Bond Future	9.0230	8.9920	(0.344)	0.0000	0.0000	1,800
2009/11/27	R209 2010/02/04	7.50	Call	Bond Future	5.0000	6.0000	20.000	0	0	2,500
2009/11/27	R209 2010/02/04	7.50	Put	Bond Future	13,445.0000	13,208.0000	(1.763)	0	0	0
2009/11/27	R209 2010/02/04	10.00	Call	Bond Future	7,099.0000	7,314.0000	3.029	0	0	0
2009/11/27	R209 2010/02/04	10.00	Put	Bond Future	196.0000	172.0000	(12.245)	0	0	0
2009/11/27	R209 2010/05/06			Bond Future	9.0580	9.0260	(0.353)	0.0000	0.0000	0
2009/11/27	R209 2010/05/06	8.50	Call	Bond Future	1,222.0000	1,287.0000	5.319	0	0	0
2009/11/27	R209 2010/05/06	8.50	Put	Bond Future	5,692.0000	5,512.0000	(3.162)	0	0	0
2009/11/27	R209 2010/08/05			Bond Future	9.0830	9.0500	(0.363)	0.0000	0.0000	0
2009/11/27	R209 2010/08/05	8.75	Call	Bond Future	2,613.0000	2,711.0000	3.750	0	0	0
2009/11/27	R209 2010/08/05	8.75	Put	Bond Future	5,213.0000	5,060.0000	(2.935)	0	0	0
2009/11/27	TRT1 2010/02/04			Index Future	296.3740	296.6770	0.102	0.0000	0.0000	100

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2009/11/27	TRT1 2010/05/06			Index Future	301.8080	302.1160	0.102	0.0000	0.0000	0
<b>Total</b>										<b>35871.00</b>