



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 12/09/2008

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
12/09/2008	\$ / R 2008/09/15			Currency Future	8.2778	8.0778	(2.416)	8.3200	8.0700	5,831
12/09/2008	\$ / R 2008/12/12			Currency Future	8.4729	8.2696	(2.399)	8.5000	8.2800	217,800
12/09/2008	\$ / R 2008/12/12	8.30	Call	Currency Future	0.0000	68.0000	100.000	0	0	0
12/09/2008	\$ / R 2008/12/12	8.30	Put	Currency Future	0.0000	99.0000	100.000	0	0	0
12/09/2008	\$ / R 2009/03/16			Currency Future	8.6671	8.4553	(2.444)	8.7100	8.1900	26,041
12/09/2008	\$ / R 2009/03/16	8.50	Put	Currency Future	0.0000	144.0000	100.000	0	0	0
12/09/2008	\$ / R 2009/03/16	8.50	Call	Currency Future	0.0000	99.0000	100.000	0	0	0
12/09/2008	\$ / R 2009/06/12			Currency Future	8.8520	8.6358	(2.442)	0.0000	0.0000	0
12/09/2008	\$ / R 2009/06/12	8.85	Put	Currency Future	0.0000	281.0000	100.000	0	0	0
12/09/2008	\$ / R 2009/06/12	8.85	Call	Currency Future	0.0000	67.0000	100.000	0	0	0
12/09/2008	£ / R 2008/09/15			Currency Future	14.4873	14.4235	(0.440)	14.4500	14.3200	383
12/09/2008	£ / R 2008/12/12			Currency Future	14.7307	14.6667	(0.434)	14.7100	14.5800	14,590
12/09/2008	£ / R 2008/12/12	14.60	Call	Currency Future	0.0000	182.0000	100.000	0	0	0
12/09/2008	£ / R 2008/12/12	14.60	Put	Currency Future	0.0000	115.0000	100.000	0	0	0
12/09/2008	£ / R 2009/03/16			Currency Future	14.9799	14.9072	(0.485)	17.8800	17.8800	11,955
12/09/2008	£ / R 2009/03/16	15.00	Call	Currency Future	0.0000	169.0000	100.000	0	0	0
12/09/2008	£ / R 2009/03/16	15.00	Put	Currency Future	0.0000	262.0000	100.000	0	0	0
12/09/2008	£ / R 2009/06/12			Currency Future	15.2242	15.1483	(0.499)	0.0000	0.0000	0

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12/09/2008	£ / R	2009/06/12	15.25	Put	Currency Future	0.0000	316.0000	100.000	0	0	0
12/09/2008	£ / R	2009/06/12	15.25	Call	Currency Future	0.0000	214.0000	100.000	0	0	0
12/09/2008	€ / R	2008/09/15			Currency Future	11.5244	11.4563	(0.591)	11.5300	11.4000	3,719
12/09/2008	€ / R	2008/12/12			Currency Future	11.7370	11.6696	(0.574)	11.7700	11.6300	41,326
12/09/2008	€ / R	2008/12/12	11.55	Call	Currency Future	0.0000	185.0000	100.000	0	0	0
12/09/2008	€ / R	2008/12/12	11.55	Put	Currency Future	0.0000	66.0000	100.000	0	0	0
12/09/2008	€ / R	2008/12/12	11.65	Put	Currency Future	0.0000	107.0000	100.000	0	0	0
12/09/2008	€ / R	2008/12/12	11.65	Call	Currency Future	0.0000	126.0000	100.000	0	0	0
12/09/2008	€ / R	2009/03/16			Currency Future	11.9478	11.8738	(0.619)	11.8700	11.8700	12,642
12/09/2008	€ / R	2009/03/16	12.00	Put	Currency Future	0.0000	240.0000	100.000	0	0	0
12/09/2008	€ / R	2009/03/16	12.00	Call	Currency Future	0.0000	114.0000	100.000	0	0	0
12/09/2008	€ / R	2009/06/12			Currency Future	12.1509	12.0754	(0.621)	0.0000	0.0000	0
12/09/2008	€ / R	2009/06/12	12.15	Put	Currency Future	0.0000	248.0000	100.000	0	0	0
12/09/2008	€ / R	2009/06/12	12.15	Call	Currency Future	0.0000	174.0000	100.000	0	0	0
12/09/2008	ALBI	2008/11/06			Index Future	269.4620	271.5130	0.761	0.0000	0.0000	545
12/09/2008	ALBI	2008/11/06	265.00	Call	Index Future	50,349.0000	67,758.0000	34.577	0	0	0
12/09/2008	ALBI	2008/11/06	265.00	Put	Index Future	5,729.0000	2,628.0000	(54.128)	0	0	0
12/09/2008	ALBI	2009/02/05			Index Future	277.6100	279.7230	0.761	0.0000	0.0000	58
12/09/2008	ALBI	2009/05/07			Index Future	285.6730	285.6540	(0.007)	0.0000	0.0000	0
12/09/2008	CRD1	2008/11/06			Index Future	114.2770	114.8990	0.544	0.0000	0.0000	6
12/09/2008	CRD1	2009/02/05			Index Future	117.6420	118.2820	0.544	0.0000	0.0000	0
12/09/2008	CRD1	2009/05/07			Index Future	121.0460	121.7060	0.545	0.0000	0.0000	0
12/09/2008	GOVI	2008/11/06			jGovi	271.5610	273.4880	0.710	273.1000	273.1000	148
12/09/2008	GOVI	2008/11/06	274.00	Call	jGovi	11,301.0000	18,734.0000	65.773	0	0	0

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12/09/2008	GOVI	2008/11/06	274.00	Put	jGovi	35,691.0000	23,854.0000	(33.165)	0	0	0
12/09/2008	GOVI	2009/02/05			jGovi	279.5570	281.5425	0.710	281.4100	281.4100	254
12/09/2008	GOVI	2009/05/07			jGovi	287.6460	289.6905	0.711	0.0000	0.0000	0
12/09/2008	ILBI	2008/11/06			Index Future	327.8620	327.5250	(0.103)	0.0000	0.0000	1
12/09/2008	ILBI	2009/02/05			Index Future	337.3750	337.0330	(0.101)	0.0000	0.0000	0
12/09/2008	ILBI	2009/05/07			Index Future	347.1140	347.1740	0.017	0.0000	0.0000	0
12/09/2008	J153	2010/08/31			jSwap	11.2100	11.2170	0.062	0.0000	0.0000	0
12/09/2008	J157	2015/09/15			jSwap	10.0820	10.0840	0.020	0.0000	0.0000	0
12/09/2008	J186	2026/12/21			jSwap	9.1110	9.1120	0.011	0.0000	0.0000	0
12/09/2008	J201	2014/12/22			jSwap	10.1010	10.1020	0.010	0.0000	0.0000	0
12/09/2008	J203	2017/09/15			jSwap	9.8950	9.8960	0.010	0.0000	0.0000	0
12/09/2008	J204	2018/12/21			jSwap	9.7210	9.7230	0.021	0.0000	0.0000	0
12/09/2008	J207	2020/01/15			jSwap	9.6100	9.6120	0.021	0.0000	0.0000	0
12/09/2008	JBAR	2005/12/21			jBar	12.1420	12.1380	(0.033)	0.0000	0.0000	0
12/09/2008	JFRA	2008/11/06			jFra	12.0650	12.0650	-	0.0000	0.0000	0
12/09/2008	JFRA	2009/02/05			jFra	11.9230	11.9250	0.017	0.0000	0.0000	0
12/09/2008	JFRA	2009/05/07			jFra	11.4840	11.4890	0.044	0.0000	0.0000	0
12/09/2008	JFRA	2009/08/06			jFra	10.8960	10.9090	0.119	0.0000	0.0000	0

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12/09/2008	JFRA	2009/11/05			jFra	10.4420	10.4650	0.220	0.0000	0.0000	0
12/09/2008	JN02	2008/11/06			jNote	10.8490	10.8550	0.055	0.0000	0.0000	0
12/09/2008	JN02	2009/02/05			jNote	10.5320	10.5370	0.047	0.0000	0.0000	0
12/09/2008	JN02	2009/05/07			jNote	10.2170	10.2210	0.039	0.0000	0.0000	0
12/09/2008	JN05	2008/11/07			jNote	9.7230	9.7280	0.051	0.0000	0.0000	0
12/09/2008	JN05	2009/02/05			jNote	9.7640	9.7660	0.020	0.0000	0.0000	0
12/09/2008	JN05	2009/05/07			jNote	9.5930	9.5950	0.021	0.0000	0.0000	0
12/09/2008	JN10	2008/11/07			jNote	9.3590	9.3600	0.011	0.0000	0.0000	0
12/09/2008	JN10	2009/02/05			jNote	9.3370	9.3380	0.011	0.0000	0.0000	0
12/09/2008	JN10	2009/05/07			jNote	9.2170	9.2180	0.011	0.0000	0.0000	0
12/09/2008	JROD	2008/09/30			jRod	11.8090	11.8070	(0.017)	0.0000	0.0000	0
12/09/2008	JROD	2008/10/31			jRod	11.9100	11.9050	(0.042)	0.0000	0.0000	0
12/09/2008	JROD	2008/11/28			jRod	12.0590	12.0520	(0.058)	0.0000	0.0000	0
12/09/2008	JROD	2008/12/31			jRod	12.0270	12.0240	(0.025)	0.0000	0.0000	0
12/09/2008	OTH1	2008/11/06			Index Future	258.5170	261.0750	0.989	0.0000	0.0000	9
12/09/2008	OTH1	2009/02/05			Index Future	266.1290	268.7640	0.990	0.0000	0.0000	0
12/09/2008	OTH1	2009/05/07			Index Future	273.8290	276.5420	0.991	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
12/09/2008	R153	2008/11/06			Bond Future	9.7940	9.6220	(1.756)	9.7200	9.8500	8,667
12/09/2008	R153	2008/11/06	9.00	Put	Option on Bond Future	1,437.0000	1,196.0000	(16.771)	0	0	0
12/09/2008	R153	2008/11/06	9.00	Call	Option on Bond Future	96.0000	143.0000	48.958	0	0	700
12/09/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	175.0000	250.0000	42.857	0	0	0
12/09/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	1,092.0000	878.0000	(19.597)	0	0	0
12/09/2008	R153	2009/02/05			Bond Future	9.4290	9.2260	(2.153)	0.0000	0.0000	3
12/09/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	1,318.0000	1,519.0000	15.250	0	0	0
12/09/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	489.0000	392.0000	(19.836)	0	0	0
12/09/2008	R153	2009/05/07			Bond Future	8.9500	8.7050	(2.737)	0.0000	0.0000	0
12/09/2008	R153	2009/05/07	9.25	Put	Option on Bond Future	1,547.0000	1,407.0000	(9.050)	0	0	0
12/09/2008	R153	2009/05/07	9.25	Call	Option on Bond Future	1,920.0000	2,087.0000	8.698	0	0	0
12/09/2008	R157	2008/11/06			Bond Future	9.1790	9.0250	(1.678)	9.0100	9.0100	8,088
12/09/2008	R157	2008/11/06	10.25	Call	Option on Bond Future	6,073.0000	6,886.0000	13.387	0	0	0
12/09/2008	R157	2008/11/06	9.50	Call	Option on Bond Future	2,762.0000	3,371.0000	22.049	0	0	500
12/09/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	3,222.0000	2,613.0000	(18.901)	0	0	0
12/09/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	749.0000	1,020.0000	36.182	0	0	700
12/09/2008	R157	2008/11/06	10.25	Put	Option on Bond Future	176.0000	109.0000	(38.068)	0	0	300
12/09/2008	R157	2008/11/06	9.50	Put	Option on Bond Future	954.0000	682.0000	(28.512)	0	0	1,000
12/09/2008	R157	2009/02/05			Bond Future	9.0490	8.8880	(1.779)	0.0000	0.0000	5,094
12/09/2008	R157	2009/02/05	10.00	Call	Option on Bond Future	6,143.0000	6,845.0000	11.428	0	0	0
12/09/2008	R157	2009/02/05	10.00	Put	Option on Bond Future	1,004.0000	808.0000	(19.522)	0	0	600
12/09/2008	R157	2009/02/05	9.50	Call	Option on Bond Future	4,245.0000	4,838.0000	13.969	0	0	600
12/09/2008	R157	2009/02/05	9.50	Put	Option on Bond Future	1,772.0000	1,466.0000	(17.269)	0	0	0
12/09/2008	R157	2009/02/05	8.75	Put	Option on Bond Future	3,754.0000	3,243.0000	(13.612)	0	0	0
12/09/2008	R157	2009/02/05	8.75	Call	Option on Bond Future	2,077.0000	2,465.0000	18.681	0	0	600
12/09/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	3,428.0000	3,956.0000	15.403	0	0	0
12/09/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	2,317.0000	1,946.0000	(16.012)	0	0	0
12/09/2008	R157	2009/05/07			Bond Future	8.9090	8.7390	(1.908)	0.0000	0.0000	0
12/09/2008	R157	2009/05/07	9.00	Put	Option on Bond Future	3,226.0000	2,809.0000	(12.926)	0	0	0
12/09/2008	R157	2009/05/07	9.00	Call	Option on Bond Future	3,719.0000	4,229.0000	13.713	0	0	0

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12/09/2008	R186	2008/11/06			Bond Future	8.8620	8.7210	(1.591)	0.0000	0.0000	4,905
12/09/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	60.0000	210.0000	250.000	0	0	0
12/09/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	3,740.0000	2,478.0000	(33.743)	0	0	0
12/09/2008	R186	2009/02/05			Bond Future	8.7620	8.6180	(1.643)	0.0000	0.0000	2,500
12/09/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	4,889.0000	6,243.0000	27.695	0	0	0
12/09/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	166.0000	68.0000	(59.036)	0	0	0
12/09/2008	R186	2009/05/07			Bond Future	8.6640	8.5170	(1.697)	0.0000	0.0000	0
12/09/2008	R186	2009/05/07	9.00	Call	Option on Bond Future	4,002.0000	5,199.0000	29.910	0	0	0
12/09/2008	R186	2009/05/07	9.00	Put	Option on Bond Future	699.0000	405.0000	(42.060)	0	0	0
12/09/2008	R196	2008/11/06			Bond Future	11.8790	11.8320	(0.396)	0.0000	0.0000	0
12/09/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,341.0000	1,326.0000	(1.119)	0	0	0
12/09/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	418.0000	416.0000	(0.478)	0	0	0
12/09/2008	R196	2009/02/05			Bond Future	11.2850	11.2160	(0.611)	0.0000	0.0000	0
12/09/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	1,336.0000	1,329.0000	(0.524)	0	0	0
12/09/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	1,308.0000	1,306.0000	(0.153)	0	0	0
12/09/2008	R196	2009/05/07			Bond Future	11.1350	10.9750	(1.437)	0.0000	0.0000	0
12/09/2008	R196	2009/05/07	11.00	Call	Option on Bond Future	1,617.0000	1,637.0000	1.237	0	0	0
12/09/2008	R196	2009/05/07	11.00	Put	Option on Bond Future	1,657.0000	1,630.0000	(1.629)	0	0	0
12/09/2008	R201	2008/11/06			Bond Future	9.2850	9.1320	(1.648)	0.0000	0.0000	1,000
12/09/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	2,560.0000	1,965.0000	(23.242)	0	0	0
12/09/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	106.0000	206.0000	94.340	0	0	0
12/09/2008	R201	2009/02/05			Bond Future	9.1430	8.9820	(1.761)	0.0000	0.0000	0
12/09/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	1,035.0000	752.0000	(27.343)	0	0	0
12/09/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	1,505.0000	1,936.0000	28.638	0	0	0
12/09/2008	R201	2009/05/07			Bond Future	9.0000	8.8290	(1.900)	0.0000	0.0000	0
12/09/2008	R201	2009/05/07	9.25	Put	Option on Bond Future	1,160.0000	894.0000	(22.931)	0	0	0
12/09/2008	R201	2009/05/07	9.25	Call	Option on Bond Future	2,229.0000	2,701.0000	21.175	0	0	0

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12/09/2008	R203	2008/11/06			Bond Future	9.1600	9.0080	(1.659)	0.0000	0.0000	0
12/09/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	3,918.0000	3,069.0000	(21.669)	0	0	0
12/09/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	15.0000	46.0000	206.667	0	0	0
12/09/2008	R203	2009/02/05			Bond Future	9.0310	8.8720	(1.761)	0.0000	0.0000	0
12/09/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	719.0000	452.0000	(37.135)	0	0	0
12/09/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	1,960.0000	2,607.0000	33.010	0	0	0
12/09/2008	R203	2009/05/07			Bond Future	8.8980	8.7330	(1.854)	0.0000	0.0000	0
12/09/2008	R203	2009/05/07	9.00	Call	Option on Bond Future	1,871.0000	2,443.0000	30.572	0	0	0
12/09/2008	R203	2009/05/07	9.00	Put	Option on Bond Future	1,295.0000	927.0000	(28.417)	0	0	0
12/09/2008	R204	2008/11/06			Bond Future	9.1110	8.9590	(1.668)	0.0000	0.0000	3,126
12/09/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	3,909.0000	2,995.0000	(23.382)	0	0	0
12/09/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	15.0000	51.0000	240.000	0	0	0
12/09/2008	R204	2009/02/05			Bond Future	8.9900	8.8330	(1.746)	0.0000	0.0000	9
12/09/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	2,148.0000	2,888.0000	34.451	0	0	0
12/09/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	560.0000	323.0000	(42.321)	0	0	0
12/09/2008	R204	2009/05/07			Bond Future	8.8690	8.7070	(1.827)	0.0000	0.0000	0
12/09/2008	R204	2009/05/07	9.00	Call	Option on Bond Future	1,998.0000	2,633.0000	31.782	0	0	0
12/09/2008	R204	2009/05/07	9.00	Put	Option on Bond Future	1,197.0000	830.0000	(30.660)	0	0	0
12/09/2008	R206	2008/11/06			Bond Future	9.2660	9.1120	(1.662)	0.0000	0.0000	610
12/09/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	2.0000	6.0000	200.000	0	0	0
12/09/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	5,053.0000	4,460.0000	(11.736)	0	0	0
12/09/2008	R206	2009/02/05			Bond Future	9.0720	8.9090	(1.797)	0.0000	0.0000	0
12/09/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	887.0000	658.0000	(25.817)	0	0	0
12/09/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	1,553.0000	1,939.0000	24.855	0	0	0
12/09/2008	R206	2009/05/07			Bond Future	8.8780	8.7050	(1.949)	0.0000	0.0000	0
12/09/2008	R206	2009/05/07	9.00	Put	Option on Bond Future	1,351.0000	1,085.0000	(19.689)	0	0	0
12/09/2008	R206	2009/05/07	9.00	Call	Option on Bond Future	1,794.0000	2,160.0000	20.401	0	0	0

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12/09/2008	R207	2008/11/06			Bond Future	9.1160	8.9640	(1.667)	0.0000	0.0000	0
12/09/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	4,015.0000	3,072.0000	(23.487)	0	0	0
12/09/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	8.0000	32.0000	300.000	0	0	0
12/09/2008	R207	2009/02/05			Bond Future	9.0030	8.8460	(1.744)	0.0000	0.0000	0
12/09/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	2,046.0000	2,812.0000	37.439	0	0	0
12/09/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	506.0000	275.0000	(45.652)	0	0	0
12/09/2008	R207	2009/05/07			Bond Future	8.8950	8.7330	(1.821)	0.0000	0.0000	0
12/09/2008	R207	2009/05/07	9.00	Put	Option on Bond Future	1,157.0000	777.0000	(32.844)	0	0	0
12/09/2008	R207	2009/05/07	9.00	Call	Option on Bond Future	1,815.0000	2,461.0000	35.592	0	0	0
12/09/2008	R209	2008/11/06			Bond Future	8.5320	8.4010	(1.535)	0.0000	0.0000	6,630
12/09/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/09/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	7,091.0000	5,974.0000	(15.752)	0	0	0
12/09/2008	R209	2009/02/05			Bond Future	8.4470	8.3150	(1.563)	0.0000	0.0000	0
12/09/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	31.0000	9.0000	(70.968)	0	0	0
12/09/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	4,530.0000	5,650.0000	24.724	0	0	0
12/09/2008	R209	2009/05/07			Bond Future	8.3650	8.2300	(1.614)	0.0000	0.0000	0
12/09/2008	R209	2009/05/07	9.00	Put	Option on Bond Future	55.0000	21.0000	(61.818)	0	0	0
12/09/2008	R209	2009/05/07	9.00	Call	Option on Bond Future	5,255.0000	6,405.0000	21.884	0	0	0
12/09/2008	TRT1	2008/11/06			Index Future	268.0240	269.9440	0.716	0.0000	0.0000	300
12/09/2008	TRT1	2009/02/05			Index Future	275.9160	277.8940	0.717	0.0000	0.0000	0
12/09/2008	TRT1	2009/05/07			Index Future	283.8990	285.9360	0.718	0.0000	0.0000	0
12/09/2008	ZAAD	2008/09/15			Currency Future	6.5714	6.5934	0.335	6.6100	6.6100	55
12/09/2008	ZAAD	2008/12/12			Currency Future	6.6545	6.6756	0.317	0.0000	0.0000	5,914
12/09/2008	ZAAD	2008/12/12	6.65	Put	Currency Future	0.0000	54.0000	100.000	0	0	0
12/09/2008	ZAAD	2008/12/12	6.65	Call	Currency Future	0.0000	80.0000	100.000	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
12/09/2008	ZAAD 2009/03/16			Currency Future	6.7461	6.7627	0.246	0.0000	0.0000	360
12/09/2008	ZAAD 2009/03/16	6.75	Call	Currency Future	0.0000	102.0000	100.000	0	0	0
12/09/2008	ZAAD 2009/03/16	6.75	Put	Currency Future	0.0000	90.0000	100.000	0	0	0
12/09/2008	ZAAD 2009/06/12			Currency Future	6.8310	6.8476	0.243	0.0000	0.0000	0
12/09/2008	ZAAD 2009/06/12	6.85	Call	Currency Future	0.0000	117.0000	100.000	0	0	0
12/09/2008	ZAAD 2009/06/12	6.85	Put	Currency Future	0.0000	119.0000	100.000	0	0	0

Grand Total: **387,569**