



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for 23/07/2008

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
23/07/2008	\$ / R 2008/09/15			Currency Future	7.6224	7.6430	0.270	7.6600	7.6000	179,435
23/07/2008	\$ / R 2008/12/12			Currency Future	7.7884	7.8116	0.298	7.8400	7.7800	62,272
23/07/2008	\$ / R 2009/03/16			Currency Future	7.9654	7.9880	0.284	8.0200	7.9700	5,853
23/07/2008	£ / R 2008/09/15			Currency Future	15.1631	15.2012	0.251	0.0000	0.0000	2,160
23/07/2008	£ / R 2008/12/12			Currency Future	15.3918	15.4350	0.281	0.0000	0.0000	2,276
23/07/2008	£ / R 2009/03/16			Currency Future	15.6480	15.6898	0.267	15.6400	15.6400	953
23/07/2008	€ / R 2008/09/15			Currency Future	12.0400	11.9622	(0.646)	11.9900	11.9000	18,393
23/07/2008	€ / R 2008/12/12			Currency Future	12.2446	12.1697	(0.612)	0.0000	0.0000	11,695
23/07/2008	€ / R 2009/03/16			Currency Future	12.4682	12.3927	(0.606)	12.4400	12.4000	749
23/07/2008	ALBI 2008/08/07			Index Future	253.6440	253.6770	0.013	0.0000	0.0000	0
23/07/2008	ALBI 2008/08/07	265.00	Call	Index Future	0.0000	0.0000	-	0	0	0
23/07/2008	ALBI 2008/08/07	265.00	Put	Index Future	113,560.0000	113,230.0000	(0.291)	0	0	0
23/07/2008	ALBI 2008/11/06			Index Future	261.2325	261.2665	0.013	0.0000	0.0000	594
23/07/2008	ALBI 2008/11/06	265.00	Call	Index Future	13,463.0000	13,450.0000	(0.097)	0	0	0
23/07/2008	ALBI 2008/11/06	265.00	Put	Index Future	51,138.0000	50,785.0000	(0.690)	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
23/07/2008	ALBI	2009/02/05			Index Future	269.4340	269.4550	0.008	0.0000	0.0000	0
23/07/2008	CRD1	2008/08/07			Index Future	109.7890	109.7980	0.008	0.0000	0.0000	0
23/07/2008	CRD1	2008/11/06			Index Future	113.0740	113.0830	0.008	0.0000	0.0000	6
23/07/2008	CRD1	2009/02/05			Index Future	116.5790	116.5880	0.008	0.0000	0.0000	0
23/07/2008	GOVI	2008/08/07			jGovi	256.2560	256.2870	0.012	256.3600	256.3600	297
23/07/2008	GOVI	2008/08/07	274.00	Call	jGovi	0.0000	0.0000	-	0	0	0
23/07/2008	GOVI	2008/08/07	274.00	Put	jGovi	177,440.0000	177,130.0000	(0.175)	0	0	0
23/07/2008	GOVI	2008/11/06			jGovi	263.9225	263.9545	0.012	0.0000	0.0000	60
23/07/2008	GOVI	2008/11/06	274.00	Call	jGovi	2,764.0000	2,739.0000	(0.904)	0	0	0
23/07/2008	GOVI	2008/11/06	274.00	Put	jGovi	103,539.0000	103,194.0000	(0.333)	0	0	0
23/07/2008	GOVI	2009/02/05			jGovi	272.1040	272.1360	0.012	0.0000	0.0000	356
23/07/2008	ILBI	2008/08/07			Index Future	327.7860	327.7860	-	0.0000	0.0000	1
23/07/2008	ILBI	2008/11/06			Index Future	338.1200	338.1560	0.011	0.0000	0.0000	0
23/07/2008	ILBI	2009/02/05			Index Future	348.5820	348.5470	(0.010)	0.0000	0.0000	0
23/07/2008	J153	2010/08/31			jSwap	11.8730	11.8180	(0.463)	0.0000	0.0000	0
23/07/2008	J157	2015/09/15			jSwap	10.7650	10.7460	(0.176)	0.0000	0.0000	0
23/07/2008	J186	2026/12/21			jSwap	9.9190	9.8930	(0.262)	0.0000	0.0000	0
23/07/2008	J201	2014/12/22			jSwap	10.8100	10.7770	(0.305)	0.0000	0.0000	0
23/07/2008	J203	2017/09/15			jSwap	10.6260	10.5740	(0.489)	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
23/07/2008	J204	2018/12/21			jSwap	10.4680	10.3950	(0.697)	0.0000	0.0000	0
23/07/2008	J207	2020/01/15			jSwap	10.3530	10.2770	(0.734)	0.0000	0.0000	0
23/07/2008	JBAR	2005/12/21			jBar	12.3250	12.3000	(0.203)	0.0000	0.0000	0
23/07/2008	JFRA	2008/08/07			jFra	12.3680	12.3820	0.113	0.0000	0.0000	0
23/07/2008	JFRA	2008/11/06			jFra	12.3970	12.3380	(0.476)	0.0000	0.0000	0
23/07/2008	JFRA	2008/11/06			jFra	0.0000	12.3380	100.000	0.0000	0.0000	0
23/07/2008	JFRA	2009/02/05			jFra	12.2360	12.1890	(0.384)	0.0000	0.0000	0
23/07/2008	JFRA	2009/02/05			jFra	0.0000	12.1890	100.000	0.0000	0.0000	0
23/07/2008	JFRA	2009/05/07			jFra	11.8240	11.7540	(0.592)	0.0000	0.0000	0
23/07/2008	JFRA	2009/05/07			jFra	0.0000	11.7540	100.000	0.0000	0.0000	0
23/07/2008	JFRA	2009/08/06			jFra	11.5060	11.4120	(0.817)	0.0000	0.0000	0
23/07/2008	JFRA	2009/11/05			jFra	11.1980	11.1280	(0.625)	0.0000	0.0000	0
23/07/2008	JN02	2008/08/07			jNote	11.6910	11.6230	(0.582)	0.0000	0.0000	0
23/07/2008	JN02	2008/11/06			jNote	11.4640	11.3960	(0.593)	0.0000	0.0000	0
23/07/2008	JN02	2009/02/05			jNote	11.2060	11.1410	(0.580)	0.0000	0.0000	0
23/07/2008	JN05	2008/08/07			jNote	10.7730	10.7510	(0.204)	0.0000	0.0000	0
23/07/2008	JN05	2008/11/07			jNote	10.4220	10.4150	(0.067)	0.0000	0.0000	0
23/07/2008	JN05	2009/02/05			jNote	10.4980	10.4660	(0.305)	0.0000	0.0000	0
23/07/2008	JN10	2008/08/07			jNote	10.3350	10.2560	(0.764)	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
23/07/2008	JN10	2008/11/07			jNote	10.0200	10.0090	(0.110)	0.0000	0.0000	0
23/07/2008	JN10	2009/02/05			jNote	10.1130	10.0420	(0.702)	0.0000	0.0000	0
23/07/2008	JROD	2008/07/31			jRod	11.5450	11.5440	(0.009)	0.0000	0.0000	0
23/07/2008	JROD	2008/08/29			jRod	11.8130	11.8010	(0.102)	0.0000	0.0000	0
23/07/2008	JROD	2008/09/30			jRod	12.1190	12.0920	(0.223)	0.0000	0.0000	0
23/07/2008	JROD	2008/10/31			jRod	11.9710	11.9530	(0.150)	0.0000	0.0000	0
23/07/2008	JROD	2008/11/28			jRod	12.2070	12.1880	(0.156)	0.0000	0.0000	0
23/07/2008	JROD	2008/12/31			jRod	12.4260	12.4090	(0.137)	0.0000	0.0000	0
23/07/2008	OTH1	2008/08/07			Index Future	240.5650	240.6070	0.017	0.0000	0.0000	0
23/07/2008	OTH1	2008/11/06			Index Future	247.7630	247.8060	0.017	0.0000	0.0000	9
23/07/2008	OTH1	2009/02/05			Index Future	255.4430	255.4870	0.017	0.0000	0.0000	0
23/07/2008	R153	2008/08/07			Bond Future	10.8030	10.7670	(0.333)	10.7500	10.7500	15,298
23/07/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	4,366.0000	4,299.0000	(1.535)	0	0	0
23/07/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/07/2008	R153	2008/08/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/07/2008	R153	2008/08/07	8.25	Put	Option on Bond Future	4,854.0000	4,788.0000	(1.360)	0	0	0
23/07/2008	R153	2008/11/06			Bond Future	10.5870	10.5460	(0.387)	0.0000	0.0000	0
23/07/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	83.0000	89.0000	7.229	0	0	0
23/07/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	2,316.0000	2,254.0000	(2.677)	0	0	0
23/07/2008	R153	2009/02/05			Bond Future	10.2750	10.2270	(0.467)	0.0000	0.0000	0
23/07/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	1,423.0000	1,452.0000	2.038	0	0	0
23/07/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	1,820.0000	1,779.0000	(2.253)	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
23/07/2008	R157	2008/08/07			Bond Future	9.8880	9.8800	(0.081)	9.8600	9.9000	6,202
23/07/2008	R157	2008/08/07	10.25	Call	Option on Bond Future	2,116.0000	2,144.0000	1.323	0	0	0
23/07/2008	R157	2008/08/07	9.25	Call	Option on Bond Future	14.0000	12.0000	(14.286)	0	0	0
23/07/2008	R157	2008/08/07	9.25	Put	Option on Bond Future	3,661.0000	3,614.0000	(1.284)	0	0	500
23/07/2008	R157	2008/08/07	8.75	Put	Option on Bond Future	6,609.0000	6,564.0000	(0.681)	0	0	0
23/07/2008	R157	2008/08/07	10.25	Put	Option on Bond Future	111.0000	95.0000	(14.414)	0	0	1,000
23/07/2008	R157	2008/08/07	8.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	1,500
23/07/2008	R157	2008/08/07	9.50	Put	Option on Bond Future	2,294.0000	2,244.0000	(2.180)	0	0	200
23/07/2008	R157	2008/08/07	750.00	Call	Option on Bond Future	117,173.0000	117,218.0000	0.038	0	0	0
23/07/2008	R157	2008/08/07	9.50	Call	Option on Bond Future	94.0000	89.0000	(5.319)	0	0	0
23/07/2008	R157	2008/08/07	750.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/07/2008	R157	2008/08/07	9.00	Put	Option on Bond Future	5,117.0000	5,072.0000	(0.879)	0	0	0
23/07/2008	R157	2008/08/07	8.50	Put	Option on Bond Future	8,126.0000	8,081.0000	(0.554)	0	0	0
23/07/2008	R157	2008/08/07	8.25	Put	Option on Bond Future	9,668.0000	9,623.0000	(0.465)	0	0	0
23/07/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/07/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	11,234.0000	11,189.0000	(0.401)	0	0	0
23/07/2008	R157	2008/08/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	500
23/07/2008	R157	2008/08/07	9.00	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
23/07/2008	R157	2008/08/07	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	200
23/07/2008	R157	2008/08/07	9.75	Put	Option on Bond Future	1,164.0000	1,114.0000	(4.296)	0	0	0
23/07/2008	R157	2008/08/07	9.75	Call	Option on Bond Future	388.0000	382.0000	(1.546)	0	0	0
23/07/2008	R157	2008/11/06			Bond Future	9.8060	9.7980	(0.082)	0.0000	0.0000	2,550
23/07/2008	R157	2008/11/06	10.25	Call	Option on Bond Future	2,824.0000	2,854.0000	1.062	0	0	0
23/07/2008	R157	2008/11/06	10.25	Put	Option on Bond Future	427.0000	412.0000	(3.513)	0	0	1,000
23/07/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	49.0000	49.0000	-	0	0	700
23/07/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	6,021.0000	5,978.0000	(0.714)	0	0	0
23/07/2008	R157	2008/11/06	9.50	Call	Option on Bond Future	632.0000	640.0000	1.266	0	0	700
23/07/2008	R157	2008/11/06	9.50	Put	Option on Bond Future	2,323.0000	2,287.0000	(1.550)	0	0	1,000
23/07/2008	R157	2009/02/05			Bond Future	9.7010	9.6930	(0.082)	0.0000	0.0000	5,000
23/07/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	866.0000	875.0000	1.039	0	0	0
23/07/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	3,310.0000	3,276.0000	(1.027)	0	0	0
23/07/2008	R186	2008/08/07			Bond Future	9.6360	9.6180	(0.187)	0.0000	0.0000	2,604

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
23/07/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	19,329.0000	19,167.0000	(0.838)	0	0	0
23/07/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/07/2008	R186	2008/11/06			Bond Future	9.5530	9.5340	(0.199)	0.0000	0.0000	2,500
23/07/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	10,237.0000	10,065.0000	(1.680)	0	0	0
23/07/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
23/07/2008	R186	2009/02/05			Bond Future	9.4620	9.4440	(0.190)	0.0000	0.0000	2,500
23/07/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	2,799.0000	2,685.0000	(4.073)	0	0	0
23/07/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	838.0000	889.0000	6.086	0	0	0
23/07/2008	R196	2008/08/07			Bond Future	12.1890	12.1580	(0.254)	0.0000	0.0000	0
23/07/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	1,820.0000	1,801.0000	(1.044)	0	0	0
23/07/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	23.0000	20.0000	(13.043)	0	0	0
23/07/2008	R196	2008/11/06			Bond Future	11.8720	11.8400	(0.270)	0.0000	0.0000	0
23/07/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	700.0000	699.0000	(0.143)	0	0	0
23/07/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,622.0000	1,611.0000	(0.678)	0	0	0
23/07/2008	R196	2009/02/05			Bond Future	11.3820	11.3460	(0.316)	0.0000	0.0000	0
23/07/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	1,518.0000	1,515.0000	(0.198)	0	0	0
23/07/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	1,550.0000	1,546.0000	(0.258)	0	0	0
23/07/2008	R201	2008/08/07			Bond Future	10.0140	9.9960	(0.180)	0.0000	0.0000	0
23/07/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/07/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	9,527.0000	9,446.0000	(0.850)	0	0	0
23/07/2008	R201	2008/11/06			Bond Future	9.8930	9.8750	(0.182)	0.0000	0.0000	1,000
23/07/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	5,182.0000	5,105.0000	(1.486)	0	0	0
23/07/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	31.0000	33.0000	6.452	0	0	0
23/07/2008	R201	2009/02/05			Bond Future	9.7560	9.7370	(0.195)	0.0000	0.0000	0
23/07/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	601.0000	621.0000	3.328	0	0	0
23/07/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	2,789.0000	2,728.0000	(2.187)	0	0	0
23/07/2008	R203	2008/08/07			Bond Future	9.8720	9.8650	(0.071)	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
23/07/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/07/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	12,812.0000	12,773.0000	(0.304)	0	0	0
23/07/2008	R203	2008/11/06			Bond Future	9.7680	9.7610	(0.072)	0.0000	0.0000	0
23/07/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	7,326.0000	7,287.0000	(0.532)	0	0	0
23/07/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
23/07/2008	R203	2009/02/05			Bond Future	9.6520	9.6450	(0.073)	0.0000	0.0000	0
23/07/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	573.0000	581.0000	1.396	0	0	0
23/07/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	2,797.0000	2,767.0000	(1.073)	0	0	0
23/07/2008	R204	2008/08/07			Bond Future	9.8540	9.8470	(0.071)	0.0000	0.0000	3,188
23/07/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/07/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	13,630.0000	13,589.0000	(0.301)	0	0	0
23/07/2008	R204	2008/11/06			Bond Future	9.7560	9.7490	(0.072)	0.0000	0.0000	0
23/07/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	7,784.0000	7,743.0000	(0.527)	0	0	0
23/07/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
23/07/2008	R204	2009/02/05			Bond Future	9.6480	9.6400	(0.083)	0.0000	0.0000	0
23/07/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	485.0000	494.0000	1.856	0	0	0
23/07/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	2,849.0000	2,811.0000	(1.334)	0	0	0
23/07/2008	R206	2008/08/07			Bond Future	10.0670	10.0510	(0.159)	0.0000	0.0000	0
23/07/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/07/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	8,368.0000	8,306.0000	(0.741)	0	0	0
23/07/2008	R206	2008/11/06			Bond Future	9.9220	9.9050	(0.171)	0.0000	0.0000	610
23/07/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	1.0000	2.0000	100.000	0	0	0
23/07/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	7,543.0000	7,480.0000	(0.835)	0	0	0
23/07/2008	R206	2009/02/05			Bond Future	9.7520	9.7340	(0.185)	0.0000	0.0000	0
23/07/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	634.0000	651.0000	2.681	0	0	0
23/07/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	2,481.0000	2,432.0000	(1.975)	0	0	0
23/07/2008	R207	2008/08/07			Bond Future	9.8550	9.8480	(0.071)	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
23/07/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	12,079.0000	12,037.0000	(0.348)	0	0	0
23/07/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/07/2008	R207	2008/11/06			Bond Future	9.7630	9.7560	(0.072)	0.0000	0.0000	0
23/07/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	7,967.0000	7,926.0000	(0.515)	0	0	0
23/07/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/07/2008	R207	2009/02/05			Bond Future	9.6620	9.6540	(0.083)	0.0000	0.0000	0
23/07/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	2,876.0000	2,837.0000	(1.356)	0	0	0
23/07/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	387.0000	395.0000	2.067	0	0	0
23/07/2008	R209	2008/08/07			Bond Future	9.3780	9.3700	(0.085)	0.0000	0.0000	6,986
23/07/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	13,719.0000	13,661.0000	(0.423)	0	0	0
23/07/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/07/2008	R209	2008/11/06			Bond Future	9.3050	9.2970	(0.086)	0.0000	0.0000	260
23/07/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	13,171.0000	13,113.0000	(0.440)	0	0	0
23/07/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/07/2008	R209	2009/02/05			Bond Future	9.2280	9.2200	(0.087)	0.0000	0.0000	0
23/07/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	430.0000	444.0000	3.256	0	0	0
23/07/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	2,159.0000	2,113.0000	(2.131)	0	0	0
23/07/2008	TRT1	2008/08/07			Index Future	252.8560	252.8870	0.012	0.0000	0.0000	0
23/07/2008	TRT1	2008/11/06			Index Future	260.4210	260.4520	0.012	0.0000	0.0000	300
23/07/2008	TRT1	2009/02/05			Index Future	268.4940	268.5260	0.012	0.0000	0.0000	0
23/07/2008	ZAAD	2008/09/15			Currency Future	7.3656	7.3072	(0.793)	0.0000	0.0000	3,756
23/07/2008	ZAAD	2008/12/12			Currency Future	7.4393	7.3835	(0.750)	0.0000	0.0000	3,365
23/07/2008	ZAAD	2009/03/16			Currency Future	7.5246	7.4700	(0.726)	0.0000	0.0000	10



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
-----------	------------------	--------	-----	---------	-------------------------	----------------------	----------------------	--------------	-------------	---------------

---

<b>Grand Total:</b>										<b>348,538</b>
---------------------	--	--	--	--	--	--	--	--	--	----------------