

Derivatives High/Low Report

High/Low for 23/06/2008

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
23/06/2008	\$ / R 2008/09/15			Currency Future	8.1781	8.2318	0.657	8.2700	8.1300	95,757
23/06/2008	\$ / R 2008/12/12			Currency Future	8.3706	8.4362	0.784	0.0000	0.0000	37,459
23/06/2008	\$ / R 2009/03/16			Currency Future	8.5638	8.6244	0.708	8.6500	8.6500	1,006
23/06/2008	£ / R 2008/09/15			Currency Future	16.0416	16.0288	(0.080)	0.0000	0.0000	2,235
23/06/2008	£ / R 2008/12/12			Currency Future	16.3058	16.3156	0.060	0.0000	0.0000	2,086
23/06/2008	£ / R 2009/03/16			Currency Future	16.5741	16.5760	0.011	0.0000	0.0000	0
23/06/2008	€ / R 2008/09/15			Currency Future	12.7292	12.6941	(0.276)	12.7300	12.7300	16,375
23/06/2008	€ / R 2008/12/12			Currency Future	12.9703	12.9519	(0.142)	12.9500	12.9300	8,943
23/06/2008	€ / R 2009/03/16			Currency Future	13.2163	13.1883	(0.212)	0.0000	0.0000	200
23/06/2008	ALBI 2008/08/07			Index Future	246.5020	245.1660	(0.542)	0.0000	0.0000	0
23/06/2008	ALBI 2008/08/07	265.00	Call	Index Future	0.0000	0.0000	-	0	0	0
23/06/2008	ALBI 2008/08/07	265.00	Put	Index Future	184,980.0000	198,340.0000	7.222	0	0	0
23/06/2008	ALBI 2008/11/06			Index Future	254.0725	252.6955	(0.542)	0.0000	0.0000	594
23/06/2008	ALBI 2008/11/06	265.00	Call	Index Future	3,171.0000	2,026.0000	(36.108)	0	0	0
23/06/2008	ALBI 2008/11/06	265.00	Put	Index Future	112,446.0000	125,071.0000	11.228	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
23/06/2008	ALBI	2009/02/05			Index Future	262.4460	260.9420	(0.573)	0.0000	0.0000	0
23/06/2008	CRD1	2008/08/07			Index Future	107.9130	107.5000	(0.383)	0.0000	0.0000	0
23/06/2008	CRD1	2008/11/06			Index Future	111.2270	110.8020	(0.382)	0.0000	0.0000	8
23/06/2008	CRD1	2009/02/05			Index Future	114.8870	114.4470	(0.383)	0.0000	0.0000	0
23/06/2008	GOVI	2008/08/07			jGovi	249.2340	247.8860	(0.541)	248.0100	248.0100	366
23/06/2008	GOVI	2008/08/07	274.00	Call	jGovi	0.0000	0.0000	-	0	0	0
23/06/2008	GOVI	2008/08/07	274.00	Put	jGovi	247,660.0000	261,140.0000	5.443	0	0	0
23/06/2008	GOVI	2008/11/06			jGovi	256.8880	255.4990	(0.541)	0.0000	0.0000	60
23/06/2008	GOVI	2008/11/06	274.00	Call	jGovi	544.0000	304.0000	(44.118)	0	0	0
23/06/2008	GOVI	2008/11/06	274.00	Put	jGovi	171,664.0000	185,314.0000	7.952	0	0	0
23/06/2008	GOVI	2009/02/05			jGovi	265.3410	263.9050	(0.541)	0.0000	0.0000	0
23/06/2008	ILBI	2008/08/07			Index Future	325.1725	326.3830	0.372	0.0000	0.0000	1
23/06/2008	ILBI	2008/11/06			Index Future	336.8500	337.5890	0.219	0.0000	0.0000	0
23/06/2008	ILBI	2009/02/05			Index Future	347.5500	348.3260	0.223	0.0000	0.0000	0
23/06/2008	J153	2010/08/31			jSwap	12.5330	12.5700	0.295	0.0000	0.0000	0
23/06/2008	J157	2015/09/15			jSwap	11.5130	11.6180	0.912	0.0000	0.0000	0
23/06/2008	J186	2026/12/21			jSwap	10.7660	10.8250	0.548	0.0000	0.0000	0
23/06/2008	J201	2014/12/22			jSwap	11.6000	11.7140	0.983	0.0000	0.0000	0
23/06/2008	J203	2017/09/15			jSwap	11.3310	11.4420	0.980	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
23/06/2008	J204	2018/12/21			jSwap	11.2240	11.3290	0.935	0.0000	0.0000	0
23/06/2008	J207	2020/01/15			jSwap	11.1280	11.2620	1.204	0.0000	0.0000	0
23/06/2008	JBAR	2005/12/21			jBar	12.3250	12.3250	-	0.0000	0.0000	0
23/06/2008	JFRA	2008/08/07			jFra	12.4780	12.4690	(0.072)	0.0000	0.0000	0
23/06/2008	JFRA	2008/11/06			jFra	12.7450	12.7610	0.126	0.0000	0.0000	0
23/06/2008	JFRA	2008/11/06			jFra	0.0000	12.7610	100.000	0.0000	0.0000	0
23/06/2008	JFRA	2009/02/05			jFra	12.7450	12.7500	0.039	0.0000	0.0000	0
23/06/2008	JFRA	2009/02/05			jFra	0.0000	12.7500	100.000	0.0000	0.0000	0
23/06/2008	JFRA	2009/05/07			jFra	12.6650	12.7190	0.426	0.0000	0.0000	0
23/06/2008	JFRA	2009/05/07			jFra	0.0000	12.7190	100.000	0.0000	0.0000	0
23/06/2008	JFRA	2009/08/06			jFra	12.6180	12.6660	0.380	0.0000	0.0000	0
23/06/2008	JFRA	2009/11/05			jFra	12.3780	12.4360	0.469	0.0000	0.0000	0
23/06/2008	JN02	2008/08/07			jNote	12.4820	12.5190	0.296	0.0000	0.0000	0
23/06/2008	JN02	2008/11/06			jNote	12.3910	12.4550	0.517	0.0000	0.0000	0
23/06/2008	JN02	2009/02/05			jNote	12.2350	12.3220	0.711	0.0000	0.0000	0
23/06/2008	JN05	2008/08/07			jNote	11.6460	11.7520	0.910	0.0000	0.0000	0
23/06/2008	JN05	2008/11/07			jNote	11.0760	11.2300	1.390	0.0000	0.0000	0
23/06/2008	JN05	2009/02/05			jNote	11.4280	11.5380	0.963	0.0000	0.0000	0
23/06/2008	JN10	2008/08/07			jNote	11.0570	11.1880	1.185	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
23/06/2008	JN10	2008/11/07			jNote	10.6170	10.7700	1.441	0.0000	0.0000	0
23/06/2008	JN10	2009/02/05			jNote	10.8860	11.0160	1.194	0.0000	0.0000	0
23/06/2008	JROD	2008/06/30			jRod	11.2970	11.2940	(0.027)	0.0000	0.0000	0
23/06/2008	JROD	2008/07/31			jRod	11.6580	11.6400	(0.154)	0.0000	0.0000	0
23/06/2008	JROD	2008/08/29			jRod	12.0360	12.0130	(0.191)	0.0000	0.0000	0
23/06/2008	JROD	2008/09/30			jRod	11.8450	11.8390	(0.051)	0.0000	0.0000	0
23/06/2008	JROD	2008/10/31			jRod	12.1270	12.1330	0.049	0.0000	0.0000	0
23/06/2008	JROD	2008/11/28			jRod	12.3760	12.3950	0.154	0.0000	0.0000	0
23/06/2008	JROD	2008/12/31			jRod	12.1680	12.1890	0.173	0.0000	0.0000	0
23/06/2008	OTH1	2008/08/07			Index Future	232.7960	231.2240	(0.675)	0.0000	0.0000	0
23/06/2008	OTH1	2008/11/06			Index Future	239.9450	238.3250	(0.675)	0.0000	0.0000	12
23/06/2008	OTH1	2009/02/05			Index Future	247.8410	246.1650	(0.676)	0.0000	0.0000	0
23/06/2008	R153	2008/08/07			Bond Future	11.5100	11.6300	1.043	0.0000	0.0000	7,457
23/06/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/06/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	5,660.0000	5,877.0000	3.834	0	0	0
23/06/2008	R153	2008/08/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/06/2008	R153	2008/08/07	8.25	Put	Option on Bond Future	6,148.0000	6,365.0000	3.530	0	0	0
23/06/2008	R153	2008/11/06			Bond Future	11.3800	11.5400	1.406	0.0000	0.0000	0
23/06/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	3,557.0000	3,806.0000	7.000	0	0	0
23/06/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	29.0000	20.0000	(31.034)	0	0	0
23/06/2008	R153	2009/02/05			Bond Future	11.0400	11.2900	2.264	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
23/06/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	2,576.0000	2,792.0000	8.385	0	0	0
23/06/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	1,087.0000	951.0000	(12.511)	0	0	0
23/06/2008	R157	2008/08/07			Bond Future	10.4400	10.5800	1.341	0.0000	0.0000	6,773
23/06/2008	R157	2008/08/07	9.50	Call	Option on Bond Future	54.0000	23.0000	(57.407)	0	0	0
23/06/2008	R157	2008/08/07	9.25	Call	Option on Bond Future	16.0000	6.0000	(62.500)	0	0	0
23/06/2008	R157	2008/08/07	9.25	Put	Option on Bond Future	6,702.0000	7,445.0000	11.086	0	0	500
23/06/2008	R157	2008/08/07	9.00	Put	Option on Bond Future	8,158.0000	8,910.0000	9.218	0	0	0
23/06/2008	R157	2008/08/07	8.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	1,500
23/06/2008	R157	2008/08/07	9.75	Call	Option on Bond Future	152.0000	76.0000	(50.000)	0	0	0
23/06/2008	R157	2008/08/07	750.00	Call	Option on Bond Future	114,134.0000	113,380.0000	(0.661)	0	0	0
23/06/2008	R157	2008/08/07	9.75	Put	Option on Bond Future	3,968.0000	4,645.0000	17.061	0	0	0
23/06/2008	R157	2008/08/07	9.50	Put	Option on Bond Future	5,293.0000	6,016.0000	13.660	0	0	200
23/06/2008	R157	2008/08/07	750.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/06/2008	R157	2008/08/07	9.00	Call	Option on Bond Future	3.0000	1.0000	(66.667)	0	0	0
23/06/2008	R157	2008/08/07	8.50	Put	Option on Bond Future	11,165.0000	11,919.0000	6.753	0	0	0
23/06/2008	R157	2008/08/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	500
23/06/2008	R157	2008/08/07	8.25	Put	Option on Bond Future	12,706.0000	13,461.0000	5.942	0	0	0
23/06/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/06/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	14,273.0000	15,027.0000	5.283	0	0	0
23/06/2008	R157	2008/08/07	8.75	Put	Option on Bond Future	9,648.0000	10,402.0000	7.815	0	0	0
23/06/2008	R157	2008/08/07	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	200
23/06/2008	R157	2008/08/07	10.25	Put	Option on Bond Future	1,787.0000	2,265.0000	26.749	0	0	1,000
23/06/2008	R157	2008/08/07	10.25	Call	Option on Bond Future	753.0000	477.0000	(36.653)	0	0	0
23/06/2008	R157	2008/11/06			Bond Future	10.3400	10.5000	1.547	0.0000	0.0000	2,520
23/06/2008	R157	2008/11/06	9.50	Call	Option on Bond Future	191.0000	110.0000	(42.408)	0	0	700
23/06/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	8,860.0000	9,697.0000	9.447	0	0	0
23/06/2008	R157	2008/11/06	9.50	Put	Option on Bond Future	4,758.0000	5,520.0000	16.015	0	0	1,000
23/06/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	12.0000	5.0000	(58.333)	0	0	700
23/06/2008	R157	2008/11/06	10.25	Call	Option on Bond Future	1,220.0000	862.0000	(29.344)	0	0	0
23/06/2008	R157	2008/11/06	10.25	Put	Option on Bond Future	1,699.0000	2,183.0000	28.487	0	0	700
23/06/2008	R157	2009/02/05			Bond Future	10.1900	10.3800	1.865	0.0000	0.0000	2,500
23/06/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	391.0000	253.0000	(35.294)	0	0	0
23/06/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	5,411.0000	6,254.0000	15.579	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
23/06/2008	R186	2008/08/07			Bond Future	10.2400	10.3800	1.367	0.0000	0.0000	2,514
23/06/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/06/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	24,571.0000	25,728.0000	4.709	0	0	0
23/06/2008	R186	2008/11/06			Bond Future	10.1600	10.3100	1.476	0.0000	0.0000	2,500
23/06/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/06/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	15,532.0000	16,778.0000	8.022	0	0	0
23/06/2008	R186	2009/02/05			Bond Future	10.0600	10.2200	1.590	0.0000	0.0000	2,500
23/06/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	84.0000	35.0000	(58.333)	0	0	0
23/06/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	7,296.0000	8,586.0000	17.681	0	0	0
23/06/2008	R196	2008/08/07			Bond Future	12.1530	12.1890	0.296	0.0000	0.0000	0
23/06/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	1,954.0000	1,955.0000	0.051	0	0	0
23/06/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	176.0000	158.0000	(10.227)	0	0	0
23/06/2008	R196	2008/11/06			Bond Future	11.9430	11.9940	0.427	0.0000	0.0000	0
23/06/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	839.0000	820.0000	(2.265)	0	0	0
23/06/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,781.0000	1,777.0000	(0.225)	0	0	0
23/06/2008	R196	2009/02/05			Bond Future	11.5980	11.6690	0.612	0.0000	0.0000	0
23/06/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	1,675.0000	1,666.0000	(0.537)	0	0	0
23/06/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	1,632.0000	1,619.0000	(0.797)	0	0	0
23/06/2008	R201	2008/08/07			Bond Future	10.5000	10.6400	1.333	0.0000	0.0000	0
23/06/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	11,658.0000	12,261.0000	5.172	0	0	0
23/06/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/06/2008	R201	2008/11/06			Bond Future	10.3900	10.5600	1.636	0.0000	0.0000	1,000
23/06/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	7,295.0000	8,007.0000	9.760	0	0	0
23/06/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	9.0000	4.0000	(55.556)	0	0	0
23/06/2008	R201	2009/02/05			Bond Future	10.2200	10.4200	1.957	0.0000	0.0000	0
23/06/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	276.0000	171.0000	(38.043)	0	0	0
23/06/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	4,418.0000	5,139.0000	16.320	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
23/06/2008	R203	2008/08/07			Bond Future	10.4400	10.5800	1.341	0.0000	0.0000	0
23/06/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	15,886.0000	16,622.0000	4.633	0	0	0
23/06/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/06/2008	R203	2008/11/06			Bond Future	10.3400	10.5000	1.547	0.0000	0.0000	0
23/06/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	10,396.0000	11,231.0000	8.032	0	0	0
23/06/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/06/2008	R203	2009/02/05			Bond Future	10.2000	10.3900	1.863	0.0000	0.0000	0
23/06/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	149.0000	77.0000	(48.322)	0	0	0
23/06/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	5,295.0000	6,209.0000	17.262	0	0	0
23/06/2008	R204	2008/08/07			Bond Future	10.4000	10.5400	1.346	0.0000	0.0000	3,188
23/06/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/06/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	16,766.0000	17,546.0000	4.652	0	0	0
23/06/2008	R204	2008/11/06			Bond Future	10.3100	10.4700	1.552	0.0000	0.0000	0
23/06/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	10,952.0000	11,840.0000	8.108	0	0	0
23/06/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/06/2008	R204	2009/02/05			Bond Future	10.1800	10.3600	1.768	0.0000	0.0000	0
23/06/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	104.0000	50.0000	(51.923)	0	0	0
23/06/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	5,503.0000	6,445.0000	17.118	0	0	0
23/06/2008	R206	2008/08/07			Bond Future	10.5900	10.7400	1.416	0.0000	0.0000	0
23/06/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/06/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	10,344.0000	10,900.0000	5.375	0	0	0
23/06/2008	R206	2008/11/06			Bond Future	10.4600	10.6300	1.625	0.0000	0.0000	610
23/06/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	9,525.0000	10,140.0000	6.457	0	0	0
23/06/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/06/2008	R206	2009/02/05			Bond Future	10.2600	10.4600	1.949	0.0000	0.0000	0
23/06/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	300.0000	197.0000	(34.333)	0	0	0
23/06/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	3,970.0000	4,572.0000	15.164	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
23/06/2008	R207	2008/08/07			Bond Future	10.3900	10.5300	1.347	0.0000	0.0000	0
23/06/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/06/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	15,174.0000	15,958.0000	5.167	0	0	0
23/06/2008	R207	2008/11/06			Bond Future	10.3100	10.4600	1.455	0.0000	0.0000	0
23/06/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/06/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	11,128.0000	11,967.0000	7.540	0	0	0
23/06/2008	R207	2009/02/05			Bond Future	10.1900	10.3600	1.668	0.0000	0.0000	0
23/06/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	5,609.0000	6,523.0000	16.295	0	0	0
23/06/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	67.0000	30.0000	(55.224)	0	0	0
23/06/2008	R209	2008/08/07			Bond Future	10.0200	10.1600	1.397	0.0000	0.0000	6,986
23/06/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/06/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	18,117.0000	19,012.0000	4.940	0	0	0
23/06/2008	R209	2008/11/06			Bond Future	9.9600	10.1000	1.406	0.0000	0.0000	260
23/06/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	17,709.0000	18,613.0000	5.105	0	0	0
23/06/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/06/2008	R209	2009/02/05			Bond Future	9.8710	10.0200	1.509	0.0000	0.0000	0
23/06/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	6,260.0000	7,228.0000	15.463	0	0	0
23/06/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	14.0000	4.0000	(71.429)	0	0	0
23/06/2008	TRT1	2008/08/07			Index Future	245.9140	244.5790	(0.543)	0.0000	0.0000	0
23/06/2008	TRT1	2008/11/06			Index Future	253.4660	252.0900	(0.543)	0.0000	0.0000	400
23/06/2008	TRT1	2009/02/05			Index Future	261.8070	260.3830	(0.544)	0.0000	0.0000	0
23/06/2008	ZAAD	2008/09/15			Currency Future	7.7199	7.7357	0.205	7.7700	7.7700	520
23/06/2008	ZAAD	2008/12/12			Currency Future	7.8093	7.8345	0.323	7.8300	7.8300	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
23/06/2008	ZAAD 2009/03/16			Currency Future	7.8983	7.9179	0.248	7.9500	7.9500	5
Grand Total:										213,550