



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for 15/09/2008

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
15/09/2008	\$ / R 2008/09/15			Currency Future	8.0778	8.1043	0.328	8.1500	8.0900	0
15/09/2008	\$ / R 2008/12/12			Currency Future	8.2696	8.2802	0.128	8.4500	8.2300	221,543
15/09/2008	\$ / R 2008/12/12	8.30	Call	Currency Future	68.0000	297.0000	336.765	0	0	0
15/09/2008	\$ / R 2008/12/12	8.40	Put	Currency Future	0.0000	379.0000	100.000	0	0	0
15/09/2008	\$ / R 2008/12/12	8.50	Call	Currency Future	0.0000	226.0000	100.000	0	0	0
15/09/2008	\$ / R 2008/12/12	8.30	Put	Currency Future	99.0000	317.0000	220.202	0	0	0
15/09/2008	\$ / R 2008/12/12	8.50	Put	Currency Future	0.0000	446.0000	100.000	0	0	0
15/09/2008	\$ / R 2008/12/12	8.40	Call	Currency Future	0.0000	259.0000	100.000	23	23	10
15/09/2008	\$ / R 2009/03/16			Currency Future	8.4553	8.4706	0.181	8.6300	8.6300	26,067
15/09/2008	\$ / R 2009/03/16	8.50	Put	Currency Future	144.0000	460.0000	219.444	0	0	0
15/09/2008	\$ / R 2009/03/16	8.50	Call	Currency Future	99.0000	431.0000	335.354	0	0	0
15/09/2008	\$ / R 2009/06/12			Currency Future	8.6358	8.6512	0.178	0.0000	0.0000	0
15/09/2008	\$ / R 2009/06/12	8.85	Put	Currency Future	281.0000	692.0000	146.263	0	0	0
15/09/2008	\$ / R 2009/06/12	8.85	Call	Currency Future	67.0000	493.0000	635.821	0	0	0
15/09/2008	£ / R 2008/09/15			Currency Future	14.4235	14.5138	0.626	14.6000	14.5100	0
15/09/2008	£ / R 2008/12/12			Currency Future	14.6667	14.7416	0.511	14.9000	14.8300	14,622
15/09/2008	£ / R 2008/12/12	14.60	Call	Currency Future	182.0000	556.0000	205.495	0	0	0
15/09/2008	£ / R 2008/12/12	14.60	Put	Currency Future	115.0000	414.0000	260.000	0	0	0
15/09/2008	£ / R 2009/03/16			Currency Future	14.9072	14.9866	0.533	15.0200	15.0200	11,954

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15/09/2008	£ / R	2009/03/16	15.00	Put	Currency Future	262.0000	737.0000	181.298	0	0	0
15/09/2008	£ / R	2009/03/16	15.00	Call	Currency Future	169.0000	723.0000	327.811	0	0	0
15/09/2008	£ / R	2009/06/12			Currency Future	15.1483	15.2229	0.492	0.0000	0.0000	0
15/09/2008	£ / R	2009/06/12	15.25	Call	Currency Future	214.0000	905.0000	322.897	0	0	0
15/09/2008	£ / R	2009/06/12	15.25	Put	Currency Future	316.0000	932.0000	194.937	0	0	0
15/09/2008	€ / R	2008/09/15			Currency Future	11.4563	11.4910	0.303	11.6000	11.4900	0
15/09/2008	€ / R	2008/12/12			Currency Future	11.6696	11.6901	0.176	11.8800	11.7700	41,306
15/09/2008	€ / R	2008/12/12	11.55	Put	Currency Future	66.0000	341.0000	416.667	0	0	0
15/09/2008	€ / R	2008/12/12	11.65	Put	Currency Future	107.0000	396.0000	270.093	0	0	0
15/09/2008	€ / R	2008/12/12	11.65	Call	Currency Future	126.0000	436.0000	246.032	0	0	0
15/09/2008	€ / R	2008/12/12	11.55	Call	Currency Future	185.0000	481.0000	160.000	0	0	0
15/09/2008	€ / R	2009/03/16			Currency Future	11.8738	11.8949	0.178	0.0000	0.0000	12,642
15/09/2008	€ / R	2009/03/16	12.00	Put	Currency Future	240.0000	675.0000	181.250	0	0	0
15/09/2008	€ / R	2009/03/16	12.00	Call	Currency Future	114.0000	570.0000	400.000	0	0	0
15/09/2008	€ / R	2009/06/12			Currency Future	12.0754	12.0907	0.127	0.0000	0.0000	0
15/09/2008	€ / R	2009/06/12	12.15	Call	Currency Future	174.0000	742.0000	326.437	0	0	0
15/09/2008	€ / R	2009/06/12	12.15	Put	Currency Future	248.0000	801.0000	222.984	0	0	0
15/09/2008	ALBI	2008/11/06			Index Future	271.5130	271.8910	0.139	268.8000	268.8000	603
15/09/2008	ALBI	2008/11/06	265.00	Put	Index Future	2,628.0000	2,026.0000	(22.907)	0	0	0
15/09/2008	ALBI	2008/11/06	265.00	Call	Index Future	67,758.0000	70,936.0000	4.690	0	0	0
15/09/2008	ALBI	2009/02/05			Index Future	279.7230	280.1120	0.139	268.8000	268.8000	0
15/09/2008	ALBI	2009/05/07			Index Future	285.6540	285.7090	0.019	0.0000	0.0000	0
15/09/2008	CRD1	2008/11/06			Index Future	114.8990	114.8720	(0.023)	0.0000	0.0000	6
15/09/2008	CRD1	2009/02/05			Index Future	118.2820	118.2550	(0.023)	0.0000	0.0000	0

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15/09/2008	CRD1	2009/05/07			Index Future	121.7060	121.6780	(0.023)	0.0000	0.0000	0
15/09/2008	GOVI	2008/11/06			jGovi	273.4880	273.8440	0.130	0.0000	0.0000	148
15/09/2008	GOVI	2008/11/06	274.00	Call	jGovi	18,734.0000	19,853.0000	5.973	0	0	0
15/09/2008	GOVI	2008/11/06	274.00	Put	jGovi	23,854.0000	21,413.0000	(10.233)	0	0	0
15/09/2008	GOVI	2009/02/05			jGovi	281.5425	281.9105	0.131	0.0000	0.0000	254
15/09/2008	GOVI	2009/05/07			jGovi	289.6905	290.0705	0.131	0.0000	0.0000	0
15/09/2008	ILBI	2008/11/06			Index Future	327.5250	327.4870	(0.012)	0.0000	0.0000	1
15/09/2008	ILBI	2009/02/05			Index Future	337.0330	337.0030	(0.009)	0.0000	0.0000	0
15/09/2008	ILBI	2009/05/07			Index Future	347.1740	347.0660	(0.031)	0.0000	0.0000	0
15/09/2008	J153	2010/08/31			jSwap	11.2170	11.0250	(1.712)	0.0000	0.0000	0
15/09/2008	J157	2015/09/15			jSwap	10.0840	10.2900	2.043	0.0000	0.0000	0
15/09/2008	J186	2026/12/21			jSwap	9.1120	8.9400	(1.888)	0.0000	0.0000	0
15/09/2008	J201	2014/12/22			jSwap	10.1020	9.9350	(1.653)	0.0000	0.0000	0
15/09/2008	J203	2017/09/15			jSwap	9.8960	10.0320	1.374	0.0000	0.0000	0
15/09/2008	J204	2018/12/21			jSwap	9.7230	9.5700	(1.574)	0.0000	0.0000	0
15/09/2008	J207	2020/01/15			jSwap	9.6120	9.4590	(1.592)	0.0000	0.0000	0
15/09/2008	JBAR	2005/12/21			jBar	12.1380	12.1420	0.033	0.0000	0.0000	0
15/09/2008	JFRA	2008/11/06			jFra	12.0650	12.0270	(0.315)	0.0000	0.0000	0
15/09/2008	JFRA	2009/02/05			jFra	11.9250	11.7890	(1.140)	0.0000	0.0000	0

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15/09/2008	JFRA 2009/05/07			jFra	11.4890	11.3240	(1.436)	0.0000	0.0000	0
15/09/2008	JFRA 2009/08/06			jFra	10.9090	10.6080	(2.759)	0.0000	0.0000	0
15/09/2008	JFRA 2009/11/05			jFra	10.4650	10.2690	(1.873)	0.0000	0.0000	0
15/09/2008	JN02 2008/11/06			jNote	10.8550	10.6450	(1.935)	0.0000	0.0000	0
15/09/2008	JN02 2009/02/05			jNote	10.5370	10.3040	(2.211)	0.0000	0.0000	0
15/09/2008	JN02 2009/05/07			jNote	10.2210	9.9790	(2.368)	0.0000	0.0000	0
15/09/2008	JN05 2008/11/07			jNote	9.7280	9.5490	(1.840)	0.0000	0.0000	0
15/09/2008	JN05 2009/02/05			jNote	9.7660	9.5760	(1.946)	0.0000	0.0000	0
15/09/2008	JN05 2009/05/07			jNote	9.5950	9.4070	(1.959)	0.0000	0.0000	0
15/09/2008	JN10 2008/11/07			jNote	9.3600	9.1880	(1.838)	0.0000	0.0000	0
15/09/2008	JN10 2009/02/05			jNote	9.3380	9.1790	(1.703)	0.0000	0.0000	0
15/09/2008	JN10 2009/05/07			jNote	9.2180	9.0600	(1.714)	0.0000	0.0000	0
15/09/2008	JROD 2008/09/30			jRod	11.8070	11.8020	(0.042)	0.0000	0.0000	0
15/09/2008	JROD 2008/10/31			jRod	11.9050	11.8920	(0.109)	0.0000	0.0000	0
15/09/2008	JROD 2008/11/28			jRod	12.0520	12.0350	(0.141)	0.0000	0.0000	0
15/09/2008	JROD 2008/12/31			jRod	12.0240	12.0140	(0.083)	0.0000	0.0000	0
15/09/2008	OTH1 2008/11/06			Index Future	261.0750	261.5460	0.180	0.0000	0.0000	9

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15/09/2008	OTH1	2009/02/05			Index Future	268.7640	269.2500	0.181	0.0000	0.0000	0
15/09/2008	OTH1	2009/05/07			Index Future	276.5420	277.0440	0.182	0.0000	0.0000	0
15/09/2008	R153	2008/11/06			Bond Future	9.6220	9.6140	(0.083)	9.7000	9.7000	8,667
15/09/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	878.0000	857.0000	(2.392)	0	0	0
15/09/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	250.0000	242.0000	(3.200)	0	0	0
15/09/2008	R153	2008/11/06	9.00	Put	Option on Bond Future	1,196.0000	1,175.0000	(1.756)	0	0	0
15/09/2008	R153	2008/11/06	9.00	Call	Option on Bond Future	143.0000	136.0000	(4.895)	0	0	700
15/09/2008	R153	2009/02/05			Bond Future	9.2260	9.2170	(0.098)	0.0000	0.0000	3
15/09/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	392.0000	380.0000	(3.061)	0	0	0
15/09/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	1,519.0000	1,521.0000	0.132	0	0	0
15/09/2008	R153	2009/05/07			Bond Future	8.7050	8.6930	(0.138)	0.0000	0.0000	0
15/09/2008	R153	2009/05/07	9.25	Put	Option on Bond Future	1,407.0000	1,390.0000	(1.208)	0	0	0
15/09/2008	R153	2009/05/07	9.25	Call	Option on Bond Future	2,087.0000	2,085.0000	(0.096)	0	0	0
15/09/2008	R157	2008/11/06			Bond Future	9.0250	9.0060	(0.211)	0.0000	0.0000	8,088
15/09/2008	R157	2008/11/06	9.50	Put	Option on Bond Future	682.0000	616.0000	(9.677)	0	0	1,000
15/09/2008	R157	2008/11/06	9.50	Call	Option on Bond Future	3,371.0000	3,414.0000	1.276	0	0	500
15/09/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	2,613.0000	2,499.0000	(4.363)	0	0	0
15/09/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	1,020.0000	1,015.0000	(0.490)	0	0	700
15/09/2008	R157	2008/11/06	10.25	Call	Option on Bond Future	6,886.0000	6,976.0000	1.307	0	0	0
15/09/2008	R157	2008/11/06	10.25	Put	Option on Bond Future	109.0000	90.0000	(17.431)	0	0	300
15/09/2008	R157	2009/02/05			Bond Future	8.8880	8.8680	(0.225)	0.0000	0.0000	5,094
15/09/2008	R157	2009/02/05	10.00	Put	Option on Bond Future	808.0000	766.0000	(5.198)	0	0	600
15/09/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	1,946.0000	1,876.0000	(3.597)	0	0	0
15/09/2008	R157	2009/02/05	9.50	Call	Option on Bond Future	4,838.0000	4,890.0000	1.075	0	0	600
15/09/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	3,956.0000	3,998.0000	1.062	0	0	0
15/09/2008	R157	2009/02/05	10.00	Call	Option on Bond Future	6,845.0000	6,916.0000	1.037	0	0	0
15/09/2008	R157	2009/02/05	9.50	Put	Option on Bond Future	1,466.0000	1,406.0000	(4.093)	0	0	0
15/09/2008	R157	2009/02/05	8.75	Call	Option on Bond Future	2,465.0000	2,489.0000	0.974	0	0	600
15/09/2008	R157	2009/02/05	8.75	Put	Option on Bond Future	3,243.0000	3,154.0000	(2.744)	0	0	0

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15/09/2008	R157	2009/05/07			Bond Future	8.7390	8.7180	(0.240)	0.0000	0.0000	0
15/09/2008	R157	2009/05/07	9.00	Put	Option on Bond Future	2,809.0000	2,739.0000	(2.492)	0	0	0
15/09/2008	R157	2009/05/07	9.00	Call	Option on Bond Future	4,229.0000	4,274.0000	1.064	0	0	0
15/09/2008	R186	2008/11/06			Bond Future	8.7210	8.7020	(0.218)	0.0000	0.0000	4,905
15/09/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	2,478.0000	2,303.0000	(7.062)	0	0	0
15/09/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	210.0000	227.0000	8.095	0	0	0
15/09/2008	R186	2009/02/05			Bond Future	8.6180	8.5980	(0.232)	0.0000	0.0000	2,500
15/09/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	6,243.0000	6,435.0000	3.075	0	0	0
15/09/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	68.0000	56.0000	(17.647)	0	0	0
15/09/2008	R186	2009/05/07			Bond Future	8.5170	8.4960	(0.247)	0.0000	0.0000	0
15/09/2008	R186	2009/05/07	9.00	Call	Option on Bond Future	5,199.0000	5,375.0000	3.385	0	0	0
15/09/2008	R186	2009/05/07	9.00	Put	Option on Bond Future	405.0000	366.0000	(9.630)	0	0	0
15/09/2008	R196	2008/11/06			Bond Future	11.8320	11.8440	0.101	0.0000	0.0000	0
15/09/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,326.0000	1,308.0000	(1.357)	0	0	0
15/09/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	416.0000	395.0000	(5.048)	0	0	0
15/09/2008	R196	2009/02/05			Bond Future	11.2160	11.2060	(0.089)	0.0000	0.0000	0
15/09/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	1,306.0000	1,292.0000	(1.072)	0	0	0
15/09/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	1,329.0000	1,316.0000	(0.978)	0	0	0
15/09/2008	R196	2009/05/07			Bond Future	10.9750	10.9650	(0.091)	0.0000	0.0000	0
15/09/2008	R196	2009/05/07	11.00	Put	Option on Bond Future	1,630.0000	1,618.0000	(0.736)	0	0	0
15/09/2008	R196	2009/05/07	11.00	Call	Option on Bond Future	1,637.0000	1,628.0000	(0.550)	0	0	0
15/09/2008	R201	2008/11/06			Bond Future	9.1320	9.1130	(0.208)	0.0000	0.0000	1,000
15/09/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	206.0000	207.0000	0.485	0	0	0
15/09/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	1,965.0000	1,880.0000	(4.326)	0	0	0
15/09/2008	R201	2009/02/05			Bond Future	8.9820	8.9620	(0.223)	0.0000	0.0000	0
15/09/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	1,936.0000	1,983.0000	2.428	0	0	0
15/09/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	752.0000	709.0000	(5.718)	0	0	0

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15/09/2008	R201	2009/05/07			Bond Future	8.8290	8.8080	(0.238)	0.0000	0.0000	0
15/09/2008	R201	2009/05/07	9.25	Put	Option on Bond Future	894.0000	855.0000	(4.362)	0	0	0
15/09/2008	R201	2009/05/07	9.25	Call	Option on Bond Future	2,701.0000	2,754.0000	1.962	0	0	0
15/09/2008	R203	2008/11/06			Bond Future	9.0080	8.9990	(0.100)	0.0000	0.0000	0
15/09/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	3,069.0000	3,013.0000	(1.825)	0	0	0
15/09/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	46.0000	43.0000	(6.522)	0	0	0
15/09/2008	R203	2009/02/05			Bond Future	8.8720	8.8630	(0.101)	0.0000	0.0000	0
15/09/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	452.0000	430.0000	(4.867)	0	0	0
15/09/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	2,607.0000	2,637.0000	1.151	0	0	0
15/09/2008	R203	2009/05/07			Bond Future	8.7330	8.7230	(0.115)	0.0000	0.0000	0
15/09/2008	R203	2009/05/07	9.00	Call	Option on Bond Future	2,443.0000	2,472.0000	1.187	0	0	0
15/09/2008	R203	2009/05/07	9.00	Put	Option on Bond Future	927.0000	899.0000	(3.020)	0	0	0
15/09/2008	R204	2008/11/06			Bond Future	8.9590	8.9400	(0.212)	0.0000	0.0000	3,126
15/09/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	51.0000	52.0000	1.961	0	0	0
15/09/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	2,995.0000	2,877.0000	(3.940)	0	0	0
15/09/2008	R204	2009/02/05			Bond Future	8.8330	8.8130	(0.226)	0.0000	0.0000	9
15/09/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	323.0000	292.0000	(9.598)	0	0	0
15/09/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	2,888.0000	2,982.0000	3.255	0	0	0
15/09/2008	R204	2009/05/07			Bond Future	8.7070	8.6860	(0.241)	0.0000	0.0000	0
15/09/2008	R204	2009/05/07	9.00	Put	Option on Bond Future	830.0000	781.0000	(5.904)	0	0	0
15/09/2008	R204	2009/05/07	9.00	Call	Option on Bond Future	2,633.0000	2,715.0000	3.114	0	0	0
15/09/2008	R206	2008/11/06			Bond Future	9.1120	9.0930	(0.209)	0.0000	0.0000	610
15/09/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	6.0000	6.0000	-	0	0	0
15/09/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	4,460.0000	4,385.0000	(1.682)	0	0	0
15/09/2008	R206	2009/02/05			Bond Future	8.9090	8.8890	(0.224)	0.0000	0.0000	0
15/09/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	1,939.0000	1,979.0000	2.063	0	0	0
15/09/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	658.0000	623.0000	(5.319)	0	0	0

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15/09/2008	R206	2009/05/07			Bond Future	8.7050	8.6840	(0.241)	0.0000	0.0000	0
15/09/2008	R206	2009/05/07	9.00	Call	Option on Bond Future	2,160.0000	2,199.0000	1.806	0	0	0
15/09/2008	R206	2009/05/07	9.00	Put	Option on Bond Future	1,085.0000	1,046.0000	(3.594)	0	0	0
15/09/2008	R207	2008/11/06			Bond Future	8.9640	8.9450	(0.212)	0.0000	0.0000	0
15/09/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	32.0000	33.0000	3.125	0	0	0
15/09/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	3,072.0000	2,952.0000	(3.906)	0	0	0
15/09/2008	R207	2009/02/05			Bond Future	8.8460	8.8260	(0.226)	0.0000	0.0000	0
15/09/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	2,812.0000	2,911.0000	3.521	0	0	0
15/09/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	275.0000	246.0000	(10.545)	0	0	0
15/09/2008	R207	2009/05/07			Bond Future	8.7330	8.7130	(0.229)	0.0000	0.0000	0
15/09/2008	R207	2009/05/07	9.00	Call	Option on Bond Future	2,461.0000	2,541.0000	3.251	0	0	0
15/09/2008	R207	2009/05/07	9.00	Put	Option on Bond Future	777.0000	729.0000	(6.178)	0	0	0
15/09/2008	R209	2008/11/06			Bond Future	8.4010	8.3820	(0.226)	0.0000	0.0000	6,630
15/09/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/09/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	5,974.0000	5,809.0000	(2.762)	0	0	0
15/09/2008	R209	2009/02/05			Bond Future	8.3150	8.2950	(0.241)	0.0000	0.0000	0
15/09/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	9.0000	7.0000	(22.222)	0	0	0
15/09/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	5,650.0000	5,823.0000	3.062	0	0	0
15/09/2008	R209	2009/05/07			Bond Future	8.2300	8.2100	(0.243)	0.0000	0.0000	0
15/09/2008	R209	2009/05/07	9.00	Call	Option on Bond Future	6,405.0000	6,579.0000	2.717	0	0	0
15/09/2008	R209	2009/05/07	9.00	Put	Option on Bond Future	21.0000	17.0000	(19.048)	0	0	0
15/09/2008	TRT1	2008/11/06			Index Future	269.9440	270.2960	0.130	0.0000	0.0000	300
15/09/2008	TRT1	2009/02/05			Index Future	277.8940	278.2570	0.131	0.0000	0.0000	0
15/09/2008	TRT1	2009/05/07			Index Future	285.9360	286.3120	0.131	0.0000	0.0000	0
15/09/2008	ZAAD	2008/09/15			Currency Future	6.5934	6.5407	(0.799)	6.5400	6.5400	0
15/09/2008	ZAAD	2008/09/15	6.60	Put	Currency Future	0.0000	59.0000	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
15/09/2008	ZAAD 2008/09/15	6.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2008	ZAAD 2008/12/12			Currency Future	6.6756	6.6213	(0.813)	6.6900	6.6900	5,914
15/09/2008	ZAAD 2008/12/12	6.65	Call	Currency Future	80.0000	187.0000	133.750	0	0	0
15/09/2008	ZAAD 2008/12/12	6.65	Put	Currency Future	54.0000	215.0000	298.148	0	0	0
15/09/2008	ZAAD 2009/03/16			Currency Future	6.7627	6.7094	(0.788)	0.0000	0.0000	360
15/09/2008	ZAAD 2009/03/16	6.75	Put	Currency Future	90.0000	321.0000	256.667	0	0	0
15/09/2008	ZAAD 2009/03/16	6.75	Call	Currency Future	102.0000	280.0000	174.510	0	0	0
15/09/2008	ZAAD 2009/06/12			Currency Future	6.8476	6.7929	(0.799)	0.0000	0.0000	0
15/09/2008	ZAAD 2009/06/12	6.85	Call	Currency Future	117.0000	351.0000	200.000	0	0	0
15/09/2008	ZAAD 2009/06/12	6.85	Put	Currency Future	119.0000	408.0000	242.857	0	0	0
<b>Grand Total:</b>										<b>381,371</b>