

# Derivatives High/Low Report

High/Low for 09/06/2008

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
09/06/2008	\$ / R 2008/06/13			Currency Future	7.8589	7.9048	0.584	7.9000	7.8500	38,044
09/06/2008	\$ / R 2008/09/15			Currency Future	8.0557	8.2217	2.061	8.1100	8.0900	87,983
09/06/2008	\$ / R 2008/12/12			Currency Future	8.2569	8.3831	1.528	8.3000	8.2900	26,466
09/06/2008	£ / R 2008/06/13			Currency Future	15.4675	15.6168	0.965	15.6000	15.5100	2,089
09/06/2008	£ / R 2008/09/15			Currency Future	15.7437	16.1265	2.431	0.0000	0.0000	1,552
09/06/2008	£ / R 2008/12/12			Currency Future	16.0200	16.3187	1.865	16.1800	16.0900	676
09/06/2008	€ / R 2008/06/13			Currency Future	12.3566	12.4308	0.600	12.4500	12.2900	12,525
09/06/2008	€ / R 2008/09/15			Currency Future	12.6045	12.8677	2.088	12.6400	12.6400	10,135
09/06/2008	€ / R 2008/12/12			Currency Future	12.8492	13.0527	1.584	13.0200	12.9000	5,362
09/06/2008	ALBI 2008/08/07			Index Future	250.1980	251.6120	0.565	0.0000	0.0000	0
09/06/2008	ALBI 2008/08/07	265.00	Call	Index Future	42.0000	81.0000	92.857	0	0	0
09/06/2008	ALBI 2008/08/07	265.00	Put	Index Future	148,062.0000	133,961.0000	(9.524)	0	0	0
09/06/2008	ALBI 2008/11/06			Index Future	257.9450	259.4020	0.565	0.0000	0.0000	594
09/06/2008	ALBI 2008/11/06	265.00	Call	Index Future	9,585.0000	12,711.0000	32.613	0	0	0
09/06/2008	ALBI 2008/11/06	265.00	Put	Index Future	80,135.0000	68,691.0000	(14.281)	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
09/06/2008	ALBI	2009/02/05			Index Future	267.1080	268.0130	0.339	0.0000	0.0000	0
09/06/2008	CRD1	2008/08/07			Index Future	108.9490	108.5640	(0.353)	0.0000	0.0000	0
09/06/2008	CRD1	2008/11/06			Index Future	112.3230	111.9260	(0.353)	0.0000	0.0000	8
09/06/2008	CRD1	2009/02/05			Index Future	116.0520	115.6410	(0.354)	0.0000	0.0000	0
09/06/2008	GOVI	2008/08/07			jGovi	252.7615	251.6115	(0.455)	0.0000	0.0000	366
09/06/2008	GOVI	2008/08/07	274.00	Call	jGovi	1.0000	0.0000	(100.000)	0	0	0
09/06/2008	GOVI	2008/08/07	274.00	Put	jGovi	212,386.0000	223,885.0000	5.414	0	0	0
09/06/2008	GOVI	2008/11/06			jGovi	260.5875	259.4020	(0.455)	0.0000	0.0000	60
09/06/2008	GOVI	2008/11/06	274.00	Call	jGovi	2,258.0000	1,532.0000	(32.152)	0	0	0
09/06/2008	GOVI	2008/11/06	274.00	Put	jGovi	136,383.0000	147,512.0000	8.160	0	0	0
09/06/2008	GOVI	2009/02/05			jGovi	269.2390	268.0130	(0.455)	0.0000	0.0000	0
09/06/2008	ILBI	2008/08/07			Index Future	322.9495	322.8675	(0.025)	0.0000	0.0000	1
09/06/2008	ILBI	2008/11/06			Index Future	333.7940	333.9190	0.037	0.0000	0.0000	0
09/06/2008	ILBI	2009/02/05			Index Future	344.4840	344.6920	0.060	0.0000	0.0000	0
09/06/2008	J153	2010/08/31			jSwap	12.4160	12.5380	0.983	0.0000	0.0000	0
09/06/2008	J157	2015/09/15			jSwap	11.0310	11.1690	1.251	0.0000	0.0000	0
09/06/2008	J186	2026/12/21			jSwap	10.1580	10.2800	1.201	0.0000	0.0000	0
09/06/2008	J201	2014/12/22			jSwap	11.1670	11.3040	1.227	0.0000	0.0000	0
09/06/2008	J203	2017/09/15			jSwap	10.7670	10.9080	1.310	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
09/06/2008	J204	2018/12/21			jSwap	10.6620	10.7800	1.107	0.0000	0.0000	0
09/06/2008	J207	2020/01/15			jSwap	10.5490	10.6600	1.052	0.0000	0.0000	0
09/06/2008	JBAR	2005/12/21			jBar	12.5750	12.5750	-	0.0000	0.0000	0
09/06/2008	JFRA	2008/08/07			jFra	12.7580	12.7640	0.047	0.0000	0.0000	0
09/06/2008	JFRA	2008/11/06			jFra	12.8360	12.9300	0.732	0.0000	0.0000	0
09/06/2008	JFRA	2008/11/06			jFra	0.0000	12.9300	100.000	0.0000	0.0000	0
09/06/2008	JFRA	2009/02/05			jFra	12.8400	12.9140	0.576	0.0000	0.0000	0
09/06/2008	JFRA	2009/02/05			jFra	0.0000	12.9140	100.000	0.0000	0.0000	0
09/06/2008	JFRA	2009/05/07			jFra	12.6790	12.8750	1.546	0.0000	0.0000	0
09/06/2008	JFRA	2009/05/07			jFra	0.0000	12.8750	100.000	0.0000	0.0000	0
09/06/2008	JFRA	2009/08/06			jFra	12.3740	12.5550	1.463	0.0000	0.0000	0
09/06/2008	JFRA	2009/11/05			jFra	12.0120	12.2480	1.965	0.0000	0.0000	0
09/06/2008	JN02	2008/08/07			jNote	12.3670	12.5100	1.156	0.0000	0.0000	0
09/06/2008	JN02	2008/11/06			jNote	12.1790	12.3490	1.396	0.0000	0.0000	0
09/06/2008	JN02	2009/02/05			jNote	11.9490	12.1320	1.532	0.0000	0.0000	0
09/06/2008	JN05	2008/08/07			jNote	11.2560	11.3860	1.155	0.0000	0.0000	0
09/06/2008	JN05	2008/11/07			jNote	10.6590	10.7950	1.276	0.0000	0.0000	0
09/06/2008	JN05	2009/02/05			jNote	10.9010	11.0570	1.431	0.0000	0.0000	0
09/06/2008	JN10	2008/08/07			jNote	10.4510	10.5850	1.282	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
09/06/2008	JN10	2008/11/07			jNote	10.1890	10.3060	1.148	0.0000	0.0000	0
09/06/2008	JN10	2009/02/05			jNote	10.2070	10.3370	1.274	0.0000	0.0000	0
09/06/2008	JROD	2008/06/30			jRod	11.2990	11.2780	(0.186)	0.0000	0.0000	0
09/06/2008	JROD	2008/07/31			jRod	11.7910	11.7550	(0.305)	0.0000	0.0000	0
09/06/2008	JROD	2008/08/29			jRod	12.3840	12.3410	(0.347)	0.0000	0.0000	0
09/06/2008	JROD	2008/09/30			jRod	12.1390	12.1110	(0.231)	0.0000	0.0000	0
09/06/2008	JROD	2008/10/31			jRod	12.5270	12.4880	(0.311)	0.0000	0.0000	0
09/06/2008	JROD	2008/11/28			jRod	12.8660	12.8130	(0.412)	0.0000	0.0000	0
09/06/2008	JROD	2008/12/31			jRod	12.5400	12.4980	(0.335)	0.0000	0.0000	0
09/06/2008	OTH1	2008/08/07			Index Future	237.4150	236.0330	(0.582)	0.0000	0.0000	0
09/06/2008	OTH1	2008/11/06			Index Future	244.7660	243.3410	(0.582)	0.0000	0.0000	12
09/06/2008	OTH1	2009/02/05			Index Future	252.8920	251.4190	(0.582)	0.0000	0.0000	0
09/06/2008	R153	2008/08/07			Bond Future	11.4700	11.5900	1.046	0.0000	0.0000	8,254
09/06/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/06/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	5,587.0000	5,805.0000	3.902	0	0	0
09/06/2008	R153	2008/08/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/06/2008	R153	2008/08/07	8.25	Put	Option on Bond Future	6,075.0000	6,293.0000	3.588	0	0	0
09/06/2008	R153	2008/11/06			Bond Future	11.3100	11.4300	1.061	0.0000	0.0000	0
09/06/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	3,458.0000	3,642.0000	5.321	0	0	0
09/06/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	43.0000	33.0000	(23.256)	0	0	0
09/06/2008	R153	2009/02/05			Bond Future	10.9300	11.0500	1.098	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
09/06/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	2,529.0000	2,623.0000	3.717	0	0	0
09/06/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	1,196.0000	1,121.0000	(6.271)	0	0	0
09/06/2008	R157	2008/08/07			Bond Future	10.0900	10.2000	1.090	10.1800	10.1800	6,853
09/06/2008	R157	2008/08/07	9.50	Call	Option on Bond Future	322.0000	211.0000	(34.472)	0	0	0
09/06/2008	R157	2008/08/07	9.25	Call	Option on Bond Future	143.0000	86.0000	(39.860)	0	0	0
09/06/2008	R157	2008/08/07	9.25	Put	Option on Bond Future	4,914.0000	5,463.0000	11.172	0	0	500
09/06/2008	R157	2008/08/07	9.00	Put	Option on Bond Future	6,290.0000	6,873.0000	9.269	0	0	0
09/06/2008	R157	2008/08/07	8.75	Call	Option on Bond Future	14.0000	6.0000	(57.143)	0	0	1,500
09/06/2008	R157	2008/08/07	9.75	Call	Option on Bond Future	641.0000	453.0000	(29.329)	0	0	0
09/06/2008	R157	2008/08/07	750.00	Call	Option on Bond Future	116,049.0000	115,443.0000	(0.522)	0	0	0
09/06/2008	R157	2008/08/07	9.75	Put	Option on Bond Future	2,542.0000	2,960.0000	16.444	0	0	0
09/06/2008	R157	2008/08/07	9.50	Put	Option on Bond Future	3,646.0000	4,141.0000	13.577	0	0	200
09/06/2008	R157	2008/08/07	750.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/06/2008	R157	2008/08/07	9.00	Call	Option on Bond Future	49.0000	26.0000	(46.939)	0	0	0
09/06/2008	R157	2008/08/07	8.50	Put	Option on Bond Future	9,253.0000	9,858.0000	6.538	0	0	0
09/06/2008	R157	2008/08/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	500
09/06/2008	R157	2008/08/07	8.25	Put	Option on Bond Future	10,792.0000	11,398.0000	5.615	0	0	0
09/06/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/06/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	12,358.0000	12,964.0000	4.904	0	0	0
09/06/2008	R157	2008/08/07	8.75	Put	Option on Bond Future	7,747.0000	8,346.0000	7.732	0	0	0
09/06/2008	R157	2008/08/07	8.50	Call	Option on Bond Future	3.0000	1.0000	(66.667)	0	0	200
09/06/2008	R157	2008/08/07	10.25	Put	Option on Bond Future	979.0000	1,205.0000	23.085	0	0	1,000
09/06/2008	R157	2008/08/07	10.25	Call	Option on Bond Future	1,859.0000	1,479.0000	(20.441)	0	0	0
09/06/2008	R157	2008/11/06			Bond Future	9.9810	10.0900	1.092	0.0000	0.0000	2,500
09/06/2008	R157	2008/11/06	9.50	Call	Option on Bond Future	579.0000	433.0000	(25.216)	0	0	700
09/06/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	6,991.0000	7,555.0000	8.068	0	0	0
09/06/2008	R157	2008/11/06	9.50	Put	Option on Bond Future	3,223.0000	3,665.0000	13.714	0	0	1,000
09/06/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	65.0000	42.0000	(35.385)	0	0	700
09/06/2008	R157	2008/11/06	10.25	Call	Option on Bond Future	2,360.0000	1,978.0000	(16.186)	0	0	0
09/06/2008	R157	2008/11/06	10.25	Put	Option on Bond Future	915.0000	1,122.0000	22.623	0	0	700
09/06/2008	R157	2009/02/05			Bond Future	9.8010	9.9110	1.122	0.0000	0.0000	2,500
09/06/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	882.0000	716.0000	(18.821)	0	0	0
09/06/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	3,858.0000	4,275.0000	10.809	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
09/06/2008	R186	2008/08/07			Bond Future	9.8960	10.0000	1.051	0.0000	0.0000	2,410
09/06/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/06/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	21,636.0000	22,537.0000	4.164	0	0	0
09/06/2008	R186	2008/11/06			Bond Future	9.8080	9.9180	1.122	0.0000	0.0000	2,500
09/06/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/06/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	12,512.0000	13,470.0000	7.657	0	0	0
09/06/2008	R186	2009/02/05			Bond Future	9.6920	9.8020	1.135	0.0000	0.0000	2,500
09/06/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	458.0000	294.0000	(35.808)	0	0	0
09/06/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	4,486.0000	5,289.0000	17.900	0	0	0
09/06/2008	R196	2008/08/07			Bond Future	12.3740	12.4540	0.647	0.0000	0.0000	0
09/06/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	2,115.0000	2,134.0000	0.898	0	0	0
09/06/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	223.0000	202.0000	(9.417)	0	0	0
09/06/2008	R196	2008/11/06			Bond Future	12.1170	12.2130	0.792	0.0000	0.0000	0
09/06/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	878.0000	855.0000	(2.620)	0	0	0
09/06/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,871.0000	1,876.0000	0.267	0	0	0
09/06/2008	R196	2009/02/05			Bond Future	11.6970	11.8080	0.949	0.0000	0.0000	0
09/06/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	1,727.0000	1,720.0000	(0.405)	0	0	0
09/06/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	1,679.0000	1,665.0000	(0.834)	0	0	0
09/06/2008	R201	2008/08/07			Bond Future	10.1600	10.2700	1.083	0.0000	0.0000	0
09/06/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	10,173.0000	10,657.0000	4.758	0	0	0
09/06/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/06/2008	R201	2008/11/06			Bond Future	10.0300	10.1400	1.097	0.0000	0.0000	1,000
09/06/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	5,796.0000	6,252.0000	7.867	0	0	0
09/06/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	51.0000	32.0000	(37.255)	0	0	0
09/06/2008	R201	2009/02/05			Bond Future	9.8450	9.9550	1.117	0.0000	0.0000	0
09/06/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	628.0000	505.0000	(19.586)	0	0	0
09/06/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	3,195.0000	3,538.0000	10.736	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
09/06/2008	R203	2008/08/07			Bond Future	10.0400	10.1500	1.096	0.0000	0.0000	0
09/06/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	13,736.0000	14,334.0000	4.354	0	0	0
09/06/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/06/2008	R203	2008/11/06			Bond Future	9.9360	10.0400	1.047	0.0000	0.0000	0
09/06/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	8,244.0000	8,804.0000	6.793	0	0	0
09/06/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	4.0000	2.0000	(50.000)	0	0	0
09/06/2008	R203	2009/02/05			Bond Future	9.7820	9.8920	1.125	0.0000	0.0000	0
09/06/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	519.0000	387.0000	(25.434)	0	0	0
09/06/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	3,447.0000	3,906.0000	13.316	0	0	0
09/06/2008	R204	2008/08/07			Bond Future	10.0100	10.1200	1.099	0.0000	0.0000	3,188
09/06/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/06/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	14,542.0000	15,177.0000	4.367	0	0	0
09/06/2008	R204	2008/11/06			Bond Future	9.9100	10.0200	1.110	0.0000	0.0000	0
09/06/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	8,682.0000	9,313.0000	7.268	0	0	0
09/06/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
09/06/2008	R204	2009/02/05			Bond Future	9.7660	9.8760	1.126	0.0000	0.0000	0
09/06/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	439.0000	313.0000	(28.702)	0	0	0
09/06/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	3,487.0000	3,994.0000	14.540	0	0	0
09/06/2008	R206	2008/08/07			Bond Future	10.2400	10.3500	1.074	0.0000	0.0000	0
09/06/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/06/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	9,027.0000	9,444.0000	4.619	0	0	0
09/06/2008	R206	2008/11/06			Bond Future	10.0800	10.1900	1.091	0.0000	0.0000	610
09/06/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	8,134.0000	8,539.0000	4.979	0	0	0
09/06/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	4.0000	3.0000	(25.000)	0	0	0
09/06/2008	R206	2009/02/05			Bond Future	9.8550	9.9650	1.116	0.0000	0.0000	0
09/06/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	653.0000	539.0000	(17.458)	0	0	0
09/06/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	2,873.0000	3,156.0000	9.850	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
09/06/2008	R207	2008/08/07			Bond Future	10.0100	10.1200	1.099	0.0000	0.0000	0
09/06/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/06/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	12,992.0000	13,632.0000	4.926	0	0	0
09/06/2008	R207	2008/11/06			Bond Future	9.9100	10.0200	1.110	0.0000	0.0000	0
09/06/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
09/06/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	8,834.0000	9,473.0000	7.233	0	0	0
09/06/2008	R207	2009/02/05			Bond Future	9.7750	9.8850	1.125	0.0000	0.0000	0
09/06/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	3,503.0000	4,035.0000	15.187	0	0	0
09/06/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	348.0000	237.0000	(31.897)	0	0	0
09/06/2008	R209	2008/08/07			Bond Future	9.6820	9.7820	1.033	0.0000	0.0000	6,986
09/06/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/06/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	15,863.0000	16,544.0000	4.293	0	0	0
09/06/2008	R209	2008/11/06			Bond Future	9.6070	9.7070	1.041	0.0000	0.0000	260
09/06/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	15,328.0000	16,017.0000	4.495	0	0	0
09/06/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/06/2008	R209	2009/02/05			Bond Future	9.5090	9.6090	1.052	0.0000	0.0000	0
09/06/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	3,910.0000	4,549.0000	16.343	0	0	0
09/06/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	144.0000	82.0000	(43.056)	0	0	0
09/06/2008	TRT1	2008/08/07			Index Future	249.4250	248.2830	(0.458)	0.0000	0.0000	0
09/06/2008	TRT1	2008/11/06			Index Future	257.1480	255.9700	(0.458)	0.0000	0.0000	400
09/06/2008	TRT1	2009/02/05			Index Future	265.6850	264.4680	(0.458)	0.0000	0.0000	0
09/06/2008	ZAAD	2008/06/13			Currency Future	7.5470	7.5315	(0.205)	0.0000	0.0000	10
09/06/2008	ZAAD	2008/09/15			Currency Future	7.6415	7.7381	1.264	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
09/06/2008	ZAAD 2008/12/12			Currency Future	7.7342	7.7928	0.758	0.0000	0.0000	640
<b>Grand Total:</b>										<b>233,484</b>