

Derivatives High/Low Report

High/Low for 17/07/2008

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
17/07/2008	\$ / R 2008/09/15			Currency Future	7.7289	7.6584	(0.912)	7.7300	7.6600	135,584
17/07/2008	\$ / R 2008/12/12			Currency Future	7.9120	7.8367	(0.952)	7.8900	7.8500	57,440
17/07/2008	\$ / R 2009/03/16			Currency Future	8.0946	8.0153	(0.980)	8.0600	8.0300	4,840
17/07/2008	£ / R 2008/09/15			Currency Future	15.3671	15.3004	(0.434)	0.0000	0.0000	2,160
17/07/2008	£ / R 2008/12/12			Currency Future	15.6247	15.5515	(0.468)	15.6200	15.6200	2,176
17/07/2008	£ / R 2009/03/16			Currency Future	15.8842	15.8093	(0.472)	15.8700	15.8700	115
17/07/2008	€ / R 2008/09/15			Currency Future	12.1934	12.1284	(0.533)	12.1900	12.1900	17,525
17/07/2008	€ / R 2008/12/12			Currency Future	12.4222	12.3512	(0.572)	12.4200	12.3500	11,695
17/07/2008	€ / R 2009/03/16			Currency Future	12.6525	12.5779	(0.590)	12.6300	12.6300	703
17/07/2008	ALBI 2008/08/07			Index Future	251.7840	253.9380	0.855	0.0000	0.0000	0
17/07/2008	ALBI 2008/08/07	265.00	Call	Index Future	0.0000	1.0000	100.000	0	0	0
17/07/2008	ALBI 2008/08/07	265.00	Put	Index Future	132,160.0000	110,621.0000	(16.298)	0	0	0
17/07/2008	ALBI 2008/11/06			Index Future	259.3170	261.5350	0.855	0.0000	0.0000	594
17/07/2008	ALBI 2008/11/06	265.00	Call	Index Future	9,092.0000	14,988.0000	64.848	0	0	0
17/07/2008	ALBI 2008/11/06	265.00	Put	Index Future	65,922.0000	49,638.0000	(24.702)	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
17/07/2008	ALBI	2009/02/05			Index Future	267.5360	269.6010	0.772	0.0000	0.0000	0
17/07/2008	CRD1	2008/08/07			Index Future	109.6080	110.2760	0.609	0.0000	0.0000	0
17/07/2008	CRD1	2008/11/06			Index Future	112.8880	113.5760	0.609	0.0000	0.0000	6
17/07/2008	CRD1	2009/02/05			Index Future	116.3870	117.0960	0.609	0.0000	0.0000	0
17/07/2008	GOVI	2008/08/07			jGovi	254.4345	256.5130	0.817	0.0000	0.0000	293
17/07/2008	GOVI	2008/08/07	274.00	Call	jGovi	0.0000	0.0000	-	0	0	0
17/07/2008	GOVI	2008/08/07	274.00	Put	jGovi	195,655.0000	174,870.0000	(10.623)	0	0	0
17/07/2008	GOVI	2008/11/06			jGovi	262.0470	264.1875	0.817	0.0000	0.0000	60
17/07/2008	GOVI	2008/11/06	274.00	Call	jGovi	1,719.0000	3,274.0000	90.460	0	0	0
17/07/2008	GOVI	2008/11/06	274.00	Put	jGovi	121,249.0000	101,399.0000	(16.371)	0	0	0
17/07/2008	GOVI	2009/02/05			jGovi	270.1710	272.3775	0.817	0.0000	0.0000	356
17/07/2008	ILBI	2008/08/07			Index Future	332.9030	327.5745	(1.601)	0.0000	0.0000	1
17/07/2008	ILBI	2008/11/06			Index Future	337.5700	337.9710	0.119	0.0000	0.0000	0
17/07/2008	ILBI	2009/02/05			Index Future	347.9700	348.3360	0.105	0.0000	0.0000	0
17/07/2008	J153	2010/08/31			jSwap	11.8990	11.8100	(0.748)	0.0000	0.0000	0
17/07/2008	J157	2015/09/15			jSwap	10.8920	10.7410	(1.386)	0.0000	0.0000	0
17/07/2008	J186	2026/12/21			jSwap	10.0770	9.8730	(2.024)	0.0000	0.0000	0
17/07/2008	J201	2014/12/22			jSwap	10.9460	10.7750	(1.562)	0.0000	0.0000	0
17/07/2008	J203	2017/09/15			jSwap	10.7470	10.5790	(1.563)	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
17/07/2008	J204	2018/12/21			jSwap	10.5880	10.4500	(1.303)	0.0000	0.0000	0
17/07/2008	J207	2020/01/15			jSwap	10.4740	10.3480	(1.203)	0.0000	0.0000	0
17/07/2008	JBAR	2005/12/21			jBar	12.3500	12.3170	(0.267)	0.0000	0.0000	0
17/07/2008	JFRA	2008/08/07			jFra	12.3350	12.3130	(0.178)	0.0000	0.0000	0
17/07/2008	JFRA	2008/11/06			jFra	12.3320	12.2800	(0.422)	0.0000	0.0000	0
17/07/2008	JFRA	2008/11/06			jFra	0.0000	12.2800	100.000	0.0000	0.0000	0
17/07/2008	JFRA	2009/02/05			jFra	12.1950	12.1440	(0.418)	0.0000	0.0000	0
17/07/2008	JFRA	2009/02/05			jFra	0.0000	12.1440	100.000	0.0000	0.0000	0
17/07/2008	JFRA	2009/05/07			jFra	11.9270	11.7770	(1.258)	0.0000	0.0000	0
17/07/2008	JFRA	2009/05/07			jFra	0.0000	11.7770	100.000	0.0000	0.0000	0
17/07/2008	JFRA	2009/08/06			jFra	11.5090	11.3750	(1.164)	0.0000	0.0000	0
17/07/2008	JFRA	2009/11/05			jFra	11.3110	11.1490	(1.432)	0.0000	0.0000	0
17/07/2008	JN02	2008/08/07			jNote	11.7250	11.6150	(0.938)	0.0000	0.0000	0
17/07/2008	JN02	2008/11/06			jNote	11.5150	11.3920	(1.068)	0.0000	0.0000	0
17/07/2008	JN02	2009/02/05			jNote	11.2810	11.1480	(1.179)	0.0000	0.0000	0
17/07/2008	JN05	2008/08/07			jNote	10.9300	10.7450	(1.693)	0.0000	0.0000	0
17/07/2008	JN05	2008/11/07			jNote	10.6050	10.4120	(1.820)	0.0000	0.0000	0
17/07/2008	JN05	2009/02/05			jNote	10.6840	10.4670	(2.031)	0.0000	0.0000	0
17/07/2008	JN10	2008/08/07			jNote	10.4490	10.3120	(1.311)	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
17/07/2008	JN10	2008/11/07			jNote	10.1710	9.9860	(1.819)	0.0000	0.0000	0
17/07/2008	JN10	2009/02/05			jNote	10.2500	10.1020	(1.444)	0.0000	0.0000	0
17/07/2008	JROD	2008/07/31			jRod	11.5570	11.5540	(0.026)	0.0000	0.0000	0
17/07/2008	JROD	2008/08/29			jRod	11.8620	11.8450	(0.143)	0.0000	0.0000	0
17/07/2008	JROD	2008/09/30			jRod	12.1970	12.1630	(0.279)	0.0000	0.0000	0
17/07/2008	JROD	2008/10/31			jRod	12.0080	11.9850	(0.192)	0.0000	0.0000	0
17/07/2008	JROD	2008/11/28			jRod	12.2290	12.2030	(0.213)	0.0000	0.0000	0
17/07/2008	JROD	2008/12/31			jRod	12.4190	12.3940	(0.201)	0.0000	0.0000	0
17/07/2008	OTH1	2008/08/07			Index Future	238.5030	241.0540	1.070	0.0000	0.0000	0
17/07/2008	OTH1	2008/11/06			Index Future	245.6390	248.2660	1.069	0.0000	0.0000	9
17/07/2008	OTH1	2009/02/05			Index Future	253.2540	255.9620	1.069	0.0000	0.0000	0
17/07/2008	R153	2008/08/07			Bond Future	10.9830	10.8300	(1.393)	10.8300	10.8300	15,298
17/07/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	4,697.0000	4,416.0000	(5.983)	0	0	0
17/07/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/07/2008	R153	2008/08/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/07/2008	R153	2008/08/07	8.25	Put	Option on Bond Future	5,186.0000	4,904.0000	(5.438)	0	0	0
17/07/2008	R153	2008/11/06			Bond Future	10.8040	10.6280	(1.629)	0.0000	0.0000	0
17/07/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	59.0000	83.0000	40.678	0	0	0
17/07/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	2,649.0000	2,384.0000	(10.004)	0	0	0
17/07/2008	R153	2009/02/05			Bond Future	10.4120	10.2040	(1.998)	0.0000	0.0000	0
17/07/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	1,357.0000	1,492.0000	9.948	0	0	0
17/07/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	1,950.0000	1,786.0000	(8.410)	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
17/07/2008	R157	2008/08/07			Bond Future	10.0170	9.8460	(1.707)	9.8200	9.8200	6,726
17/07/2008	R157	2008/08/07	9.75	Call	Option on Bond Future	287.0000	571.0000	98.955	0	0	0
17/07/2008	R157	2008/08/07	9.25	Call	Option on Bond Future	15.0000	42.0000	180.000	0	0	0
17/07/2008	R157	2008/08/07	9.25	Put	Option on Bond Future	4,381.0000	3,453.0000	(21.182)	0	0	500
17/07/2008	R157	2008/08/07	8.75	Put	Option on Bond Future	7,329.0000	6,374.0000	(13.030)	0	0	0
17/07/2008	R157	2008/08/07	9.75	Put	Option on Bond Future	1,783.0000	1,112.0000	(37.633)	0	0	0
17/07/2008	R157	2008/08/07	8.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	1,500
17/07/2008	R157	2008/08/07	9.50	Put	Option on Bond Future	2,997.0000	2,149.0000	(28.295)	0	0	200
17/07/2008	R157	2008/08/07	750.00	Call	Option on Bond Future	116,454.0000	117,409.0000	0.820	0	0	0
17/07/2008	R157	2008/08/07	9.50	Call	Option on Bond Future	77.0000	185.0000	140.260	0	0	0
17/07/2008	R157	2008/08/07	750.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/07/2008	R157	2008/08/07	9.00	Put	Option on Bond Future	5,837.0000	4,886.0000	(16.293)	0	0	0
17/07/2008	R157	2008/08/07	8.50	Put	Option on Bond Future	8,846.0000	7,891.0000	(10.796)	0	0	0
17/07/2008	R157	2008/08/07	8.25	Put	Option on Bond Future	10,387.0000	9,432.0000	(9.194)	0	0	0
17/07/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/07/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	11,953.0000	10,998.0000	(7.990)	0	0	0
17/07/2008	R157	2008/08/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	500
17/07/2008	R157	2008/08/07	9.00	Call	Option on Bond Future	1.0000	5.0000	400.000	0	0	0
17/07/2008	R157	2008/08/07	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	200
17/07/2008	R157	2008/08/07	10.25	Put	Option on Bond Future	333.0000	135.0000	(59.459)	0	0	1,000
17/07/2008	R157	2008/08/07	10.25	Call	Option on Bond Future	1,618.0000	2,376.0000	46.848	0	0	0
17/07/2008	R157	2008/11/06			Bond Future	9.9180	9.7380	(1.815)	0.0000	0.0000	2,550
17/07/2008	R157	2008/11/06	9.50	Call	Option on Bond Future	492.0000	782.0000	58.943	0	0	700
17/07/2008	R157	2008/11/06	9.50	Put	Option on Bond Future	2,794.0000	2,100.0000	(24.839)	0	0	1,000
17/07/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	35.0000	72.0000	105.714	0	0	700
17/07/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	6,619.0000	5,672.0000	(14.307)	0	0	0
17/07/2008	R157	2008/11/06	10.25	Call	Option on Bond Future	2,399.0000	3,141.0000	30.930	0	0	0
17/07/2008	R157	2008/11/06	10.25	Put	Option on Bond Future	612.0000	370.0000	(39.542)	8	8	1,000
17/07/2008	R157	2009/02/05			Bond Future	9.7620	9.5730	(1.936)	0.0000	0.0000	5,000
17/07/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	794.0000	1,115.0000	40.428	0	0	0
17/07/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	3,563.0000	2,872.0000	(19.394)	0	0	0
17/07/2008	R186	2008/08/07			Bond Future	9.7630	9.5730	(1.946)	0.0000	0.0000	2,514

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
17/07/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	20,466.0000	18,758.0000	(8.346)	0	0	0
17/07/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/07/2008	R186	2008/11/06			Bond Future	9.6830	9.4880	(2.014)	0.0000	0.0000	2,500
17/07/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	11,406.0000	9,646.0000	(15.430)	0	0	0
17/07/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
17/07/2008	R186	2009/02/05			Bond Future	9.5770	9.3770	(2.088)	0.0000	0.0000	2,500
17/07/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	3,569.0000	2,318.0000	(35.052)	0	0	0
17/07/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	567.0000	1,137.0000	100.529	0	0	0
17/07/2008	R196	2008/08/07			Bond Future	12.1340	12.0950	(0.321)	0.0000	0.0000	0
17/07/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	1,817.0000	1,795.0000	(1.211)	0	0	0
17/07/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	49.0000	46.0000	(6.122)	0	0	0
17/07/2008	R196	2008/11/06			Bond Future	11.7860	11.7410	(0.382)	0.0000	0.0000	0
17/07/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	739.0000	739.0000	-	0	0	0
17/07/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,635.0000	1,622.0000	(0.795)	0	0	0
17/07/2008	R196	2009/02/05			Bond Future	11.3280	11.2660	(0.547)	0.0000	0.0000	0
17/07/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	1,542.0000	1,540.0000	(0.130)	0	0	0
17/07/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	1,572.0000	1,567.0000	(0.318)	0	0	0
17/07/2008	R201	2008/08/07			Bond Future	10.1580	9.9870	(1.683)	0.0000	0.0000	0
17/07/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/07/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	10,165.0000	9,406.0000	(7.467)	0	0	0
17/07/2008	R201	2008/11/06			Bond Future	10.0480	9.8690	(1.781)	0.0000	0.0000	1,000
17/07/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	5,842.0000	5,085.0000	(12.958)	0	0	0
17/07/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	19.0000	39.0000	105.263	0	0	0
17/07/2008	R201	2009/02/05			Bond Future	9.8830	9.6930	(1.922)	0.0000	0.0000	0
17/07/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	480.0000	695.0000	44.792	0	0	0
17/07/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	3,209.0000	2,614.0000	(18.542)	0	0	0
17/07/2008	R203	2008/08/07			Bond Future	10.0080	9.8370	(1.709)	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
17/07/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/07/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	13,561.0000	12,618.0000	(6.954)	0	0	0
17/07/2008	R203	2008/11/06			Bond Future	9.9100	9.7330	(1.786)	0.0000	0.0000	0
17/07/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	8,100.0000	7,135.0000	(11.914)	0	0	0
17/07/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	1.0000	3.0000	200.000	0	0	0
17/07/2008	R203	2009/02/05			Bond Future	9.7730	9.5890	(1.883)	0.0000	0.0000	0
17/07/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	430.0000	688.0000	60.000	0	0	0
17/07/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	3,310.0000	2,568.0000	(22.417)	0	0	0
17/07/2008	R204	2008/08/07			Bond Future	10.0010	9.8200	(1.810)	0.0000	0.0000	3,188
17/07/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/07/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	14,489.0000	13,430.0000	(7.309)	0	0	0
17/07/2008	R204	2008/11/06			Bond Future	9.9090	9.7220	(1.887)	0.0000	0.0000	0
17/07/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	8,674.0000	7,585.0000	(12.555)	0	0	0
17/07/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	0.0000	2.0000	100.000	0	0	0
17/07/2008	R204	2009/02/05			Bond Future	9.7810	9.5880	(1.973)	0.0000	0.0000	0
17/07/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	334.0000	593.0000	77.545	0	0	0
17/07/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	3,469.0000	2,605.0000	(24.906)	0	0	0
17/07/2008	R206	2008/08/07			Bond Future	10.2120	10.0410	(1.675)	0.0000	0.0000	0
17/07/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/07/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	8,921.0000	8,268.0000	(7.320)	0	0	0
17/07/2008	R206	2008/11/06			Bond Future	10.0770	9.8960	(1.796)	0.0000	0.0000	610
17/07/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	1.0000	2.0000	100.000	0	0	0
17/07/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	8,120.0000	7,447.0000	(8.288)	0	0	0
17/07/2008	R206	2009/02/05			Bond Future	9.8750	9.6840	(1.934)	0.0000	0.0000	0
17/07/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	527.0000	727.0000	37.951	0	0	0
17/07/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	2,819.0000	2,326.0000	(17.488)	0	0	0
17/07/2008	R207	2008/08/07			Bond Future	9.9920	9.8210	(1.711)	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
17/07/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	12,887.0000	11,877.0000	(7.837)	0	0	0
17/07/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/07/2008	R207	2008/11/06			Bond Future	9.9050	9.7300	(1.767)	0.0000	0.0000	0
17/07/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	8,804.0000	7,771.0000	(11.733)	0	0	0
17/07/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
17/07/2008	R207	2009/02/05			Bond Future	9.7850	9.6040	(1.850)	0.0000	0.0000	0
17/07/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	3,476.0000	2,626.0000	(24.453)	0	0	0
17/07/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	262.0000	481.0000	83.588	0	0	0
17/07/2008	R209	2008/08/07			Bond Future	9.4940	9.3040	(2.001)	0.0000	0.0000	6,986
17/07/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	14,551.0000	13,180.0000	(9.422)	0	0	0
17/07/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/07/2008	R209	2008/11/06			Bond Future	9.4250	9.2320	(2.048)	0.0000	0.0000	260
17/07/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	14,042.0000	12,632.0000	(10.041)	0	0	0
17/07/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/07/2008	R209	2009/02/05			Bond Future	9.3350	9.1380	(2.110)	0.0000	0.0000	0
17/07/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	266.0000	653.0000	145.489	0	0	0
17/07/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	2,782.0000	1,707.0000	(38.641)	0	0	0
17/07/2008	TRT1	2008/08/07			Index Future	251.0600	253.1240	0.822	0.0000	0.0000	0
17/07/2008	TRT1	2008/11/06			Index Future	258.5720	260.6980	0.822	0.0000	0.0000	300
17/07/2008	TRT1	2009/02/05			Index Future	266.5880	268.7790	0.822	0.0000	0.0000	0
17/07/2008	ZAAD	2008/09/15			Currency Future	7.4634	7.4265	(0.494)	0.0000	0.0000	142
17/07/2008	ZAAD	2008/12/12			Currency Future	7.5507	7.5118	(0.515)	0.0000	0.0000	2,465
17/07/2008	ZAAD	2009/03/16			Currency Future	7.6371	7.5946	(0.556)	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
-----------	------------------	--------	-----	---------	-------------------------	----------------------	----------------------	--------------	-------------	---------------

Grand Total:										292,906
---------------------	--	--	--	--	--	--	--	--	--	----------------