

Derivatives High/Low Report

High/Low for 22/05/2008

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
22/05/2008	\$ / R 2008/06/13			Currency Future	7.7027	7.7131	0.135	7.8000	7.7100	67,302
22/05/2008	\$ / R 2008/09/15			Currency Future	7.8889	7.9003	0.145	7.9900	7.8800	65,248
22/05/2008	\$ / R 2008/12/12			Currency Future	8.0802	8.0927	0.155	0.0000	0.0000	8,785
22/05/2008	£ / R 2008/06/13			Currency Future	15.1061	15.2626	1.036	15.3200	15.2600	6,365
22/05/2008	£ / R 2008/09/15			Currency Future	15.3498	15.5135	1.066	0.0000	0.0000	802
22/05/2008	£ / R 2008/12/12			Currency Future	15.6102	15.7772	1.070	15.9300	15.9300	489
22/05/2008	€ / R 2008/06/13			Currency Future	12.1325	12.1109	(0.178)	12.3100	11.9000	15,308
22/05/2008	€ / R 2008/09/15			Currency Future	12.3608	12.3417	(0.155)	12.4000	12.3000	9,337
22/05/2008	€ / R 2008/12/12			Currency Future	12.5986	12.5832	(0.122)	0.0000	0.0000	4,955
22/05/2008	ALBI 2008/08/07			Index Future	257.8380	256.8990	(0.364)	0.0000	0.0000	0
22/05/2008	ALBI 2008/08/07	265.00	Call	Index Future	3,492.0000	2,440.0000	(30.126)	0	0	0
22/05/2008	ALBI 2008/08/07	265.00	Put	Index Future	75,112.0000	83,450.0000	11.101	0	0	0
22/05/2008	ALBI 2008/11/06			Index Future	265.4000	264.4330	(0.364)	0.0000	0.0000	594
22/05/2008	ALBI 2008/11/06	265.00	Call	Index Future	38,029.0000	33,058.0000	(13.072)	0	0	0
22/05/2008	ALBI 2008/11/06	265.00	Put	Index Future	34,029.0000	38,728.0000	13.809	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
22/05/2008	ALBI	2009/02/05			Index Future	274.3400	273.4030	(0.342)	0.0000	0.0000	0
22/05/2008	CRD1	2008/08/07			Index Future	111.6540	111.2960	(0.321)	0.0000	0.0000	0
22/05/2008	CRD1	2008/11/06			Index Future	114.9290	114.5600	(0.321)	0.0000	0.0000	8
22/05/2008	CRD1	2009/02/05			Index Future	118.3160	117.9360	(0.321)	0.0000	0.0000	0
22/05/2008	GOVI	2008/08/07			jGovi	260.2085	259.2735	(0.359)	0.0000	0.0000	149
22/05/2008	GOVI	2008/08/07	274.00	Call	jGovi	273.0000	164.0000	(39.927)	0	0	0
22/05/2008	GOVI	2008/08/07	274.00	Put	jGovi	138,188.0000	147,429.0000	6.687	0	0	0
22/05/2008	GOVI	2008/11/06			jGovi	267.8400	266.8770	(0.360)	0.0000	0.0000	60
22/05/2008	GOVI	2008/11/06	274.00	Call	jGovi	13,889.0000	11,490.0000	(17.273)	0	0	0
22/05/2008	GOVI	2008/11/06	274.00	Put	jGovi	75,489.0000	82,720.0000	9.579	0	0	0
22/05/2008	GOVI	2009/02/05			jGovi	275.7340	274.7435	(0.359)	0.0000	0.0000	0
22/05/2008	ILBI	2008/08/07			Index Future	321.3980	321.3550	(0.013)	0.0000	0.0000	1
22/05/2008	ILBI	2008/11/06			Index Future	331.6700	331.5080	(0.049)	0.0000	0.0000	0
22/05/2008	ILBI	2009/02/05			Index Future	341.9150	341.8140	(0.030)	0.0000	0.0000	0
22/05/2008	J153	2010/08/31			jSwap	11.9000	11.9950	0.798	0.0000	0.0000	0
22/05/2008	J157	2015/09/15			jSwap	10.5350	10.6460	1.054	0.0000	0.0000	0
22/05/2008	J186	2026/12/21			jSwap	9.7730	9.9130	1.433	0.0000	0.0000	0
22/05/2008	J201	2014/12/22			jSwap	10.6870	10.7970	1.029	0.0000	0.0000	0
22/05/2008	J203	2017/09/15			jSwap	10.2850	10.4030	1.147	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
22/05/2008	J204	2018/12/21			jSwap	10.2030	10.3070	1.019	0.0000	0.0000	0
22/05/2008	J207	2020/01/15			jSwap	10.0960	10.1990	1.020	0.0000	0.0000	0
22/05/2008	JBAR	2005/12/21			jBar	12.0540	12.0720	0.149	0.0000	0.0000	0
22/05/2008	JFRA	2008/08/07			jFra	12.3570	12.4260	0.558	0.0000	0.0000	0
22/05/2008	JFRA	2008/11/06			jFra	12.3810	12.4620	0.654	0.0000	0.0000	0
22/05/2008	JFRA	2008/11/06			jFra	0.0000	12.4620	100.000	0.0000	0.0000	0
22/05/2008	JFRA	2009/02/05			jFra	12.3190	12.4020	0.674	0.0000	0.0000	0
22/05/2008	JFRA	2009/02/05			jFra	0.0000	12.4020	100.000	0.0000	0.0000	0
22/05/2008	JFRA	2009/05/07			jFra	12.0590	12.1900	1.086	0.0000	0.0000	0
22/05/2008	JFRA	2009/05/07			jFra	0.0000	12.1900	100.000	0.0000	0.0000	0
22/05/2008	JFRA	2009/08/06			jFra	11.6650	11.8350	1.457	0.0000	0.0000	0
22/05/2008	JFRA	2009/11/05			jFra	11.3540	11.5000	1.286	0.0000	0.0000	0
22/05/2008	JN02	2008/08/07			jNote	11.7850	11.9000	0.976	0.0000	0.0000	0
22/05/2008	JN02	2008/11/06			jNote	11.5700	11.6890	1.029	0.0000	0.0000	0
22/05/2008	JN02	2009/02/05			jNote	11.3230	11.4490	1.113	0.0000	0.0000	0
22/05/2008	JN05	2008/08/07			jNote	10.7000	10.8230	1.150	0.0000	0.0000	0
22/05/2008	JN05	2008/11/07			jNote	9.9240	10.0200	0.967	0.0000	0.0000	0
22/05/2008	JN05	2009/02/05			jNote	10.3520	10.4850	1.285	0.0000	0.0000	0
22/05/2008	JN10	2008/08/07			jNote	9.9640	10.0830	1.194	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
22/05/2008	JN10	2008/11/07			jNote	9.5660	9.6480	0.857	0.0000	0.0000	0
22/05/2008	JN10	2009/02/05			jNote	9.7290	9.8370	1.110	0.0000	0.0000	0
22/05/2008	JROD	2008/05/30			jRod	11.0070	11.0050	(0.018)	0.0000	0.0000	0
22/05/2008	JROD	2008/06/30			jRod	11.3610	11.3580	(0.026)	0.0000	0.0000	0
22/05/2008	JROD	2008/07/31			jRod	11.7620	11.7630	0.009	0.0000	0.0000	0
22/05/2008	JROD	2008/08/29			jRod	11.5820	11.5830	0.009	0.0000	0.0000	0
22/05/2008	JROD	2008/09/30			jRod	11.9340	11.9340	-	0.0000	0.0000	0
22/05/2008	JROD	2008/10/31			jRod	12.2310	12.2290	(0.016)	0.0000	0.0000	0
22/05/2008	JROD	2008/11/28			jRod	11.9780	11.9770	(0.008)	0.0000	0.0000	0
22/05/2008	JROD	2008/12/31			jRod	12.2410	12.2420	0.008	0.0000	0.0000	0
22/05/2008	OTH1	2008/08/07			Index Future	246.1130	245.1480	(0.392)	0.0000	0.0000	0
22/05/2008	OTH1	2008/11/06			Index Future	253.3310	252.3380	(0.392)	0.0000	0.0000	12
22/05/2008	OTH1	2009/02/05			Index Future	260.7970	259.7750	(0.392)	0.0000	0.0000	0
22/05/2008	R153	2008/08/07			Bond Future	10.5000	10.6000	0.952	0.0000	0.0000	8,254
22/05/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/05/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	3,805.0000	3,991.0000	4.888	0	0	0
22/05/2008	R153	2008/08/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/05/2008	R153	2008/08/07	8.25	Put	Option on Bond Future	4,293.0000	4,479.0000	4.333	0	0	0
22/05/2008	R153	2008/11/06			Bond Future	10.2900	10.3900	0.972	0.0000	0.0000	0
22/05/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	754.0000	698.0000	(7.427)	0	0	0
22/05/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	2,496.0000	2,606.0000	4.407	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
22/05/2008	R153	2009/02/05			Bond Future	10.1400	10.2400	0.986	0.0000	0.0000	0
22/05/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	1,752.0000	1,678.0000	(4.224)	0	0	0
22/05/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	1,954.0000	2,024.0000	3.582	0	0	0
22/05/2008	R157	2008/08/07			Bond Future	9.4770	9.5570	0.844	9.5300	9.5300	6,461
22/05/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	8,911.0000	9,366.0000	5.106	0	0	0
22/05/2008	R157	2008/08/07	8.25	Put	Option on Bond Future	7,371.0000	7,818.0000	6.064	0	0	0
22/05/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	9.0000	6.0000	(33.333)	0	0	0
22/05/2008	R157	2008/08/07	9.25	Call	Option on Bond Future	1,027.0000	854.0000	(16.845)	0	0	0
22/05/2008	R157	2008/08/07	8.25	Call	Option on Bond Future	35.0000	24.0000	(31.429)	0	0	500
22/05/2008	R157	2008/08/07	8.50	Put	Option on Bond Future	5,900.0000	6,330.0000	7.288	0	0	0
22/05/2008	R157	2008/08/07	9.25	Put	Option on Bond Future	2,341.0000	2,627.0000	12.217	0	0	500
22/05/2008	R157	2008/08/07	8.50	Call	Option on Bond Future	107.0000	77.0000	(28.037)	0	0	200
22/05/2008	R157	2008/08/07	750.00	Call	Option on Bond Future	119,505.0000	119,047.0000	(0.383)	0	0	0
22/05/2008	R157	2008/08/07	9.75	Put	Option on Bond Future	923.0000	1,080.0000	17.010	0	0	0
22/05/2008	R157	2008/08/07	750.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/05/2008	R157	2008/08/07	9.75	Call	Option on Bond Future	2,479.0000	2,177.0000	(12.182)	0	0	0
22/05/2008	R157	2008/08/07	9.00	Put	Option on Bond Future	3,341.0000	3,689.0000	10.416	8	8	0
22/05/2008	R157	2008/08/07	9.00	Call	Option on Bond Future	558.0000	446.0000	(20.072)	0	0	0
22/05/2008	R157	2008/08/07	9.50	Call	Option on Bond Future	1,657.0000	1,419.0000	(14.363)	0	0	0
22/05/2008	R157	2008/08/07	10.25	Put	Option on Bond Future	0.0000	325.0000	100.000	8	8	1,000
22/05/2008	R157	2008/08/07	8.75	Call	Option on Bond Future	264.0000	202.0000	(23.485)	7	7	1,500
22/05/2008	R157	2008/08/07	10.25	Call	Option on Bond Future	0.0000	4,203.0000	100.000	0	0	0
22/05/2008	R157	2008/08/07	8.75	Put	Option on Bond Future	4,541.0000	4,938.0000	8.743	0	0	0
22/05/2008	R157	2008/08/07	9.50	Put	Option on Bond Future	1,525.0000	1,745.0000	14.426	0	0	200
22/05/2008	R157	2008/11/06			Bond Future	9.3550	9.4350	0.855	0.0000	0.0000	0
22/05/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	3,961.0000	4,319.0000	9.038	0	0	0
22/05/2008	R157	2008/11/06	9.50	Put	Option on Bond Future	0.0000	1,477.0000	100.000	8	8	1,000
22/05/2008	R157	2008/11/06	9.50	Call	Option on Bond Future	0.0000	1,840.0000	100.000	0	0	0
22/05/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	492.0000	400.0000	(18.699)	0	0	0
22/05/2008	R157	2009/02/05			Bond Future	9.2610	9.3410	0.864	0.0000	0.0000	2,500
22/05/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	2,093.0000	1,875.0000	(10.416)	0	0	0
22/05/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	2,153.0000	2,373.0000	10.218	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
22/05/2008	R186	2008/08/07			Bond Future	9.3050	9.3650	0.645	0.0000	0.0000	2,410
22/05/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	10.0000	7.0000	(30.000)	0	0	0
22/05/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	16,287.0000	16,847.0000	3.438	0	0	0
22/05/2008	R186	2008/11/06			Bond Future	9.2150	9.2750	0.651	0.0000	0.0000	0
22/05/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	7,168.0000	7,713.0000	7.603	0	0	0
22/05/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	64.0000	44.0000	(31.250)	0	0	0
22/05/2008	R186	2009/02/05			Bond Future	9.1470	9.2070	0.656	0.0000	0.0000	0
22/05/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	2,424.0000	2,099.0000	(13.408)	0	0	0
22/05/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	1,452.0000	1,695.0000	16.736	0	0	0
22/05/2008	R196	2008/08/07			Bond Future	11.6570	11.7120	0.472	0.0000	0.0000	0
22/05/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	387.0000	374.0000	(3.359)	0	0	0
22/05/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	1,909.0000	1,925.0000	0.838	0	0	0
22/05/2008	R196	2008/11/06			Bond Future	11.3190	11.3910	0.636	0.0000	0.0000	0
22/05/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	1,037.0000	1,024.0000	(1.254)	0	0	0
22/05/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,796.0000	1,805.0000	0.501	0	0	0
22/05/2008	R196	2009/02/05			Bond Future	10.8570	10.9430	0.792	0.0000	0.0000	0
22/05/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	1,755.0000	1,750.0000	(0.285)	0	0	0
22/05/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	1,761.0000	1,760.0000	(0.057)	0	0	0
22/05/2008	R201	2008/08/07			Bond Future	9.5450	9.6250	0.838	0.0000	0.0000	0
22/05/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	7,414.0000	7,778.0000	4.910	0	0	0
22/05/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	4.0000	3.0000	(25.000)	0	0	0
22/05/2008	R201	2008/11/06			Bond Future	9.4040	9.4840	0.851	0.0000	0.0000	0
22/05/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	3,362.0000	3,651.0000	8.596	0	0	0
22/05/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	373.0000	304.0000	(18.499)	0	0	0
22/05/2008	R201	2009/02/05			Bond Future	9.2940	9.3740	0.861	0.0000	0.0000	0
22/05/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	1,570.0000	1,402.0000	(10.701)	0	0	0
22/05/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	1,763.0000	1,944.0000	10.267	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
22/05/2008	R203	2008/08/07			Bond Future	9.4430	9.5230	0.847	0.0000	0.0000	0
22/05/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/05/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	10,396.0000	10,853.0000	4.396	0	0	0
22/05/2008	R203	2008/11/06			Bond Future	9.3250	9.4050	0.858	0.0000	0.0000	0
22/05/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	4,953.0000	5,376.0000	8.540	0	0	0
22/05/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	105.0000	75.0000	(28.571)	0	0	0
22/05/2008	R203	2009/02/05			Bond Future	9.2330	9.3130	0.866	0.0000	0.0000	0
22/05/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	1,691.0000	1,465.0000	(13.365)	0	0	0
22/05/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	1,595.0000	1,818.0000	13.981	0	0	0
22/05/2008	R204	2008/08/07			Bond Future	9.4220	9.5020	0.849	9.5300	9.5300	3,188
22/05/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/05/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	11,038.0000	11,526.0000	4.421	0	0	0
22/05/2008	R204	2008/11/06			Bond Future	9.3110	9.3910	0.859	0.0000	0.0000	0
22/05/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	86.0000	59.0000	(31.395)	0	0	0
22/05/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	5,210.0000	5,669.0000	8.810	0	0	0
22/05/2008	R204	2009/02/05			Bond Future	9.2260	9.3060	0.867	0.0000	0.0000	0
22/05/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	1,497.0000	1,736.0000	15.965	0	0	0
22/05/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	1,643.0000	1,399.0000	(14.851)	0	0	0
22/05/2008	R206	2008/08/07			Bond Future	9.5700	9.6500	0.836	0.0000	0.0000	0
22/05/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
22/05/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	6,440.0000	6,753.0000	4.860	0	0	0
22/05/2008	R206	2008/11/06			Bond Future	9.4010	9.4810	0.851	0.0000	0.0000	610
22/05/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	64.0000	50.0000	(21.875)	0	0	0
22/05/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	5,634.0000	5,926.0000	5.183	0	0	0
22/05/2008	R206	2009/02/05			Bond Future	9.2600	9.3400	0.864	0.0000	0.0000	0
22/05/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	1,559.0000	1,410.0000	(9.557)	0	0	0
22/05/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	1,596.0000	1,745.0000	9.336	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
22/05/2008	R207	2008/08/07			Bond Future	9.4070	9.4770	0.744	0.0000	0.0000	0
22/05/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/05/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	9,360.0000	9,793.0000	4.626	0	0	0
22/05/2008	R207	2008/11/06			Bond Future	9.3040	9.3740	0.752	0.0000	0.0000	0
22/05/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	5,243.0000	5,656.0000	7.877	0	0	0
22/05/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	60.0000	41.0000	(31.667)	0	0	0
22/05/2008	R207	2009/02/05			Bond Future	9.2240	9.2940	0.759	0.0000	0.0000	0
22/05/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	1,386.0000	1,598.0000	15.296	0	0	0
22/05/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	1,546.0000	1,327.0000	(14.166)	0	0	0
22/05/2008	R209	2008/08/07			Bond Future	9.1240	9.1640	0.438	9.1600	9.1600	7,012
22/05/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/05/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	11,837.0000	12,140.0000	2.560	0	0	0
22/05/2008	R209	2008/11/06			Bond Future	9.0500	9.0900	0.442	0.0000	0.0000	260
22/05/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	11,258.0000	11,564.0000	2.718	0	0	0
22/05/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/05/2008	R209	2009/02/05			Bond Future	8.9920	9.0320	0.445	0.0000	0.0000	0
22/05/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	1,224.0000	1,377.0000	12.500	0	0	0
22/05/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	1,286.0000	1,130.0000	(12.131)	0	0	0
22/05/2008	TRT1	2008/08/07			Index Future	256.8140	255.8900	(0.360)	0.0000	0.0000	0
22/05/2008	TRT1	2008/11/06			Index Future	264.3460	263.3950	(0.360)	0.0000	0.0000	400
22/05/2008	TRT1	2009/02/05			Index Future	272.1370	271.1580	(0.360)	0.0000	0.0000	0
22/05/2008	ZAAD	2008/06/13			Currency Future	7.4046	7.3661	(0.520)	0.0000	0.0000	10
22/05/2008	ZAAD	2008/09/15			Currency Future	7.4847	7.4485	(0.484)	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
22/05/2008	ZAAD 2008/12/12			Currency Future	7.5714	7.5367	(0.458)	0.0000	0.0000	0
Grand Total:										215,420