

Derivatives High/Low Report

High/Low for 11/06/2008

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
11/06/2008	\$ / R 2008/06/13			Currency Future	7.9846	8.0338	0.616	8.0400	7.9300	26,876
11/06/2008	\$ / R 2008/09/15			Currency Future	8.1827	8.2318	0.600	8.2300	8.1200	66,520
11/06/2008	\$ / R 2008/12/12			Currency Future	8.3818	8.4345	0.629	8.3700	8.3700	26,760
11/06/2008	\$ / R 2009/03/16			Currency Future	8.5785	8.6344	0.652	0.0000	0.0000	0
11/06/2008	£ / R 2008/06/13			Currency Future	15.5902	15.7646	1.119	15.5400	15.5400	1,522
11/06/2008	£ / R 2008/09/15			Currency Future	15.8660	16.0416	1.107	16.0100	15.8800	1,632
11/06/2008	£ / R 2008/12/12			Currency Future	16.1399	16.3251	1.147	0.0000	0.0000	676
11/06/2008	£ / R 2009/03/16			Currency Future	16.4134	16.6095	1.195	0.0000	0.0000	0
11/06/2008	€ / R 2008/06/13			Currency Future	12.3668	12.4788	0.906	12.4300	12.3200	10,687
11/06/2008	€ / R 2008/09/15			Currency Future	12.6156	12.7268	0.881	12.7000	12.3200	11,374
11/06/2008	€ / R 2008/12/12			Currency Future	12.8634	12.9804	0.910	12.8400	12.8300	4,970
11/06/2008	€ / R 2009/03/16			Currency Future	13.1124	13.2338	0.926	0.0000	0.0000	0

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11/06/2008	ALBI	2008/08/07			Index Future	248.5070	248.0000	(0.204)	0.0000	0.0000	0
11/06/2008	ALBI	2008/08/07	265.00	Call	Index Future	9.0000	5.0000	(44.444)	0	0	0
11/06/2008	ALBI	2008/08/07	265.00	Put	Index Future	164,939.0000	170,005.0000	3.071	0	0	0
11/06/2008	ALBI	2008/11/06			Index Future	256.2015	255.6780	(0.204)	0.0000	0.0000	594
11/06/2008	ALBI	2008/11/06	265.00	Put	Index Future	94,199.0000	98,633.0000	4.707	0	0	0
11/06/2008	ALBI	2008/11/06	265.00	Call	Index Future	6,214.0000	5,413.0000	(12.890)	0	0	0
11/06/2008	ALBI	2009/02/05			Index Future	264.8550	264.5860	(0.102)	0.0000	0.0000	0
11/06/2008	CRD1	2008/08/07			Index Future	108.3910	108.2210	(0.157)	0.0000	0.0000	0
11/06/2008	CRD1	2008/11/06			Index Future	111.7470	111.5710	(0.157)	0.0000	0.0000	8
11/06/2008	CRD1	2009/02/05			Index Future	115.4560	115.2730	(0.159)	0.0000	0.0000	0
11/06/2008	GOVI	2008/08/07			jGovi	251.1165	250.6240	(0.196)	0.0000	0.0000	366
11/06/2008	GOVI	2008/08/07	274.00	Put	jGovi	228,835.0000	233,760.0000	2.152	0	0	0
11/06/2008	GOVI	2008/08/07	274.00	Call	jGovi	0.0000	0.0000	-	0	0	0
11/06/2008	GOVI	2008/11/06			jGovi	258.8910	258.3835	(0.196)	0.0000	0.0000	60
11/06/2008	GOVI	2008/11/06	274.00	Call	jGovi	1,291.0000	1,084.0000	(16.034)	0	0	0
11/06/2008	GOVI	2008/11/06	274.00	Put	jGovi	152,381.0000	157,249.0000	3.195	0	0	0
11/06/2008	GOVI	2009/02/05			jGovi	267.4840	266.9555	(0.198)	0.0000	0.0000	0
11/06/2008	ILBI	2008/08/07			Index Future	322.9565	323.7345	0.241	0.0000	0.0000	1
11/06/2008	ILBI	2008/11/06			Index Future	334.0950	334.4400	0.103	0.0000	0.0000	0
11/06/2008	ILBI	2009/02/05			Index Future	344.8390	345.1950	0.103	0.0000	0.0000	0
11/06/2008	J153	2010/08/31			jSwap	12.5400	12.5420	0.016	0.0000	0.0000	0
11/06/2008	J157	2015/09/15			jSwap	11.1960	11.1980	0.018	0.0000	0.0000	0

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11/06/2008	J186	2026/12/21			jSwap	10.3080	10.3090	0.010	0.0000	0.0000	0
11/06/2008	J201	2014/12/22			jSwap	11.3270	11.3280	0.009	0.0000	0.0000	0
11/06/2008	J203	2017/09/15			jSwap	10.9350	10.9370	0.018	0.0000	0.0000	0
11/06/2008	J204	2018/12/21			jSwap	10.8050	10.8060	0.009	0.0000	0.0000	0
11/06/2008	J207	2020/01/15			jSwap	10.6850	10.6860	0.009	0.0000	0.0000	0
11/06/2008	JBAR	2005/12/21			jBar	12.5750	12.5750	-	0.0000	0.0000	0
11/06/2008	JFRA	2008/08/07			jFra	12.7440	12.7330	(0.086)	0.0000	0.0000	0
11/06/2008	JFRA	2008/11/06			jFra	12.8890	12.8890	-	0.0000	0.0000	0
11/06/2008	JFRA	2008/11/06			jFra	0.0000	12.8890	100.000	0.0000	0.0000	0
11/06/2008	JFRA	2009/02/05			jFra	12.9060	12.9150	0.070	0.0000	0.0000	0
11/06/2008	JFRA	2009/02/05			jFra	0.0000	12.9150	100.000	0.0000	0.0000	0
11/06/2008	JFRA	2009/05/07			jFra	12.8930	12.8980	0.039	0.0000	0.0000	0
11/06/2008	JFRA	2009/05/07			jFra	0.0000	12.8980	100.000	0.0000	0.0000	0
11/06/2008	JFRA	2009/08/06			jFra	12.5800	12.5900	0.079	0.0000	0.0000	0
11/06/2008	JFRA	2009/11/05			jFra	12.2570	12.2580	0.008	0.0000	0.0000	0
11/06/2008	JN02	2008/08/07			jNote	12.5120	12.5140	0.016	0.0000	0.0000	0
11/06/2008	JN02	2008/11/06			jNote	12.3560	12.3620	0.049	0.0000	0.0000	0
11/06/2008	JN02	2009/02/05			jNote	12.1480	12.1550	0.058	0.0000	0.0000	0
11/06/2008	JN05	2008/08/07			jNote	11.4110	11.4140	0.026	0.0000	0.0000	0

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11/06/2008	JN05	2008/11/07			jNote	10.8470	10.8510	0.037	0.0000	0.0000	0
11/06/2008	JN05	2009/02/05			jNote	11.0870	11.0910	0.036	0.0000	0.0000	0
11/06/2008	JN10	2008/08/07			jNote	10.6090	10.6100	0.009	0.0000	0.0000	0
11/06/2008	JN10	2008/11/07			jNote	10.3560	10.3600	0.039	0.0000	0.0000	0
11/06/2008	JN10	2009/02/05			jNote	10.3690	10.3710	0.019	0.0000	0.0000	0
11/06/2008	JROD	2008/06/30			jRod	11.2700	11.2620	(0.071)	0.0000	0.0000	0
11/06/2008	JROD	2008/07/31			jRod	11.7360	11.7190	(0.145)	0.0000	0.0000	0
11/06/2008	JROD	2008/08/29			jRod	12.3180	12.2960	(0.179)	0.0000	0.0000	0
11/06/2008	JROD	2008/09/30			jRod	12.1020	12.0900	(0.099)	0.0000	0.0000	0
11/06/2008	JROD	2008/10/31			jRod	12.4830	12.4720	(0.088)	0.0000	0.0000	0
11/06/2008	JROD	2008/11/28			jRod	12.8130	12.8020	(0.086)	0.0000	0.0000	0
11/06/2008	JROD	2008/12/31			jRod	12.5020	12.4940	(0.064)	0.0000	0.0000	0
11/06/2008	OTH1	2008/08/07			Index Future	235.4730	234.8830	(0.251)	0.0000	0.0000	0
11/06/2008	OTH1	2008/11/06			Index Future	242.7640	242.1550	(0.251)	0.0000	0.0000	12
11/06/2008	OTH1	2009/02/05			Index Future	250.8210	250.1880	(0.252)	0.0000	0.0000	0
11/06/2008	R153	2008/08/07			Bond Future	11.6300	11.6600	0.258	11.6000	11.6000	7,104
11/06/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/06/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	5,877.0000	5,931.0000	0.919	0	0	0
11/06/2008	R153	2008/08/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0

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11/06/2008	R153	2008/08/07	8.25	Put	Option on Bond Future	6,365.0000	6,420.0000	0.864	0	0	0
11/06/2008	R153	2008/11/06			Bond Future	11.4700	11.5100	0.349	0.0000	0.0000	0
11/06/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	30.0000	27.0000	(10.000)	0	0	0
11/06/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	3,703.0000	3,765.0000	1.674	0	0	0
11/06/2008	R153	2009/02/05			Bond Future	11.0900	11.1600	0.631	0.0000	0.0000	0
11/06/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	2,655.0000	2,715.0000	2.260	0	0	0
11/06/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	1,096.0000	1,056.0000	(3.650)	0	0	0
11/06/2008	R157	2008/08/07			Bond Future	10.2400	10.2900	0.488	10.2200	10.2200	6,773
11/06/2008	R157	2008/08/07	9.00	Call	Option on Bond Future	21.0000	15.0000	(28.571)	0	0	0
11/06/2008	R157	2008/08/07	9.00	Put	Option on Bond Future	7,087.0000	7,355.0000	3.782	0	0	0
11/06/2008	R157	2008/08/07	8.75	Put	Option on Bond Future	8,564.0000	8,836.0000	3.176	0	0	0
11/06/2008	R157	2008/08/07	8.75	Call	Option on Bond Future	5.0000	3.0000	(40.000)	0	0	1,500
11/06/2008	R157	2008/08/07	9.50	Put	Option on Bond Future	4,329.0000	4,569.0000	5.544	0	0	200
11/06/2008	R157	2008/08/07	9.75	Call	Option on Bond Future	395.0000	333.0000	(15.696)	0	0	0
11/06/2008	R157	2008/08/07	9.50	Call	Option on Bond Future	179.0000	145.0000	(18.994)	0	0	0
11/06/2008	R157	2008/08/07	9.25	Call	Option on Bond Future	71.0000	55.0000	(22.535)	0	0	0
11/06/2008	R157	2008/08/07	9.25	Put	Option on Bond Future	5,667.0000	5,925.0000	4.553	0	0	500
11/06/2008	R157	2008/08/07	8.25	Put	Option on Bond Future	11,618.0000	11,891.0000	2.350	0	0	0
11/06/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/06/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	13,184.0000	13,457.0000	2.071	0	0	0
11/06/2008	R157	2008/08/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	500
11/06/2008	R157	2008/08/07	8.50	Put	Option on Bond Future	10,077.0000	10,350.0000	2.709	0	0	0
11/06/2008	R157	2008/08/07	8.50	Call	Option on Bond Future	1.0000	1.0000	-	0	0	200
11/06/2008	R157	2008/08/07	9.75	Put	Option on Bond Future	3,122.0000	3,333.0000	6.758	0	0	0
11/06/2008	R157	2008/08/07	750.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/06/2008	R157	2008/08/07	750.00	Call	Option on Bond Future	115,223.0000	114,950.0000	(0.237)	0	0	0
11/06/2008	R157	2008/08/07	10.25	Put	Option on Bond Future	1,297.0000	1,424.0000	9.792	0	0	1,000
11/06/2008	R157	2008/08/07	10.25	Call	Option on Bond Future	1,352.0000	1,205.0000	(10.873)	0	0	0
11/06/2008	R157	2008/11/06			Bond Future	10.1300	10.1800	0.494	0.0000	0.0000	2,500
11/06/2008	R157	2008/11/06	9.50	Put	Option on Bond Future	3,834.0000	4,051.0000	5.660	0	0	1,000
11/06/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	35.0000	28.0000	(20.000)	0	0	700
11/06/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	7,764.0000	8,025.0000	3.362	0	0	0

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11/06/2008	R157	2008/11/06	10.25	Put	Option on Bond Future	1,206.0000	1,319.0000	9.370	0	0	700
11/06/2008	R157	2008/11/06	9.50	Call	Option on Bond Future	387.0000	336.0000	(13.178)	0	0	700
11/06/2008	R157	2008/11/06	10.25	Call	Option on Bond Future	1,848.0000	1,693.0000	(8.387)	0	0	0
11/06/2008	R157	2009/02/05			Bond Future	9.9510	10.0100	0.593	0.0000	0.0000	2,500
11/06/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	4,433.0000	4,670.0000	5.346	0	0	0
11/06/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	662.0000	590.0000	(10.876)	0	0	0
11/06/2008	R186	2008/08/07			Bond Future	10.0400	10.0800	0.398	10.0400	10.0400	2,514
11/06/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	22,880.0000	23,222.0000	1.495	0	0	0
11/06/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/06/2008	R186	2008/11/06			Bond Future	9.9580	10.0000	0.422	0.0000	0.0000	2,500
11/06/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/06/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	13,815.0000	14,176.0000	2.613	0	0	0
11/06/2008	R186	2009/02/05			Bond Future	9.8420	9.8870	0.457	0.0000	0.0000	2,500
11/06/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	5,591.0000	5,937.0000	6.189	0	0	0
11/06/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	248.0000	203.0000	(18.145)	0	0	0
11/06/2008	R196	2008/08/07			Bond Future	12.4780	12.4770	(0.008)	0.0000	0.0000	0
11/06/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	2,140.0000	2,135.0000	(0.234)	0	0	0
11/06/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	195.0000	190.0000	(2.564)	0	0	0
11/06/2008	R196	2008/11/06			Bond Future	12.2460	12.2460	-	0.0000	0.0000	0
11/06/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,877.0000	1,873.0000	(0.213)	0	0	0
11/06/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	847.0000	843.0000	(0.472)	0	0	0
11/06/2008	R196	2009/02/05			Bond Future	11.8480	11.8470	(0.008)	0.0000	0.0000	0
11/06/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	1,717.0000	1,714.0000	(0.175)	0	0	0
11/06/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	1,661.0000	1,657.0000	(0.241)	0	0	0
11/06/2008	R201	2008/08/07			Bond Future	10.3200	10.3700	0.484	0.0000	0.0000	0
11/06/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/06/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	10,876.0000	11,094.0000	2.004	0	0	0

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11/06/2008	R201	2008/11/06			Bond Future	10.1900	10.2400	0.491	0.0000	0.0000	1,000
11/06/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	26.0000	21.0000	(19.231)	0	0	0
11/06/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	6,461.0000	6,669.0000	3.219	0	0	0
11/06/2008	R201	2009/02/05			Bond Future	10.0000	10.0600	0.600	0.0000	0.0000	0
11/06/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	3,683.0000	3,881.0000	5.376	0	0	0
11/06/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	461.0000	407.0000	(11.714)	0	0	0
11/06/2008	R203	2008/08/07			Bond Future	10.2000	10.2500	0.490	0.0000	0.0000	0
11/06/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/06/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	14,604.0000	14,873.0000	1.842	0	0	0
11/06/2008	R203	2008/11/06			Bond Future	10.0900	10.1400	0.496	0.0000	0.0000	0
11/06/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
11/06/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	9,071.0000	9,338.0000	2.943	0	0	0
11/06/2008	R203	2009/02/05			Bond Future	9.9420	9.9950	0.533	0.0000	0.0000	0
11/06/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	4,123.0000	4,358.0000	5.700	0	0	0
11/06/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	338.0000	291.0000	(13.905)	0	0	0
11/06/2008	R204	2008/08/07			Bond Future	10.1600	10.2000	0.394	0.0000	0.0000	3,188
11/06/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/06/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	15,406.0000	15,635.0000	1.486	0	0	0
11/06/2008	R204	2008/11/06			Bond Future	10.0600	10.1000	0.398	0.0000	0.0000	0
11/06/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	9,542.0000	9,770.0000	2.389	0	0	0
11/06/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
11/06/2008	R204	2009/02/05			Bond Future	9.9160	9.9660	0.504	0.0000	0.0000	0
11/06/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	275.0000	234.0000	(14.909)	0	0	0
11/06/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	4,185.0000	4,428.0000	5.806	0	0	0
11/06/2008	R206	2008/08/07			Bond Future	10.4000	10.4400	0.385	0.0000	0.0000	0
11/06/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	9,632.0000	9,782.0000	1.557	0	0	0
11/06/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0

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11/06/2008	R206	2008/11/06			Bond Future	10.2400	10.2900	0.488	0.0000	0.0000	610
11/06/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	8,722.0000	8,905.0000	2.098	0	0	0
11/06/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
11/06/2008	R206	2009/02/05			Bond Future	10.0100	10.0700	0.599	0.0000	0.0000	0
11/06/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	3,276.0000	3,440.0000	5.006	0	0	0
11/06/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	498.0000	447.0000	(10.241)	0	0	0
11/06/2008	R207	2008/08/07			Bond Future	10.1600	10.2100	0.492	0.0000	0.0000	0
11/06/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/06/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	13,863.0000	14,151.0000	2.077	0	0	0
11/06/2008	R207	2008/11/06			Bond Future	10.0600	10.1100	0.497	0.0000	0.0000	0
11/06/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	9,704.0000	9,992.0000	2.968	0	0	0
11/06/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/06/2008	R207	2009/02/05			Bond Future	9.9250	9.9850	0.605	0.0000	0.0000	0
11/06/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	205.0000	164.0000	(20.000)	0	0	0
11/06/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	4,234.0000	4,539.0000	7.204	0	0	0
11/06/2008	R209	2008/08/07			Bond Future	9.8220	9.8600	0.387	0.0000	0.0000	6,986
11/06/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/06/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	16,813.0000	17,066.0000	1.505	0	0	0
11/06/2008	R209	2008/11/06			Bond Future	9.7470	9.7860	0.400	0.0000	0.0000	260
11/06/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	16,290.0000	16,554.0000	1.621	0	0	0
11/06/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/06/2008	R209	2009/02/05			Bond Future	9.6490	9.6900	0.425	0.0000	0.0000	0
11/06/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	4,808.0000	5,076.0000	5.574	0	0	0
11/06/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	64.0000	50.0000	(21.875)	0	0	0
11/06/2008	TRT1	2008/08/07			Index Future	247.7920	247.3040	(0.197)	0.0000	0.0000	0
11/06/2008	TRT1	2008/11/06			Index Future	255.4650	254.9600	(0.198)	0.0000	0.0000	400

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
11/06/2008	TRT1 2009/02/05			Index Future	263.9440	263.4190	(0.199)	0.0000	0.0000	0
11/06/2008	ZAAD 2008/06/13			Currency Future	7.5562	7.5988	0.564	0.0000	0.0000	10
11/06/2008	ZAAD 2008/09/15			Currency Future	7.6503	7.6948	0.582	0.0000	0.0000	0
11/06/2008	ZAAD 2008/12/12			Currency Future	7.7429	7.7901	0.610	0.0000	0.0000	640
11/06/2008	ZAAD 2009/03/16			Currency Future	7.8322	7.8816	0.631	0.0000	0.0000	0
Grand Total:										198,543