



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 30/11/2009

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
2009/11/30	AL13 2010/02/04			Index Future	253.5920	253.9620	0.146	0.0000	0.0000	44
2009/11/30	AL7T 2010/02/04			Index Future	321.9930	322.4800	0.151	0.0000	0.0000	58
2009/11/30	ALBI 2010/02/04			Index Future	298.6820	299.3420	0.221	0.0000	0.0000	592
2009/11/30	ALBI 2010/05/06			Index Future	304.1860	304.8290	0.211	0.0000	0.0000	127
2009/11/30	ALBI 2010/08/05			Index Future	309.4590	310.0980	0.206	0.0000	0.0000	0
2009/11/30	CRD1 2010/02/04			Index Future	130.3500	130.6340	0.218	0.0000	0.0000	2
2009/11/30	CRD1 2010/05/06			Index Future	132.7400	133.0290	0.218	0.0000	0.0000	0
2009/11/30	GOVI 2010/02/04			GOVI	300.4090	301.0470	0.212	0.0000	0.0000	1,132
2009/11/30	GOVI 2010/02/04	304.00	Call	GOVI	13,767.0000	15,279.0000	10.983	0	0	0
2009/11/30	GOVI 2010/02/04	304.00	Put	GOVI	49,677.0000	44,809.0000	(9.799)	0	0	0
2009/11/30	GOVI 2010/05/06			GOVI	305.9160	306.5650	0.212	0.0000	0.0000	0
2009/11/30	GOVI 2010/05/06	309.80	Call	GOVI	38,050.0000	40,187.0000	5.616	0	0	0
2009/11/30	GOVI 2010/05/06	309.80	Put	GOVI	76,890.0000	72,537.0000	(5.661)	0	0	0
2009/11/30	GOVI 2010/08/05			GOVI	311.6170	312.2780	0.212	0.0000	0.0000	0
2009/11/30	GOVI 2010/08/05	315.60	Call	GOVI	50,043.0000	52,458.0000	4.826	0	0	0
2009/11/30	GOVI 2010/08/05	315.60	Put	GOVI	89,873.0000	85,678.0000	(4.668)	0	0	0
2009/11/30	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2009/11/30	ILBI 2010/02/04			Index Future	363.5870	363.4300	(0.043)	0.0000	0.0000	425
2009/11/30	J153 2010/08/31			Interest Rate Swap	6.9124	6.8941	(0.265)	0.0000	0.0000	0
2009/11/30	J157 2015/09/15			Interest Rate Swap	8.7620	8.8220	0.685	0.0000	0.0000	0

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2009/11/30	J186 2026/12/21			Interest Rate Swap	8.5930	8.6830	1.047	0.0000	0.0000	0
2009/11/30	J201 2014/12/22			Interest Rate Swap	8.6060	8.6550	0.569	0.0000	0.0000	0
2009/11/30	J203 2017/09/15			Interest Rate Swap	8.9050	8.9750	0.786	0.0000	0.0000	0
2009/11/30	J204 2018/12/21			Interest Rate Swap	8.8830	8.9620	0.889	0.0000	0.0000	0
2009/11/30	J207 2020/01/15			Interest Rate Swap	8.9110	8.9970	0.965	0.0000	0.0000	0
2009/11/30	JBAF 2009/12/15			Jibar Tradeable Future	7.2100	7.2050	(0.069)	0.0000	0.0000	0
2009/11/30	JBAF 2010/01/20			Jibar Tradeable Future	7.1600	7.1340	(0.363)	0.0000	0.0000	0
2009/11/30	JBAF 2010/02/17			Jibar Tradeable Future	7.1000	7.0630	(0.521)	0.0000	0.0000	0
2009/11/30	JBAF 2010/03/17			Jibar Tradeable Future	7.0500	7.0380	(0.170)	0.0000	0.0000	0
2009/11/30	JBAF 2010/04/21			Jibar Tradeable Future	7.0800	7.0330	(0.664)	0.0000	0.0000	0
2009/11/30	JBAF 2010/05/19			Jibar Tradeable Future	7.1100	7.0540	(0.788)	0.0000	0.0000	0
2009/11/30	JBAF 2010/06/15			Jibar Tradeable Future	7.1200	7.0870	(0.463)	0.0000	0.0000	0
2009/11/30	JBAF 2010/09/15			Jibar Tradeable Future	7.3700	7.2710	(1.343)	0.0000	0.0000	0
2009/11/30	JBAF 2010/12/15			Jibar Tradeable Future	7.6100	7.4940	(1.524)	0.0000	0.0000	0
2009/11/30	JBAF 2011/03/16			Jibar Tradeable Future	7.9700	7.8410	(1.619)	0.0000	0.0000	0
2009/11/30	JBAF 2011/06/15			Jibar Tradeable Future	8.3600	8.2430	(1.400)	0.0000	0.0000	0
2009/11/30	JBAF 2011/09/21			Jibar Tradeable Future	8.7800	8.6080	(1.959)	0.0000	0.0000	0
2009/11/30	JFRA 2010/02/04			Jibar Tradeable Future	6.9660	6.9770	0.158	0.0000	0.0000	0
2009/11/30	JFRA 2010/05/06			Jibar Tradeable Future	7.1040	7.1210	0.239	0.0000	0.0000	0
2009/11/30	JFRA 2010/08/05			Jibar Tradeable Future	7.3280	7.3290	0.014	0.0000	0.0000	0
2009/11/30	JFRA 2010/11/04			Jibar Tradeable Future	7.6340	7.6600	0.341	0.0000	0.0000	0
2009/11/30	JN02 2010/02/04			JNOTE	7.8510	7.8810	0.382	0.0000	0.0000	0
2009/11/30	JN05 2010/02/04			JNOTE	8.7350	8.7940	0.675	0.0000	0.0000	0
2009/11/30	JN10 2010/02/04			JNOTE	8.9350	9.0270	1.030	0.0000	0.0000	0
2009/11/30	JROD 2009/11/30			Rodi	6.7350	6.7320	(0.045)	0.0000	0.0000	0
2009/11/30	JROD 2009/12/31			Rodi	6.8520	6.8420	(0.146)	0.0000	0.0000	0

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2009/11/30	JROD 2010/01/29			Rodi	7.0340	7.0090	(0.355)	0.0000	0.0000	0
2009/11/30	JROD 2010/02/26			Rodi	7.0020	6.9840	(0.257)	0.0000	0.0000	0
2009/11/30	JROD 2010/03/31			Rodi	7.2000	7.1840	(0.222)	0.0000	0.0000	0
2009/11/30	OTH1 2010/02/04			Index Future	289.3870	289.9900	0.208	0.0000	0.0000	3
2009/11/30	OTH1 2010/05/06			Index Future	294.6920	295.3050	0.208	0.0000	0.0000	0
2009/11/30	R155 2010/02/04			Bond Future	7.6760	7.6060	(0.912)	0.0000	0.0000	31
2009/11/30	R155 2010/02/04	7.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2009/11/30	R155 2010/02/04	7.50	Put	Bond Future	267.0000	161.0000	(39.700)	0	0	0
2009/11/30	R157 2010/02/04			Bond Future	8.5330	8.4900	(0.504)	0.0000	0.0000	6,576
2009/11/30	R157 2010/02/04	7.75	Call	Bond Future	113.0000	122.0000	7.965	0	0	0
2009/11/30	R157 2010/02/04	7.75	Put	Bond Future	4,085.0000	3,880.0000	(5.018)	0	0	0
2009/11/30	R157 2010/05/06			Bond Future	8.6080	8.5630	(0.523)	0.0000	0.0000	0
2009/11/30	R157 2010/05/06	8.50	Call	Bond Future	1,459.0000	1,544.0000	5.826	0	0	0
2009/11/30	R157 2010/05/06	8.50	Put	Bond Future	1,974.0000	1,845.0000	(6.535)	0	0	0
2009/11/30	R157 2010/08/05			Bond Future	8.6570	8.6080	(0.566)	0.0000	0.0000	0
2009/11/30	R157 2010/08/05	8.75	Call	Bond Future	2,322.0000	2,432.0000	4.737	0	0	0
2009/11/30	R157 2010/08/05	8.75	Put	Bond Future	1,900.0000	1,787.0000	(5.947)	0	0	0
2009/11/30	R186 2010/02/04			Bond Future	9.2050	9.1840	(0.228)	0.0000	0.0000	10,112
2009/11/30	R186 2010/02/04	8.25	Call	Bond Future	126.0000	123.0000	(2.381)	0	0	0
2009/11/30	R186 2010/02/04	8.25	Put	Bond Future	9,440.0000	9,244.0000	(2.076)	0	0	0
2009/11/30	R186 2010/05/06			Bond Future	9.2570	9.2350	(0.238)	0.0000	0.0000	0
2009/11/30	R186 2010/05/06	9.00	Call	Bond Future	2,456.0000	2,506.0000	2.036	0	0	0
2009/11/30	R186 2010/05/06	9.00	Put	Bond Future	4,821.0000	4,671.0000	(3.111)	0	0	0
2009/11/30	R186 2010/08/05			Bond Future	9.2950	9.2730	(0.237)	0.0000	0.0000	0
2009/11/30	R186 2010/08/05	9.25	Call	Bond Future	4,225.0000	4,299.0000	1.751	0	0	0
2009/11/30	R186 2010/08/05	9.25	Put	Bond Future	4,629.0000	4,506.0000	(2.657)	0	0	0
2009/11/30	R201 2010/02/04			Bond Future	8.5850	8.5420	(0.501)	0.0000	0.0000	486
2009/11/30	R201 2010/02/04	7.50	Call	Bond Future	26.0000	28.0000	7.692	0	0	0
2009/11/30	R201 2010/02/04	7.50	Put	Bond Future	4,399.0000	4,232.0000	(3.796)	0	0	0
2009/11/30	R201 2010/05/06			Bond Future	8.6570	8.6120	(0.520)	0.0000	0.0000	0
2009/11/30	R201 2010/05/06	8.50	Call	Bond Future	1,099.0000	1,161.0000	5.641	0	0	0

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2009/11/30	R201 2010/05/06	8.50	Put	Bond Future	1,689.0000	1,583.0000	(6.276)	0	0	0
2009/11/30	R201 2010/08/05			Bond Future	8.7030	8.6540	(0.563)	0.0000	0.0000	0
2009/11/30	R201 2010/08/05	9.00	Call	Bond Future	2,302.0000	2,400.0000	4.257	0	0	0
2009/11/30	R201 2010/08/05	9.00	Put	Bond Future	1,248.0000	1,171.0000	(6.170)	0	0	0
2009/11/30	R203 2010/02/04			Bond Future	9.1270	9.1160	(0.121)	0.0000	0.0000	1,570
2009/11/30	R203 2010/02/04	8.20	Call	Bond Future	92.0000	86.0000	(6.522)	0	0	0
2009/11/30	R203 2010/02/04	8.20	Put	Bond Future	5,102.0000	5,038.0000	(1.254)	0	0	0
2009/11/30	R203 2010/05/06			Bond Future	9.2010	9.1890	(0.130)	0.0000	0.0000	0
2009/11/30	R203 2010/05/06	9.00	Call	Bond Future	1,508.0000	1,516.0000	0.531	0	0	0
2009/11/30	R203 2010/05/06	9.00	Put	Bond Future	2,538.0000	2,485.0000	(2.088)	0	0	0
2009/11/30	R203 2010/08/05			Bond Future	9.2540	9.2420	(0.130)	0.0000	0.0000	0
2009/11/30	R203 2010/08/05	9.25	Call	Bond Future	2,556.0000	2,571.0000	0.587	0	0	0
2009/11/30	R203 2010/08/05	9.25	Put	Bond Future	2,576.0000	2,531.0000	(1.747)	0	0	0
2009/11/30	R204 2010/02/04			Bond Future	9.1280	9.1060	(0.241)	0.0000	0.0000	4,207
2009/11/30	R204 2010/02/04	8.20	Call	Bond Future	98.0000	96.0000	(2.041)	0	0	0
2009/11/30	R204 2010/02/04	8.20	Put	Bond Future	5,612.0000	5,484.0000	(2.281)	0	0	0
2009/11/30	R204 2010/02/04	9.00	Call	Bond Future	1,112.0000	1,136.0000	2.158	0	0	100
2009/11/30	R204 2010/02/04	9.00	Put	Bond Future	1,849.0000	1,747.0000	(5.516)	0	0	200
2009/11/30	R204 2010/02/04	8.50	Call	Bond Future	288.0000	289.0000	0.347	0	0	200
2009/11/30	R204 2010/02/04	8.50	Put	Bond Future	3,975.0000	3,850.0000	(3.145)	0	0	0
2009/11/30	R204 2010/05/06			Bond Future	9.1950	9.1730	(0.239)	0.0000	0.0000	0
2009/11/30	R204 2010/05/06	9.00	Call	Bond Future	1,664.0000	1,697.0000	1.983	0	0	0
2009/11/30	R204 2010/05/06	9.00	Put	Bond Future	2,763.0000	2,673.0000	(3.257)	0	0	0
2009/11/30	R204 2010/08/05			Bond Future	9.2450	9.2220	(0.249)	0.0000	0.0000	0
2009/11/30	R204 2010/08/05	9.25	Call	Bond Future	2,788.0000	2,837.0000	1.758	0	0	0
2009/11/30	R204 2010/08/05	9.25	Put	Bond Future	2,761.0000	2,684.0000	(2.789)	0	0	0
2009/11/30	R206 2010/02/04			Bond Future	8.6370	8.5930	(0.509)	0.0000	0.0000	2
2009/11/30	R206 2010/02/04	7.50	Call	Bond Future	17.0000	18.0000	5.882	0	0	0
2009/11/30	R206 2010/02/04	7.50	Put	Bond Future	3,741.0000	3,601.0000	(3.742)	0	0	0
2009/11/30	R206 2010/05/06			Bond Future	8.7300	8.6840	(0.527)	0.0000	0.0000	0
2009/11/30	R206 2010/05/06	8.75	Call	Bond Future	1,155.0000	1,217.0000	5.368	0	0	0
2009/11/30	R206 2010/05/06	8.75	Put	Bond Future	1,095.0000	1,018.0000	(7.032)	0	0	0
2009/11/30	R206 2010/08/05			Bond Future	8.7950	8.7450	(0.569)	0.0000	0.0000	0

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2009/11/30	R206 2010/08/05	9.00	Call	Bond Future	1,713.0000	1,787.0000	4.320	0	0	0
2009/11/30	R206 2010/08/05	9.00	Put	Bond Future	1,133.0000	1,065.0000	(6.002)	0	0	0
2009/11/30	R207 2010/02/04			Bond Future	9.2870	9.2650	(0.237)	0.0000	0.0000	600
2009/11/30	R207 2010/02/04	8.25	Call	Bond Future	68.0000	66.0000	(2.941)	0	0	0
2009/11/30	R207 2010/02/04	8.25	Put	Bond Future	6,408.0000	6,278.0000	(2.029)	0	0	0
2009/11/30	R207 2010/05/06			Bond Future	9.3560	9.3330	(0.246)	0.0000	0.0000	0
2009/11/30	R207 2010/05/06	9.25	Call	Bond Future	1,993.0000	2,034.0000	2.057	0	0	0
2009/11/30	R207 2010/05/06	9.25	Put	Bond Future	2,603.0000	2,512.0000	(3.496)	0	0	0
2009/11/30	R207 2010/08/05			Bond Future	9.4090	9.3860	(0.244)	0.0000	0.0000	0
2009/11/30	R207 2010/08/05	9.50	Call	Bond Future	3,195.0000	3,249.0000	1.690	0	0	0
2009/11/30	R207 2010/08/05	9.50	Put	Bond Future	2,686.0000	2,611.0000	(2.792)	0	0	0
2009/11/30	R208 2010/02/04			Bond Future	9.2830	9.2620	(0.226)	0.0000	0.0000	5,004
2009/11/30	R208 2010/02/04	8.50	Call	Bond Future	181.0000	179.0000	(1.105)	0	0	0
2009/11/30	R208 2010/02/04	8.50	Put	Bond Future	5,095.0000	4,966.0000	(2.532)	0	0	0
2009/11/30	R208 2010/05/06			Bond Future	9.3440	9.3220	(0.235)	0.0000	0.0000	0
2009/11/30	R208 2010/05/06	9.25	Call	Bond Future	2,088.0000	2,129.0000	1.964	0	0	0
2009/11/30	R208 2010/05/06	9.25	Put	Bond Future	2,649.0000	2,559.0000	(3.398)	0	0	0
2009/11/30	R208 2010/08/05			Bond Future	9.3900	9.3670	(0.245)	0.0000	0.0000	0
2009/11/30	R208 2010/08/05	9.50	Call	Bond Future	3,325.0000	3,381.0000	1.684	0	0	0
2009/11/30	R208 2010/08/05	9.50	Put	Bond Future	2,685.0000	2,606.0000	(2.942)	0	0	0
2009/11/30	R209 2010/02/04			Bond Future	8.9920	8.9400	(0.578)	0.0000	0.0000	1,800
2009/11/30	R209 2010/02/04	7.50	Call	Bond Future	6.0000	6.0000	0.000	0	0	2,500
2009/11/30	R209 2010/02/04	7.50	Put	Bond Future	13,208.0000	12,804.0000	(3.059)	0	0	0
2009/11/30	R209 2010/02/04	10.00	Call	Bond Future	7,314.0000	7,676.0000	4.949	0	0	0
2009/11/30	R209 2010/02/04	10.00	Put	Bond Future	172.0000	131.0000	(23.837)	0	0	0
2009/11/30	R209 2010/05/06			Bond Future	9.0260	8.9740	(0.576)	0.0000	0.0000	0
2009/11/30	R209 2010/05/06	8.50	Call	Bond Future	1,287.0000	1,386.0000	7.692	0	0	0
2009/11/30	R209 2010/05/06	8.50	Put	Bond Future	5,512.0000	5,210.0000	(5.479)	0	0	0
2009/11/30	R209 2010/08/05			Bond Future	9.0500	8.9960	(0.597)	0.0000	0.0000	0
2009/11/30	R209 2010/08/05	8.75	Call	Bond Future	2,711.0000	2,869.0000	5.828	0	0	0
2009/11/30	R209 2010/08/05	8.75	Put	Bond Future	5,060.0000	4,804.0000	(5.059)	0	0	0
2009/11/30	TRT1 2010/02/04			Index Future	296.6770	297.3070	0.212	0.0000	0.0000	100

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2009/11/30	TRT1 2010/05/06			Index Future	302.1160	302.7560	0.212	0.0000	0.0000	0
Total										35871.00