

Derivatives High/Low Report

High/Low for 30/07/2008

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
30/07/2008	\$ / R 2008/09/15			Currency Future	7.4878	7.4863	(0.020)	7.5200	7.4400	175,003
30/07/2008	\$ / R 2008/12/12			Currency Future	7.6614	7.6606	(0.010)	7.7000	7.6000	31,349
30/07/2008	\$ / R 2009/03/16			Currency Future	7.8348	7.8387	0.050	7.8500	7.7900	6,738
30/07/2008	£ / R 2008/09/15			Currency Future	14.7821	14.7662	(0.108)	14.7800	14.6600	2,141
30/07/2008	£ / R 2008/12/12			Currency Future	15.0253	15.0095	(0.105)	14.8800	14.8800	1,940
30/07/2008	£ / R 2009/03/16			Currency Future	15.2749	15.2673	(0.050)	15.2800	15.2800	4,803
30/07/2008	€ / R 2008/09/15			Currency Future	11.6553	11.6224	(0.282)	11.6300	11.6100	14,758
30/07/2008	€ / R 2008/12/12			Currency Future	11.8699	11.8366	(0.281)	11.9300	11.8400	15,463
30/07/2008	€ / R 2009/03/16			Currency Future	12.0866	12.0589	(0.229)	0.0000	0.0000	749
30/07/2008	ALBI 2008/08/07			Index Future	258.8260	259.0760	0.097	0.0000	0.0000	0
30/07/2008	ALBI 2008/08/07	265.00	Call	Index Future	8.0000	6.0000	(25.000)	0	0	0
30/07/2008	ALBI 2008/08/07	265.00	Put	Index Future	61,748.0000	59,246.0000	(4.052)	0	0	0
30/07/2008	ALBI 2008/11/06			Index Future	266.5690	266.8270	0.097	0.0000	0.0000	594
30/07/2008	ALBI 2008/11/06	265.00	Call	Index Future	36,297.0000	37,714.0000	3.904	0	0	0
30/07/2008	ALBI 2008/11/06	265.00	Put	Index Future	20,607.0000	19,444.0000	(5.644)	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
30/07/2008	ALBI	2009/02/05			Index Future	274.6160	274.9540	0.123	0.0000	0.0000	0
30/07/2008	CRD1	2008/08/07			Index Future	111.4010	111.0750	(0.293)	0.0000	0.0000	0
30/07/2008	CRD1	2008/11/06			Index Future	114.7340	114.3980	(0.293)	0.0000	0.0000	6
30/07/2008	CRD1	2009/02/05			Index Future	118.2900	117.9430	(0.293)	0.0000	0.0000	0
30/07/2008	GOVI	2008/08/07			jGovi	261.3670	261.5710	0.078	0.0000	0.0000	297
30/07/2008	GOVI	2008/08/07	274.00	Call	jGovi	0.0000	0.0000	-	0	0	0
30/07/2008	GOVI	2008/08/07	274.00	Put	jGovi	126,330.0000	124,290.0000	(1.615)	0	0	0
30/07/2008	GOVI	2008/11/06			jGovi	269.1870	269.3970	0.078	0.0000	0.0000	60
30/07/2008	GOVI	2008/11/06	274.00	Call	jGovi	10,554.0000	10,981.0000	4.046	0	0	0
30/07/2008	GOVI	2008/11/06	274.00	Put	jGovi	58,684.0000	57,011.0000	(2.851)	0	0	0
30/07/2008	GOVI	2009/02/05			jGovi	277.5300	277.7460	0.078	0.0000	0.0000	356
30/07/2008	ILBI	2008/08/07			Index Future	327.2410	327.2410	-	0.0000	0.0000	1
30/07/2008	ILBI	2008/11/06			Index Future	337.6070	337.4270	(0.053)	0.0000	0.0000	0
30/07/2008	ILBI	2009/02/05			Index Future	347.9410	347.7840	(0.045)	0.0000	0.0000	0
30/07/2008	J153	2010/08/31			jSwap	11.6640	11.7040	0.343	0.0000	0.0000	0
30/07/2008	J157	2015/09/15			jSwap	10.3810	10.2960	(0.819)	0.0000	0.0000	0
30/07/2008	J186	2026/12/21			jSwap	9.4650	9.3250	(1.479)	0.0000	0.0000	0
30/07/2008	J201	2014/12/22			jSwap	10.4100	10.3540	(0.538)	0.0000	0.0000	0
30/07/2008	J203	2017/09/15			jSwap	10.1900	10.0810	(1.070)	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
30/07/2008	J204	2018/12/21			jSwap	10.0580	9.9040	(1.531)	0.0000	0.0000	0
30/07/2008	J207	2020/01/15			jSwap	9.9600	9.7870	(1.737)	0.0000	0.0000	0
30/07/2008	JBAR	2005/12/21			jBar	12.2250	12.2250	-	0.0000	0.0000	0
30/07/2008	JFRA	2008/08/07			jFra	12.2720	12.2680	(0.033)	0.0000	0.0000	0
30/07/2008	JFRA	2008/11/06			jFra	12.2930	12.3270	0.277	0.0000	0.0000	0
30/07/2008	JFRA	2008/11/06			jFra	0.0000	12.3270	100.000	0.0000	0.0000	0
30/07/2008	JFRA	2009/02/05			jFra	12.0730	12.1140	0.340	0.0000	0.0000	0
30/07/2008	JFRA	2009/02/05			jFra	0.0000	12.1140	100.000	0.0000	0.0000	0
30/07/2008	JFRA	2009/05/07			jFra	11.5720	11.6880	1.002	0.0000	0.0000	0
30/07/2008	JFRA	2009/05/07			jFra	0.0000	11.6880	100.000	0.0000	0.0000	0
30/07/2008	JFRA	2009/08/06			jFra	11.1820	11.2480	0.590	0.0000	0.0000	0
30/07/2008	JFRA	2009/11/05			jFra	10.8510	10.9020	0.470	0.0000	0.0000	0
30/07/2008	JN02	2008/08/07			jNote	11.4380	11.4870	0.428	0.0000	0.0000	0
30/07/2008	JN02	2008/11/06			jNote	11.1730	11.2120	0.349	0.0000	0.0000	0
30/07/2008	JN02	2009/02/05			jNote	10.8710	10.8950	0.221	0.0000	0.0000	0
30/07/2008	JN05	2008/08/07			jNote	10.4420	10.4100	(0.306)	0.0000	0.0000	0
30/07/2008	JN05	2008/11/07			jNote	9.9220	9.8890	(0.333)	0.0000	0.0000	0
30/07/2008	JN05	2009/02/05			jNote	10.0980	10.0630	(0.347)	0.0000	0.0000	0
30/07/2008	JN10	2008/08/07			jNote	9.9120	9.7670	(1.463)	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
30/07/2008	JN10	2008/11/07			jNote	9.5620	9.5200	(0.439)	0.0000	0.0000	0
30/07/2008	JN10	2009/02/05			jNote	9.6870	9.5170	(1.755)	0.0000	0.0000	0
30/07/2008	JROD	2008/07/31			jRod	11.6080	11.5430	(0.560)	0.0000	0.0000	0
30/07/2008	JROD	2008/08/29			jRod	11.7630	11.7620	(0.009)	0.0000	0.0000	0
30/07/2008	JROD	2008/09/30			jRod	12.0010	12.0000	(0.008)	0.0000	0.0000	0
30/07/2008	JROD	2008/10/31			jRod	11.8870	11.8830	(0.034)	0.0000	0.0000	0
30/07/2008	JROD	2008/11/28			jRod	12.1120	12.1000	(0.099)	0.0000	0.0000	0
30/07/2008	JROD	2008/12/31			jRod	12.3310	12.3060	(0.203)	0.0000	0.0000	0
30/07/2008	OTH1	2008/08/07			Index Future	246.1250	246.6240	0.203	0.0000	0.0000	0
30/07/2008	OTH1	2008/11/06			Index Future	253.4890	254.0030	0.203	0.0000	0.0000	9
30/07/2008	OTH1	2009/02/05			Index Future	261.3450	261.8750	0.203	0.0000	0.0000	0
30/07/2008	R153	2008/08/07			Bond Future	10.5080	10.5950	0.828	10.5400	10.5400	15,296
30/07/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	3,820.0000	3,981.0000	4.215	0	0	0
30/07/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/07/2008	R153	2008/08/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/07/2008	R153	2008/08/07	8.25	Put	Option on Bond Future	4,308.0000	4,470.0000	3.760	0	0	0
30/07/2008	R153	2008/11/06			Bond Future	10.2500	10.3520	0.995	0.0000	0.0000	0
30/07/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	144.0000	116.0000	(19.444)	0	0	0
30/07/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	1,820.0000	1,962.0000	7.802	0	0	0
30/07/2008	R153	2009/02/05			Bond Future	9.8780	9.9970	1.205	0.0000	0.0000	0
30/07/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	1,679.0000	1,586.0000	(5.539)	0	0	0
30/07/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	1,502.0000	1,582.0000	5.326	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
30/07/2008	R157	2008/08/07			Bond Future	9.4700	9.4420	(0.296)	9.4600	9.4600	6,202
30/07/2008	R157	2008/08/07	9.75	Call	Option on Bond Future	1,674.0000	1,806.0000	7.885	0	0	0
30/07/2008	R157	2008/08/07	9.25	Call	Option on Bond Future	128.0000	137.0000	7.031	0	0	0
30/07/2008	R157	2008/08/07	9.25	Put	Option on Bond Future	1,402.0000	1,250.0000	(10.842)	0	0	500
30/07/2008	R157	2008/08/07	8.75	Put	Option on Bond Future	4,237.0000	4,076.0000	(3.800)	0	0	0
30/07/2008	R157	2008/08/07	9.75	Put	Option on Bond Future	78.0000	48.0000	(38.462)	0	0	0
30/07/2008	R157	2008/08/07	10.25	Call	Option on Bond Future	4,377.0000	4,538.0000	3.678	0	0	0
30/07/2008	R157	2008/08/07	10.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	1,000
30/07/2008	R157	2008/08/07	8.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	1,500
30/07/2008	R157	2008/08/07	750.00	Call	Option on Bond Future	119,546.0000	119,707.0000	0.135	0	0	0
30/07/2008	R157	2008/08/07	750.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/07/2008	R157	2008/08/07	9.00	Put	Option on Bond Future	2,754.0000	2,592.0000	(5.882)	0	0	0
30/07/2008	R157	2008/08/07	8.50	Put	Option on Bond Future	5,754.0000	5,593.0000	(2.798)	0	0	0
30/07/2008	R157	2008/08/07	8.25	Put	Option on Bond Future	7,295.0000	7,134.0000	(2.207)	0	0	0
30/07/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/07/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	8,861.0000	8,700.0000	(1.817)	0	0	0
30/07/2008	R157	2008/08/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	500
30/07/2008	R157	2008/08/07	9.00	Call	Option on Bond Future	10.0000	10.0000	-	0	0	0
30/07/2008	R157	2008/08/07	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	200
30/07/2008	R157	2008/08/07	9.50	Put	Option on Bond Future	458.0000	360.0000	(21.397)	0	0	200
30/07/2008	R157	2008/08/07	9.50	Call	Option on Bond Future	631.0000	694.0000	9.984	0	0	0
30/07/2008	R157	2008/11/06			Bond Future	9.3670	9.3390	(0.299)	9.4300	9.4300	2,530
30/07/2008	R157	2008/11/06	10.25	Call	Option on Bond Future	4,918.0000	5,065.0000	2.989	0	0	0
30/07/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	3,766.0000	3,628.0000	(3.664)	0	0	0
30/07/2008	R157	2008/11/06	10.25	Put	Option on Bond Future	85.0000	74.0000	(12.941)	0	0	1,000
30/07/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	229.0000	249.0000	8.734	0	0	700
30/07/2008	R157	2008/11/06	9.50	Call	Option on Bond Future	1,683.0000	1,773.0000	5.348	0	0	700
30/07/2008	R157	2008/11/06	9.50	Put	Option on Bond Future	938.0000	870.0000	(7.249)	0	0	1,000
30/07/2008	R157	2009/02/05			Bond Future	9.2390	9.2090	(0.325)	0.0000	0.0000	5,000
30/07/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	1,851.0000	1,932.0000	4.376	0	0	0
30/07/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	1,790.0000	1,706.0000	(4.693)	0	0	0
30/07/2008	R186	2008/08/07			Bond Future	9.1900	9.1430	(0.511)	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
30/07/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	15,185.0000	14,735.0000	(2.963)	0	0	0
30/07/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/07/2008	R186	2008/11/06			Bond Future	9.0960	9.0470	(0.539)	0.0000	0.0000	2,500
30/07/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	6,001.0000	5,543.0000	(7.632)	0	0	0
30/07/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	34.0000	49.0000	44.118	0	0	0
30/07/2008	R186	2009/02/05			Bond Future	8.9940	8.9440	(0.556)	0.0000	0.0000	2,500
30/07/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	699.0000	573.0000	(18.026)	0	0	0
30/07/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	3,139.0000	3,499.0000	11.469	0	0	0
30/07/2008	R196	2008/08/07			Bond Future	2.7240	11.9920	340.235	0.0000	0.0000	0
30/07/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	0.0000	1,699.0000	100.000	0	0	0
30/07/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	3,303.0000	4.0000	(99.879)	0	0	0
30/07/2008	R196	2008/11/06			Bond Future	11.6070	11.6300	0.198	0.0000	0.0000	0
30/07/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	695.0000	687.0000	(1.151)	0	0	0
30/07/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,539.0000	1,538.0000	(0.065)	0	0	0
30/07/2008	R196	2009/02/05			Bond Future	9.9730	11.1300	11.601	0.0000	0.0000	0
30/07/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	1,527.0000	1,493.0000	(2.227)	0	0	0
30/07/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	1,487.0000	1,513.0000	1.748	0	0	0
30/07/2008	R201	2008/08/07			Bond Future	9.5670	9.5410	(0.272)	0.0000	0.0000	0
30/07/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/07/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	7,510.0000	7,392.0000	(1.571)	0	0	0
30/07/2008	R201	2008/11/06			Bond Future	9.4250	9.3980	(0.286)	0.0000	0.0000	1,000
30/07/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	3,246.0000	3,138.0000	(3.327)	0	0	0
30/07/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	163.0000	176.0000	7.975	0	0	0
30/07/2008	R201	2009/02/05			Bond Future	9.2630	9.2340	(0.313)	0.0000	0.0000	0
30/07/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	1,399.0000	1,460.0000	4.360	0	0	0
30/07/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	1,456.0000	1,390.0000	(4.533)	0	0	0
30/07/2008	R203	2008/08/07			Bond Future	9.4370	9.3900	(0.498)	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
30/07/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/07/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	10,362.0000	10,092.0000	(2.606)	0	0	0
30/07/2008	R203	2008/11/06			Bond Future	9.3170	9.2680	(0.526)	0.0000	0.0000	0
30/07/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	4,832.0000	4,561.0000	(5.608)	0	0	0
30/07/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	29.0000	38.0000	31.034	0	0	0
30/07/2008	R203	2009/02/05			Bond Future	9.1830	9.1330	(0.544)	0.0000	0.0000	0
30/07/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	1,607.0000	1,763.0000	9.708	0	0	0
30/07/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	1,229.0000	1,103.0000	(10.252)	0	0	0
30/07/2008	R204	2008/08/07			Bond Future	9.4190	9.3820	(0.393)	0.0000	0.0000	3,188
30/07/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/07/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	11,020.0000	10,793.0000	(2.060)	0	0	0
30/07/2008	R204	2008/11/06			Bond Future	9.3060	9.2680	(0.408)	0.0000	0.0000	0
30/07/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	5,115.0000	4,888.0000	(4.438)	0	0	0
30/07/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	21.0000	27.0000	28.571	0	0	0
30/07/2008	R204	2009/02/05			Bond Future	9.1820	9.1420	(0.436)	0.0000	0.0000	0
30/07/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	1,563.0000	1,698.0000	8.637	0	0	0
30/07/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	1,151.0000	1,043.0000	(9.383)	0	0	0
30/07/2008	R206	2008/08/07			Bond Future	9.5930	9.5670	(0.271)	0.0000	0.0000	0
30/07/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/07/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	6,529.0000	6,427.0000	(1.562)	0	0	0
30/07/2008	R206	2008/11/06			Bond Future	9.4210	9.3940	(0.287)	0.0000	0.0000	610
30/07/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	12.0000	13.0000	8.333	0	0	0
30/07/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	5,659.0000	5,556.0000	(1.820)	0	0	0
30/07/2008	R206	2009/02/05			Bond Future	9.2210	9.1930	(0.304)	0.0000	0.0000	0
30/07/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	1,408.0000	1,459.0000	3.622	0	0	0
30/07/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	1,300.0000	1,247.0000	(4.077)	0	0	0
30/07/2008	R207	2008/08/07			Bond Future	9.4090	9.3420	(0.712)	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
30/07/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	9,372.0000	8,955.0000	(4.449)	0	0	0
30/07/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/07/2008	R207	2008/11/06			Bond Future	9.3040	9.2350	(0.742)	0.0000	0.0000	0
30/07/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	5,195.0000	4,774.0000	(8.104)	0	0	0
30/07/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	12.0000	20.0000	66.667	0	0	0
30/07/2008	R207	2009/02/05			Bond Future	9.1880	9.1160	(0.784)	0.0000	0.0000	0
30/07/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	1,075.0000	885.0000	(17.674)	0	0	0
30/07/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	1,458.0000	1,716.0000	17.695	0	0	0
30/07/2008	R209	2008/08/07			Bond Future	8.9210	8.8440	(0.863)	0.0000	0.0000	6,986
30/07/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	10,271.0000	9,661.0000	(5.939)	0	0	0
30/07/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/07/2008	R209	2008/11/06			Bond Future	8.8410	8.7620	(0.894)	0.0000	0.0000	260
30/07/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	9,624.0000	8,990.0000	(6.588)	0	0	0
30/07/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/07/2008	R209	2009/02/05			Bond Future	8.7560	8.6760	(0.914)	0.0000	0.0000	0
30/07/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	2,315.0000	2,834.0000	22.419	0	0	0
30/07/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	385.0000	253.0000	(34.286)	0	0	0
30/07/2008	TRT1	2008/08/07			Index Future	257.9100	258.1120	0.078	0.0000	0.0000	0
30/07/2008	TRT1	2008/11/06			Index Future	265.6270	265.8350	0.078	0.0000	0.0000	300
30/07/2008	TRT1	2009/02/05			Index Future	273.8590	274.0730	0.078	0.0000	0.0000	0
30/07/2008	ZAAD	2008/09/15			Currency Future	7.0780	7.0203	(0.815)	7.0000	7.0000	2,203
30/07/2008	ZAAD	2008/12/12			Currency Future	7.1587	7.1017	(0.796)	0.0000	0.0000	4,065
30/07/2008	ZAAD	2009/03/16			Currency Future	7.2399	7.1876	(0.722)	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:										316,821
---------------------	--	--	--	--	--	--	--	--	--	----------------