



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 25/06/2008

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
25/06/2008	\$ / R 2008/09/15			Currency Future	8.1895	8.0829	(1.302)	8.1900	8.0900	107,354
25/06/2008	\$ / R 2008/12/12			Currency Future	8.3910	8.2760	(1.371)	8.3700	8.2900	39,880
25/06/2008	\$ / R 2009/03/16			Currency Future	8.5806	8.4679	(1.313)	8.5000	8.5000	1,107
25/06/2008	£ / R 2008/09/15			Currency Future	16.0419	15.8156	(1.411)	0.0000	0.0000	2,235
25/06/2008	£ / R 2008/12/12			Currency Future	16.3265	16.0854	(1.477)	0.0000	0.0000	2,086
25/06/2008	£ / R 2009/03/16			Currency Future	16.5929	16.3573	(1.420)	0.0000	0.0000	0
25/06/2008	€ / R 2008/09/15			Currency Future	12.7204	12.5331	(1.472)	12.7500	12.5700	16,440
25/06/2008	€ / R 2008/12/12			Currency Future	12.9757	12.7762	(1.537)	0.0000	0.0000	8,941
25/06/2008	€ / R 2009/03/16			Currency Future	13.2179	13.0218	(1.484)	0.0000	0.0000	200
25/06/2008	ALBI 2008/08/07			Index Future	244.6520	245.2330	0.237	0.0000	0.0000	0
25/06/2008	ALBI 2008/08/07	265.00	Call	Index Future	0.0000	0.0000	-	0	0	0
25/06/2008	ALBI 2008/08/07	265.00	Put	Index Future	203,480.0000	197,670.0000	(2.855)	0	0	0
25/06/2008	ALBI 2008/11/06			Index Future	252.0745	252.6750	0.238	0.0000	0.0000	594
25/06/2008	ALBI 2008/11/06	265.00	Call	Index Future	1,643.0000	1,945.0000	18.381	0	0	0
25/06/2008	ALBI 2008/11/06	265.00	Put	Index Future	130,898.0000	125,195.0000	(4.357)	0	0	0

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25/06/2008	ALBI	2009/02/05			Index Future	260.4040	261.0330	0.242	0.0000	0.0000	0
25/06/2008	CRD1	2008/08/07			Index Future	107.3280	107.5130	0.172	0.0000	0.0000	0
25/06/2008	CRD1	2008/11/06			Index Future	110.5840	110.7760	0.174	110.7000	110.7000	8
25/06/2008	CRD1	2009/02/05			Index Future	114.2630	114.4580	0.171	0.0000	0.0000	0
25/06/2008	GOVI	2008/08/07			jGovi	247.4380	248.0070	0.230	0.0000	0.0000	366
25/06/2008	GOVI	2008/08/07	274.00	Call	jGovi	0.0000	0.0000	-	0	0	0
25/06/2008	GOVI	2008/08/07	274.00	Put	jGovi	265,620.0000	259,930.0000	(2.142)	0	0	0
25/06/2008	GOVI	2008/11/06			jGovi	254.9450	255.5325	0.230	0.0000	0.0000	60
25/06/2008	GOVI	2008/11/06	274.00	Call	jGovi	239.0000	291.0000	21.757	0	0	0
25/06/2008	GOVI	2008/11/06	274.00	Put	jGovi	190,789.0000	184,966.0000	(3.052)	0	0	0
25/06/2008	GOVI	2009/02/05			jGovi	263.4270	264.0270	0.228	0.0000	0.0000	0
25/06/2008	ILBI	2008/08/07			Index Future	327.1075	327.1080	-	0.0000	0.0000	1
25/06/2008	ILBI	2008/11/06			Index Future	337.9010	338.1470	0.073	0.0000	0.0000	0
25/06/2008	ILBI	2009/02/05			Index Future	348.6570	348.9140	0.074	0.0000	0.0000	0
25/06/2008	J153	2010/08/31			jSwap	12.5800	12.5810	0.008	0.0000	0.0000	0
25/06/2008	J157	2015/09/15			jSwap	11.6960	11.6770	(0.162)	0.0000	0.0000	0
25/06/2008	J186	2026/12/21			jSwap	10.8530	10.8750	0.203	0.0000	0.0000	0
25/06/2008	J201	2014/12/22			jSwap	11.7910	11.7780	(0.110)	0.0000	0.0000	0
25/06/2008	J203	2017/09/15			jSwap	11.5170	11.4970	(0.174)	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
25/06/2008	J204	2018/12/21			jSwap	11.3900	11.3670	(0.202)	0.0000	0.0000	0
25/06/2008	J207	2020/01/15			jSwap	11.3090	11.2900	(0.168)	0.0000	0.0000	0
25/06/2008	JBAR	2005/12/21			jBar	12.3290	12.3330	0.032	0.0000	0.0000	0
25/06/2008	JFRA	2008/08/07			jFra	12.4680	12.4550	(0.104)	0.0000	0.0000	0
25/06/2008	JFRA	2008/11/06			jFra	12.7730	12.7720	(0.008)	0.0000	0.0000	0
25/06/2008	JFRA	2008/11/06			jFra	0.0000	12.7720	100.000	0.0000	0.0000	0
25/06/2008	JFRA	2009/02/05			jFra	12.7640	12.7720	0.063	0.0000	0.0000	0
25/06/2008	JFRA	2009/02/05			jFra	0.0000	12.7720	100.000	0.0000	0.0000	0
25/06/2008	JFRA	2009/05/07			jFra	12.7170	12.7210	0.031	0.0000	0.0000	0
25/06/2008	JFRA	2009/05/07			jFra	0.0000	12.7210	100.000	0.0000	0.0000	0
25/06/2008	JFRA	2009/08/06			jFra	12.6570	12.6810	0.190	0.0000	0.0000	0
25/06/2008	JFRA	2009/11/05			jFra	12.4480	12.4440	(0.032)	0.0000	0.0000	0
25/06/2008	JN02	2008/08/07			jNote	12.5280	12.5310	0.024	0.0000	0.0000	0
25/06/2008	JN02	2008/11/06			jNote	12.4710	12.4720	0.008	0.0000	0.0000	0
25/06/2008	JN02	2009/02/05			jNote	12.3450	12.3420	(0.024)	0.0000	0.0000	0
25/06/2008	JN05	2008/08/07			jNote	11.8140	11.7970	(0.144)	0.0000	0.0000	0
25/06/2008	JN05	2008/11/07			jNote	11.2810	11.2210	(0.532)	0.0000	0.0000	0
25/06/2008	JN05	2009/02/05			jNote	11.6090	11.5940	(0.129)	0.0000	0.0000	0
25/06/2008	JN10	2008/08/07			jNote	11.2430	11.2250	(0.160)	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
25/06/2008	JN10	2008/11/07			jNote	10.8200	10.7510	(0.638)	0.0000	0.0000	0
25/06/2008	JN10	2009/02/05			jNote	11.0850	11.0590	(0.235)	0.0000	0.0000	0
25/06/2008	JROD	2008/06/30			jRod	11.2930	11.2930	-	0.0000	0.0000	0
25/06/2008	JROD	2008/07/31			jRod	11.6310	11.6290	(0.017)	0.0000	0.0000	0
25/06/2008	JROD	2008/08/29			jRod	11.9970	11.9970	-	0.0000	0.0000	0
25/06/2008	JROD	2008/09/30			jRod	11.8340	11.8340	-	0.0000	0.0000	0
25/06/2008	JROD	2008/10/31			jRod	12.1380	12.1360	(0.016)	0.0000	0.0000	0
25/06/2008	JROD	2008/11/28			jRod	12.4150	12.4090	(0.048)	0.0000	0.0000	0
25/06/2008	JROD	2008/12/31			jRod	12.2120	12.2050	(0.057)	0.0000	0.0000	0
25/06/2008	OTH1	2008/08/07			Index Future	230.6540	231.3060	0.283	0.0000	0.0000	0
25/06/2008	OTH1	2008/11/06			Index Future	237.6520	238.3250	0.283	238.0600	238.0600	12
25/06/2008	OTH1	2009/02/05			Index Future	245.5580	246.2470	0.281	0.0000	0.0000	0
25/06/2008	R153	2008/08/07			Bond Future	11.6400	11.5800	(0.515)	0.0000	0.0000	7,457
25/06/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/06/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	5,895.0000	5,786.0000	(1.849)	0	0	0
25/06/2008	R153	2008/08/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/06/2008	R153	2008/08/07	8.25	Put	Option on Bond Future	6,383.0000	6,275.0000	(1.692)	0	0	0
25/06/2008	R153	2008/11/06			Bond Future	11.5500	11.4900	(0.519)	0.0000	0.0000	0
25/06/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	3,822.0000	3,727.0000	(2.486)	0	0	0
25/06/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	19.0000	21.0000	10.526	0	0	0
25/06/2008	R153	2009/02/05			Bond Future	11.3000	11.2400	(0.531)	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
25/06/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	2,798.0000	2,739.0000	(2.109)	0	0	0
25/06/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	942.0000	968.0000	2.760	0	0	0
25/06/2008	R157	2008/08/07			Bond Future	10.6300	10.5600	(0.659)	0.0000	0.0000	6,773
25/06/2008	R157	2008/08/07	9.50	Call	Option on Bond Future	17.0000	22.0000	29.412	0	0	0
25/06/2008	R157	2008/08/07	9.25	Call	Option on Bond Future	4.0000	5.0000	25.000	0	0	0
25/06/2008	R157	2008/08/07	9.25	Put	Option on Bond Future	7,711.0000	7,338.0000	(4.837)	0	0	500
25/06/2008	R157	2008/08/07	9.00	Put	Option on Bond Future	9,177.0000	8,803.0000	(4.075)	0	0	0
25/06/2008	R157	2008/08/07	8.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	1,500
25/06/2008	R157	2008/08/07	9.75	Call	Option on Bond Future	57.0000	74.0000	29.825	0	0	0
25/06/2008	R157	2008/08/07	750.00	Call	Option on Bond Future	113,113.0000	113,488.0000	0.332	0	0	0
25/06/2008	R157	2008/08/07	9.75	Put	Option on Bond Future	4,894.0000	4,536.0000	(7.315)	0	0	0
25/06/2008	R157	2008/08/07	9.50	Put	Option on Bond Future	6,277.0000	5,908.0000	(5.879)	0	0	200
25/06/2008	R157	2008/08/07	750.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/06/2008	R157	2008/08/07	9.00	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
25/06/2008	R157	2008/08/07	8.50	Put	Option on Bond Future	12,187.0000	11,812.0000	(3.077)	0	0	0
25/06/2008	R157	2008/08/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	500
25/06/2008	R157	2008/08/07	8.25	Put	Option on Bond Future	13,728.0000	13,353.0000	(2.732)	0	0	0
25/06/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/06/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	15,294.0000	14,919.0000	(2.452)	0	0	0
25/06/2008	R157	2008/08/07	8.75	Put	Option on Bond Future	10,670.0000	10,295.0000	(3.515)	0	0	0
25/06/2008	R157	2008/08/07	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	200
25/06/2008	R157	2008/08/07	10.25	Put	Option on Bond Future	2,454.0000	2,166.0000	(11.736)	0	0	1,000
25/06/2008	R157	2008/08/07	10.25	Call	Option on Bond Future	398.0000	485.0000	21.859	0	0	0
25/06/2008	R157	2008/11/06			Bond Future	10.5500	10.4800	(0.664)	0.0000	0.0000	2,550
25/06/2008	R157	2008/11/06	9.50	Call	Option on Bond Future	91.0000	114.0000	25.275	0	0	700
25/06/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	9,958.0000	9,592.0000	(3.675)	0	0	0
25/06/2008	R157	2008/11/06	9.50	Put	Option on Bond Future	5,763.0000	5,419.0000	(5.969)	0	0	1,000
25/06/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	4.0000	5.0000	25.000	0	0	700
25/06/2008	R157	2008/11/06	10.25	Call	Option on Bond Future	766.0000	890.0000	16.188	0	0	0
25/06/2008	R157	2008/11/06	10.25	Put	Option on Bond Future	2,350.0000	2,107.0000	(10.340)	0	0	700
25/06/2008	R157	2009/02/05			Bond Future	10.4300	10.3600	(0.671)	10.4700	10.4500	5,000
25/06/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	223.0000	260.0000	16.592	0	0	0
25/06/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	6,481.0000	6,159.0000	(4.968)	0	0	0

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25/06/2008	R186	2008/08/07			Bond Future	10.4200	10.3500	(0.672)	0.0000	0.0000	2,514
25/06/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/06/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	26,055.0000	25,482.0000	(2.199)	0	0	0
25/06/2008	R186	2008/11/06			Bond Future	10.3500	10.2800	(0.676)	0.0000	0.0000	2,500
25/06/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/06/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	17,106.0000	16,531.0000	(3.361)	0	0	0
25/06/2008	R186	2009/02/05			Bond Future	10.2600	10.1900	(0.682)	0.0000	0.0000	2,500
25/06/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	28.0000	40.0000	42.857	0	0	0
25/06/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	8,909.0000	8,342.0000	(6.364)	0	0	0
25/06/2008	R196	2008/08/07			Bond Future	12.1880	12.1750	(0.107)	0.0000	0.0000	0
25/06/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	1,949.0000	1,939.0000	(0.513)	0	0	0
25/06/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	153.0000	149.0000	(2.614)	0	0	0
25/06/2008	R196	2008/11/06			Bond Future	11.9920	11.9670	(0.208)	0.0000	0.0000	0
25/06/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	816.0000	814.0000	(0.245)	0	0	0
25/06/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,772.0000	1,763.0000	(0.508)	0	0	0
25/06/2008	R196	2009/02/05			Bond Future	11.6730	11.6330	(0.343)	0.0000	0.0000	0
25/06/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	1,663.0000	1,658.0000	(0.301)	0	0	0
25/06/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	1,615.0000	1,613.0000	(0.124)	0	0	0
25/06/2008	R201	2008/08/07			Bond Future	10.7100	10.6400	(0.654)	0.0000	0.0000	0
25/06/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	12,561.0000	12,261.0000	(2.388)	0	0	0
25/06/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/06/2008	R201	2008/11/06			Bond Future	10.6300	10.5600	(0.659)	0.0000	0.0000	1,000
25/06/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	8,298.0000	8,006.0000	(3.519)	0	0	0
25/06/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	3.0000	4.0000	33.333	0	0	0
25/06/2008	R201	2009/02/05			Bond Future	10.4900	10.4200	(0.667)	0.0000	0.0000	0
25/06/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	143.0000	168.0000	17.483	0	0	0
25/06/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	5,398.0000	5,136.0000	(4.854)	0	0	0

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25/06/2008	R203	2008/08/07			Bond Future	10.6300	10.5700	(0.564)	0.0000	0.0000	0
25/06/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	16,883.0000	16,569.0000	(1.860)	0	0	0
25/06/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/06/2008	R203	2008/11/06			Bond Future	10.5500	10.4900	(0.569)	0.0000	0.0000	0
25/06/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	11,490.0000	11,179.0000	(2.707)	0	0	0
25/06/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/06/2008	R203	2009/02/05			Bond Future	10.4400	10.3800	(0.575)	0.0000	0.0000	0
25/06/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	64.0000	78.0000	21.875	0	0	0
25/06/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	6,453.0000	6,159.0000	(4.556)	0	0	0
25/06/2008	R204	2008/08/07			Bond Future	10.5900	10.5300	(0.567)	0.0000	0.0000	3,188
25/06/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/06/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	17,822.0000	17,491.0000	(1.857)	0	0	0
25/06/2008	R204	2008/11/06			Bond Future	10.5200	10.4600	(0.570)	0.0000	0.0000	0
25/06/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	12,114.0000	11,784.0000	(2.724)	0	0	0
25/06/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/06/2008	R204	2009/02/05			Bond Future	10.4100	10.3500	(0.576)	0.0000	0.0000	0
25/06/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	40.0000	51.0000	27.500	0	0	0
25/06/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	6,709.0000	6,391.0000	(4.740)	0	0	0
25/06/2008	R206	2008/08/07			Bond Future	10.7900	10.7400	(0.463)	0.0000	0.0000	0
25/06/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/06/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	11,085.0000	10,900.0000	(1.669)	0	0	0
25/06/2008	R206	2008/11/06			Bond Future	10.6800	10.6300	(0.468)	0.0000	0.0000	610
25/06/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	10,319.0000	10,140.0000	(1.735)	0	0	0
25/06/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/06/2008	R206	2009/02/05			Bond Future	10.5100	10.4600	(0.476)	0.0000	0.0000	0
25/06/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	176.0000	194.0000	10.227	0	0	0
25/06/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	4,727.0000	4,569.0000	(3.343)	0	0	0

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25/06/2008	R207	2008/08/07			Bond Future	10.5800	10.5200	(0.567)	0.0000	0.0000	0
25/06/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/06/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	16,236.0000	15,903.0000	(2.051)	0	0	0
25/06/2008	R207	2008/11/06			Bond Future	10.5100	10.4500	(0.571)	0.0000	0.0000	0
25/06/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/06/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	12,244.0000	11,912.0000	(2.712)	0	0	0
25/06/2008	R207	2009/02/05			Bond Future	10.4100	10.3500	(0.576)	0.0000	0.0000	0
25/06/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	6,794.0000	6,469.0000	(4.784)	0	0	0
25/06/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	24.0000	31.0000	29.167	0	0	0
25/06/2008	R209	2008/08/07			Bond Future	10.2000	10.1300	(0.686)	0.0000	0.0000	6,986
25/06/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/06/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	19,264.0000	18,822.0000	(2.294)	0	0	0
25/06/2008	R209	2008/11/06			Bond Future	10.1400	10.0700	(0.690)	0.0000	0.0000	260
25/06/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	18,868.0000	18,421.0000	(2.369)	0	0	0
25/06/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/06/2008	R209	2009/02/05			Bond Future	10.0600	9.9980	(0.616)	0.0000	0.0000	0
25/06/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	7,485.0000	7,086.0000	(5.331)	0	0	0
25/06/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	3.0000	5.0000	66.667	0	0	0
25/06/2008	TRT1	2008/08/07			Index Future	244.1320	244.6960	0.231	0.0000	0.0000	0
25/06/2008	TRT1	2008/11/06			Index Future	251.5390	252.1210	0.231	252.1500	252.1500	400
25/06/2008	TRT1	2009/02/05			Index Future	259.9070	260.5020	0.229	0.0000	0.0000	0
25/06/2008	ZAAD	2008/09/15			Currency Future	7.7568	7.6374	(1.539)	0.0000	0.0000	540
25/06/2008	ZAAD	2008/12/12			Currency Future	7.8541	7.7283	(1.602)	7.8000	7.7900	1,975

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
25/06/2008	ZAAD 2009/03/16			Currency Future	7.9408	7.8186	(1.539)	0.0000	0.0000	5
Grand Total:										230,542