



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 24/06/2008

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/06/2008	\$ / R 2008/09/15			Currency Future	8.2318	8.1895	(0.514)	8.2700	8.2000	101,985
24/06/2008	\$ / R 2008/12/12			Currency Future	8.4362	8.3910	(0.536)	8.4500	8.3900	37,723
24/06/2008	\$ / R 2009/03/16			Currency Future	8.6244	8.5806	(0.508)	8.6500	8.6500	1,007
24/06/2008	£ / R 2008/09/15			Currency Future	16.0288	16.0419	0.082	0.0000	0.0000	2,235
24/06/2008	£ / R 2008/12/12			Currency Future	16.3156	16.3265	0.067	0.0000	0.0000	2,086
24/06/2008	£ / R 2009/03/16			Currency Future	16.5760	16.5929	0.102	0.0000	0.0000	0
24/06/2008	€ / R 2008/09/15			Currency Future	12.6941	12.7204	0.207	12.8000	12.7500	16,420
24/06/2008	€ / R 2008/12/12			Currency Future	12.9519	12.9757	0.184	12.9700	12.9700	8,941
24/06/2008	€ / R 2009/03/16			Currency Future	13.1883	13.2179	0.224	0.0000	0.0000	200
24/06/2008	ALBI 2008/08/07			Index Future	245.1660	244.6520	(0.210)	0.0000	0.0000	0
24/06/2008	ALBI 2008/08/07	265.00	Call	Index Future	0.0000	0.0000	-	0	0	0
24/06/2008	ALBI 2008/08/07	265.00	Put	Index Future	198,340.0000	203,480.0000	2.592	0	0	0
24/06/2008	ALBI 2008/11/06			Index Future	252.6955	252.0745	(0.246)	0.0000	0.0000	594
24/06/2008	ALBI 2008/11/06	265.00	Call	Index Future	2,026.0000	1,643.0000	(18.904)	0	0	0
24/06/2008	ALBI 2008/11/06	265.00	Put	Index Future	125,071.0000	130,898.0000	4.659	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/06/2008	ALBI	2009/02/05			Index Future	260.9420	260.4040	(0.206)	0.0000	0.0000	0
24/06/2008	CRD1	2008/08/07			Index Future	107.5000	107.3280	(0.160)	0.0000	0.0000	0
24/06/2008	CRD1	2008/11/06			Index Future	110.8020	110.5840	(0.197)	0.0000	0.0000	8
24/06/2008	CRD1	2009/02/05			Index Future	114.4470	114.2630	(0.161)	0.0000	0.0000	0
24/06/2008	GOVI	2008/08/07			jGovi	247.8860	247.4380	(0.181)	0.0000	0.0000	366
24/06/2008	GOVI	2008/08/07	274.00	Call	jGovi	0.0000	0.0000	-	0	0	0
24/06/2008	GOVI	2008/08/07	274.00	Put	jGovi	261,140.0000	265,620.0000	1.716	0	0	0
24/06/2008	GOVI	2008/11/06			jGovi	255.4990	254.9450	(0.217)	0.0000	0.0000	60
24/06/2008	GOVI	2008/11/06	274.00	Call	jGovi	304.0000	239.0000	(21.382)	0	0	0
24/06/2008	GOVI	2008/11/06	274.00	Put	jGovi	185,314.0000	190,789.0000	2.954	0	0	0
24/06/2008	GOVI	2009/02/05			jGovi	263.9050	263.4270	(0.181)	0.0000	0.0000	0
24/06/2008	ILBI	2008/08/07			Index Future	326.3830	327.1075	0.222	0.0000	0.0000	1
24/06/2008	ILBI	2008/11/06			Index Future	337.5890	337.9010	0.092	0.0000	0.0000	0
24/06/2008	ILBI	2009/02/05			Index Future	348.3260	348.6570	0.095	0.0000	0.0000	0
24/06/2008	J153	2010/08/31			jSwap	12.5700	12.5800	0.080	0.0000	0.0000	0
24/06/2008	J157	2015/09/15			jSwap	11.6180	11.6960	0.671	0.0000	0.0000	0
24/06/2008	J186	2026/12/21			jSwap	10.8250	10.8530	0.259	0.0000	0.0000	0
24/06/2008	J201	2014/12/22			jSwap	11.7140	11.7910	0.657	0.0000	0.0000	0
24/06/2008	J203	2017/09/15			jSwap	11.4420	11.5170	0.655	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/06/2008	J204	2018/12/21			jSwap	11.3290	11.3900	0.538	0.0000	0.0000	0
24/06/2008	J207	2020/01/15			jSwap	11.2620	11.3090	0.417	0.0000	0.0000	0
24/06/2008	JBAR	2005/12/21			jBar	12.3250	12.3290	0.032	0.0000	0.0000	0
24/06/2008	JFRA	2008/08/07			jFra	12.4690	12.4680	(0.008)	0.0000	0.0000	0
24/06/2008	JFRA	2008/11/06			jFra	12.7610	12.7730	0.094	0.0000	0.0000	0
24/06/2008	JFRA	2008/11/06			jFra	0.0000	12.7730	100.000	0.0000	0.0000	0
24/06/2008	JFRA	2009/02/05			jFra	12.7500	12.7640	0.110	0.0000	0.0000	0
24/06/2008	JFRA	2009/02/05			jFra	0.0000	12.7640	100.000	0.0000	0.0000	0
24/06/2008	JFRA	2009/05/07			jFra	12.7190	12.7170	(0.016)	0.0000	0.0000	0
24/06/2008	JFRA	2009/05/07			jFra	0.0000	12.7170	100.000	0.0000	0.0000	0
24/06/2008	JFRA	2009/08/06			jFra	12.6660	12.6570	(0.071)	0.0000	0.0000	0
24/06/2008	JFRA	2009/11/05			jFra	12.4360	12.4480	0.096	0.0000	0.0000	0
24/06/2008	JN02	2008/08/07			jNote	12.5190	12.5280	0.072	0.0000	0.0000	0
24/06/2008	JN02	2008/11/06			jNote	12.4550	12.4710	0.128	0.0000	0.0000	0
24/06/2008	JN02	2009/02/05			jNote	12.3220	12.3450	0.187	0.0000	0.0000	0
24/06/2008	JN05	2008/08/07			jNote	11.7520	11.8140	0.528	0.0000	0.0000	0
24/06/2008	JN05	2008/11/07			jNote	11.2300	11.2810	0.454	0.0000	0.0000	0
24/06/2008	JN05	2009/02/05			jNote	11.5380	11.6090	0.615	0.0000	0.0000	0
24/06/2008	JN10	2008/08/07			jNote	11.1880	11.2430	0.492	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/06/2008	JN10	2008/11/07			jNote	10.7700	10.8200	0.464	0.0000	0.0000	0
24/06/2008	JN10	2009/02/05			jNote	11.0160	11.0850	0.626	0.0000	0.0000	0
24/06/2008	JROD	2008/06/30			jRod	11.2940	11.2930	(0.009)	0.0000	0.0000	0
24/06/2008	JROD	2008/07/31			jRod	11.6400	11.6310	(0.077)	0.0000	0.0000	0
24/06/2008	JROD	2008/08/29			jRod	12.0130	11.9970	(0.133)	0.0000	0.0000	0
24/06/2008	JROD	2008/09/30			jRod	11.8390	11.8340	(0.042)	0.0000	0.0000	0
24/06/2008	JROD	2008/10/31			jRod	12.1330	12.1380	0.041	0.0000	0.0000	0
24/06/2008	JROD	2008/11/28			jRod	12.3950	12.4150	0.161	0.0000	0.0000	0
24/06/2008	JROD	2008/12/31			jRod	12.1890	12.2120	0.189	0.0000	0.0000	0
24/06/2008	OTH1	2008/08/07			Index Future	231.2240	230.6540	(0.247)	0.0000	0.0000	0
24/06/2008	OTH1	2008/11/06			Index Future	238.3250	237.6520	(0.282)	0.0000	0.0000	12
24/06/2008	OTH1	2009/02/05			Index Future	246.1650	245.5580	(0.247)	0.0000	0.0000	0
24/06/2008	R153	2008/08/07			Bond Future	11.6300	11.6400	0.086	11.6300	11.6300	7,457
24/06/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/06/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	5,877.0000	5,895.0000	0.306	0	0	0
24/06/2008	R153	2008/08/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/06/2008	R153	2008/08/07	8.25	Put	Option on Bond Future	6,365.0000	6,383.0000	0.283	0	0	0
24/06/2008	R153	2008/11/06			Bond Future	11.5400	11.5500	0.087	0.0000	0.0000	0
24/06/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	3,806.0000	3,822.0000	0.420	0	0	0
24/06/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	20.0000	19.0000	(5.000)	0	0	0
24/06/2008	R153	2009/02/05			Bond Future	11.2900	11.3000	0.089	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/06/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	2,792.0000	2,798.0000	0.215	0	0	0
24/06/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	951.0000	942.0000	(0.946)	0	0	0
24/06/2008	R157	2008/08/07			Bond Future	10.5800	10.6300	0.473	0.0000	0.0000	6,773
24/06/2008	R157	2008/08/07	9.50	Call	Option on Bond Future	23.0000	17.0000	(26.087)	0	0	0
24/06/2008	R157	2008/08/07	9.25	Call	Option on Bond Future	6.0000	4.0000	(33.333)	0	0	0
24/06/2008	R157	2008/08/07	9.25	Put	Option on Bond Future	7,445.0000	7,711.0000	3.573	0	0	500
24/06/2008	R157	2008/08/07	9.00	Put	Option on Bond Future	8,910.0000	9,177.0000	2.997	0	0	0
24/06/2008	R157	2008/08/07	8.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	1,500
24/06/2008	R157	2008/08/07	9.75	Call	Option on Bond Future	76.0000	57.0000	(25.000)	0	0	0
24/06/2008	R157	2008/08/07	750.00	Call	Option on Bond Future	113,380.0000	113,113.0000	(0.235)	0	0	0
24/06/2008	R157	2008/08/07	9.75	Put	Option on Bond Future	4,645.0000	4,894.0000	5.361	0	0	0
24/06/2008	R157	2008/08/07	9.50	Put	Option on Bond Future	6,016.0000	6,277.0000	4.338	0	0	200
24/06/2008	R157	2008/08/07	750.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/06/2008	R157	2008/08/07	9.00	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
24/06/2008	R157	2008/08/07	8.50	Put	Option on Bond Future	11,919.0000	12,187.0000	2.249	0	0	0
24/06/2008	R157	2008/08/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	500
24/06/2008	R157	2008/08/07	8.25	Put	Option on Bond Future	13,461.0000	13,728.0000	1.984	0	0	0
24/06/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/06/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	15,027.0000	15,294.0000	1.777	0	0	0
24/06/2008	R157	2008/08/07	8.75	Put	Option on Bond Future	10,402.0000	10,670.0000	2.576	0	0	0
24/06/2008	R157	2008/08/07	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	200
24/06/2008	R157	2008/08/07	10.25	Put	Option on Bond Future	2,265.0000	2,454.0000	8.344	0	0	1,000
24/06/2008	R157	2008/08/07	10.25	Call	Option on Bond Future	477.0000	398.0000	(16.562)	0	0	0
24/06/2008	R157	2008/11/06			Bond Future	10.5000	10.5500	0.476	10.5800	10.5200	2,550
24/06/2008	R157	2008/11/06	9.50	Call	Option on Bond Future	110.0000	91.0000	(17.273)	0	0	700
24/06/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	9,697.0000	9,958.0000	2.692	0	0	0
24/06/2008	R157	2008/11/06	9.50	Put	Option on Bond Future	5,520.0000	5,763.0000	4.402	0	0	1,000
24/06/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	5.0000	4.0000	(20.000)	0	0	700
24/06/2008	R157	2008/11/06	10.25	Call	Option on Bond Future	862.0000	766.0000	(11.137)	0	0	0
24/06/2008	R157	2008/11/06	10.25	Put	Option on Bond Future	2,183.0000	2,350.0000	7.650	0	0	700
24/06/2008	R157	2009/02/05			Bond Future	10.3800	10.4300	0.482	0.0000	0.0000	2,500
24/06/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	253.0000	223.0000	(11.858)	0	0	0
24/06/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	6,254.0000	6,481.0000	3.630	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/06/2008	R186	2008/08/07			Bond Future	10.3800	10.4200	0.385	0.0000	0.0000	2,514
24/06/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/06/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	25,728.0000	26,055.0000	1.271	0	0	0
24/06/2008	R186	2008/11/06			Bond Future	10.3100	10.3500	0.388	0.0000	0.0000	2,500
24/06/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/06/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	16,778.0000	17,106.0000	1.955	0	0	0
24/06/2008	R186	2009/02/05			Bond Future	10.2200	10.2600	0.391	0.0000	0.0000	2,500
24/06/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	35.0000	28.0000	(20.000)	0	0	0
24/06/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	8,586.0000	8,909.0000	3.762	0	0	0
24/06/2008	R196	2008/08/07			Bond Future	12.1890	12.1880	(0.008)	0.0000	0.0000	0
24/06/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	1,955.0000	1,949.0000	(0.307)	0	0	0
24/06/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	158.0000	153.0000	(3.165)	0	0	0
24/06/2008	R196	2008/11/06			Bond Future	11.9940	11.9920	(0.017)	0.0000	0.0000	0
24/06/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	820.0000	816.0000	(0.488)	0	0	0
24/06/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,777.0000	1,772.0000	(0.281)	0	0	0
24/06/2008	R196	2009/02/05			Bond Future	11.6690	11.6730	0.034	0.0000	0.0000	0
24/06/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	1,666.0000	1,663.0000	(0.180)	0	0	0
24/06/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	1,619.0000	1,615.0000	(0.247)	0	0	0
24/06/2008	R201	2008/08/07			Bond Future	10.6400	10.7100	0.658	0.0000	0.0000	0
24/06/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	12,261.0000	12,561.0000	2.447	0	0	0
24/06/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/06/2008	R201	2008/11/06			Bond Future	10.5600	10.6300	0.663	0.0000	0.0000	1,000
24/06/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	8,007.0000	8,298.0000	3.634	0	0	0
24/06/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	4.0000	3.0000	(25.000)	0	0	0
24/06/2008	R201	2009/02/05			Bond Future	10.4200	10.4900	0.672	0.0000	0.0000	0
24/06/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	171.0000	143.0000	(16.374)	0	0	0
24/06/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	5,139.0000	5,398.0000	5.040	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/06/2008	R203	2008/08/07			Bond Future	10.5800	10.6300	0.473	0.0000	0.0000	0
24/06/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	16,622.0000	16,883.0000	1.570	0	0	0
24/06/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/06/2008	R203	2008/11/06			Bond Future	10.5000	10.5500	0.476	0.0000	0.0000	0
24/06/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	11,231.0000	11,490.0000	2.306	0	0	0
24/06/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/06/2008	R203	2009/02/05			Bond Future	10.3900	10.4400	0.481	0.0000	0.0000	0
24/06/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	77.0000	64.0000	(16.883)	0	0	0
24/06/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	6,209.0000	6,453.0000	3.930	0	0	0
24/06/2008	R204	2008/08/07			Bond Future	10.5400	10.5900	0.474	0.0000	0.0000	3,188
24/06/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/06/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	17,546.0000	17,822.0000	1.573	0	0	0
24/06/2008	R204	2008/11/06			Bond Future	10.4700	10.5200	0.478	0.0000	0.0000	0
24/06/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	11,840.0000	12,114.0000	2.314	0	0	0
24/06/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/06/2008	R204	2009/02/05			Bond Future	10.3600	10.4100	0.483	0.0000	0.0000	0
24/06/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	50.0000	40.0000	(20.000)	0	0	0
24/06/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	6,445.0000	6,709.0000	4.096	0	0	0
24/06/2008	R206	2008/08/07			Bond Future	10.7400	10.7900	0.466	0.0000	0.0000	0
24/06/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/06/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	10,900.0000	11,085.0000	1.697	0	0	0
24/06/2008	R206	2008/11/06			Bond Future	10.6300	10.6800	0.470	0.0000	0.0000	610
24/06/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	10,140.0000	10,319.0000	1.765	0	0	0
24/06/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/06/2008	R206	2009/02/05			Bond Future	10.4600	10.5100	0.478	0.0000	0.0000	0
24/06/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	197.0000	176.0000	(10.660)	0	0	0
24/06/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	4,572.0000	4,727.0000	3.390	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/06/2008	R207	2008/08/07			Bond Future	10.5300	10.5800	0.475	0.0000	0.0000	0
24/06/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/06/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	15,958.0000	16,236.0000	1.742	0	0	0
24/06/2008	R207	2008/11/06			Bond Future	10.4600	10.5100	0.478	0.0000	0.0000	0
24/06/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/06/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	11,967.0000	12,244.0000	2.315	0	0	0
24/06/2008	R207	2009/02/05			Bond Future	10.3600	10.4100	0.483	0.0000	0.0000	0
24/06/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	6,523.0000	6,794.0000	4.155	0	0	0
24/06/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	30.0000	24.0000	(20.000)	0	0	0
24/06/2008	R209	2008/08/07			Bond Future	10.1600	10.2000	0.394	0.0000	0.0000	6,986
24/06/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/06/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	19,012.0000	19,264.0000	1.325	0	0	0
24/06/2008	R209	2008/11/06			Bond Future	10.1000	10.1400	0.396	0.0000	0.0000	260
24/06/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	18,613.0000	18,868.0000	1.370	0	0	0
24/06/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/06/2008	R209	2009/02/05			Bond Future	10.0200	10.0600	0.399	0.0000	0.0000	0
24/06/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	7,228.0000	7,485.0000	3.556	0	0	0
24/06/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	4.0000	3.0000	(25.000)	0	0	0
24/06/2008	TRT1	2008/08/07			Index Future	244.5790	244.1320	(0.183)	0.0000	0.0000	0
24/06/2008	TRT1	2008/11/06			Index Future	252.0900	251.5390	(0.219)	0.0000	0.0000	400
24/06/2008	TRT1	2009/02/05			Index Future	260.3830	259.9070	(0.183)	0.0000	0.0000	0
24/06/2008	ZAAD	2008/09/15			Currency Future	7.7357	7.7568	0.273	7.8100	7.8100	540
24/06/2008	ZAAD	2008/12/12			Currency Future	7.8345	7.8541	0.250	0.0000	0.0000	1,715

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/06/2008	ZAAD 2009/03/16			Currency Future	7.9179	7.9408	0.289	0.0000	0.0000	5
Grand Total:										220,136