

Derivatives High/Low Report

High/Low for 05/06/2008

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
05/06/2008	\$ / R 2008/06/13			Currency Future	7.7916	7.8926	1.296	7.8900	7.7500	75,293
05/06/2008	\$ / R 2008/09/15			Currency Future	7.9870	8.0888	1.275	8.0800	7.9400	94,232
05/06/2008	\$ / R 2008/12/12			Currency Future	8.1894	8.2907	1.237	8.2900	8.2500	25,815
05/06/2008	£ / R 2008/06/13			Currency Future	15.2133	15.4150	1.326	0.0000	0.0000	6,370
05/06/2008	£ / R 2008/09/15			Currency Future	15.4850	15.6885	1.314	15.6200	15.4600	1,552
05/06/2008	£ / R 2008/12/12			Currency Future	15.7658	15.9664	1.272	0.0000	0.0000	773
05/06/2008	€ / R 2008/06/13			Currency Future	12.0335	12.2554	1.844	12.1900	11.9500	15,155
05/06/2008	€ / R 2008/09/15			Currency Future	12.2778	12.4994	1.805	12.4600	12.2600	10,145
05/06/2008	€ / R 2008/12/12			Currency Future	12.5275	12.7437	1.726	12.5300	12.5300	5,451
05/06/2008	ALBI 2008/08/07			Index Future	250.3550	250.6940	0.135	0.0000	0.0000	0
05/06/2008	ALBI 2008/08/07	265.00	Call	Index Future	54.0000	62.0000	14.815	0	0	0
05/06/2008	ALBI 2008/08/07	265.00	Put	Index Future	146,504.0000	143,122.0000	(2.308)	0	0	0
05/06/2008	ALBI 2008/11/06			Index Future	258.1075	258.4565	0.135	0.0000	0.0000	594
05/06/2008	ALBI 2008/11/06	265.00	Call	Index Future	10,084.0000	10,771.0000	6.813	0	0	0
05/06/2008	ALBI 2008/11/06	265.00	Put	Index Future	79,009.0000	76,206.0000	(3.548)	0	0	0

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05/06/2008	ALBI	2009/02/05			Index Future	266.8610	266.7260	(0.051)	0.0000	0.0000	0
05/06/2008	CRD1	2008/08/07			Index Future	108.9800	109.0920	0.103	0.0000	0.0000	0
05/06/2008	CRD1	2008/11/06			Index Future	112.3540	112.4700	0.103	0.0000	0.0000	8
05/06/2008	CRD1	2009/02/05			Index Future	116.0860	116.2040	0.102	0.0000	0.0000	0
05/06/2008	GOVI	2008/08/07			jGovi	252.8930	253.2465	0.140	252.9000	252.9000	366
05/06/2008	GOVI	2008/08/07	274.00	Call	jGovi	1.0000	1.0000	-	0	0	0
05/06/2008	GOVI	2008/08/07	274.00	Put	jGovi	211,071.0000	207,536.0000	(1.675)	0	0	0
05/06/2008	GOVI	2008/11/06			jGovi	260.7240	261.0880	0.140	0.0000	0.0000	60
05/06/2008	GOVI	2008/11/06	274.00	Call	jGovi	2,414.0000	2,626.0000	8.782	0	0	0
05/06/2008	GOVI	2008/11/06	274.00	Put	jGovi	135,174.0000	131,746.0000	(2.536)	0	0	0
05/06/2008	GOVI	2009/02/05			jGovi	269.3825	269.7580	0.139	0.0000	0.0000	0
05/06/2008	ILBI	2008/08/07			Index Future	322.0830	322.8605	0.241	0.0000	0.0000	1
05/06/2008	ILBI	2008/11/06			Index Future	333.6990	333.7080	0.003	0.0000	0.0000	0
05/06/2008	ILBI	2009/02/05			Index Future	344.4650	344.3970	(0.020)	0.0000	0.0000	0
05/06/2008	J153	2010/08/31			jSwap	12.4570	12.4150	(0.337)	0.0000	0.0000	0
05/06/2008	J157	2015/09/15			jSwap	11.0660	11.0290	(0.334)	0.0000	0.0000	0
05/06/2008	J186	2026/12/21			jSwap	10.1600	10.1570	(0.030)	0.0000	0.0000	0
05/06/2008	J201	2014/12/22			jSwap	11.2000	11.1650	(0.313)	0.0000	0.0000	0
05/06/2008	J203	2017/09/15			jSwap	10.7920	10.7660	(0.241)	0.0000	0.0000	0

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05/06/2008	J204	2018/12/21			jSwap	10.6810	10.6600	(0.197)	0.0000	0.0000	0
05/06/2008	J207	2020/01/15			jSwap	10.5640	10.5460	(0.170)	0.0000	0.0000	0
05/06/2008	JBAR	2005/12/21			jBar	12.5750	12.5750	-	0.0000	0.0000	0
05/06/2008	JFRA	2008/08/07			jFra	12.8540	12.7640	(0.700)	0.0000	0.0000	0
05/06/2008	JFRA	2008/11/06			jFra	12.9310	12.8360	(0.735)	0.0000	0.0000	0
05/06/2008	JFRA	2008/11/06			jFra	0.0000	12.8360	100.000	0.0000	0.0000	0
05/06/2008	JFRA	2009/02/05			jFra	12.9210	12.8380	(0.642)	0.0000	0.0000	0
05/06/2008	JFRA	2009/02/05			jFra	0.0000	12.8380	100.000	0.0000	0.0000	0
05/06/2008	JFRA	2009/05/07			jFra	12.7040	12.6680	(0.283)	0.0000	0.0000	0
05/06/2008	JFRA	2009/05/07			jFra	0.0000	12.6680	100.000	0.0000	0.0000	0
05/06/2008	JFRA	2009/08/06			jFra	12.4020	12.3670	(0.282)	0.0000	0.0000	0
05/06/2008	JFRA	2009/11/05			jFra	12.0470	12.0180	(0.241)	0.0000	0.0000	0
05/06/2008	JN02	2008/08/07			jNote	12.4200	12.3650	(0.443)	0.0000	0.0000	0
05/06/2008	JN02	2008/11/06			jNote	12.2220	12.1760	(0.376)	0.0000	0.0000	0
05/06/2008	JN02	2009/02/05			jNote	11.9800	11.9460	(0.284)	0.0000	0.0000	0
05/06/2008	JN05	2008/08/07			jNote	11.2730	11.2540	(0.169)	0.0000	0.0000	0
05/06/2008	JN05	2008/11/07			jNote	10.6470	10.6120	(0.329)	0.0000	0.0000	0
05/06/2008	JN05	2009/02/05			jNote	10.9180	10.8980	(0.183)	0.0000	0.0000	0
05/06/2008	JN10	2008/08/07			jNote	10.4780	10.4500	(0.267)	0.0000	0.0000	0

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05/06/2008	JN10	2008/11/07			jNote	10.1800	10.1470	(0.324)	0.0000	0.0000	0
05/06/2008	JN10	2009/02/05			jNote	10.2200	10.2050	(0.147)	0.0000	0.0000	0
05/06/2008	JROD	2008/06/30			jRod	11.3230	11.3130	(0.088)	0.0000	0.0000	0
05/06/2008	JROD	2008/07/31			jRod	11.8400	11.8220	(0.152)	0.0000	0.0000	0
05/06/2008	JROD	2008/08/29			jRod	12.4500	12.4280	(0.177)	0.0000	0.0000	0
05/06/2008	JROD	2008/09/30			jRod	12.1760	12.1630	(0.107)	0.0000	0.0000	0
05/06/2008	JROD	2008/10/31			jRod	12.5660	12.5500	(0.127)	0.0000	0.0000	0
05/06/2008	JROD	2008/11/28			jRod	12.9070	12.8880	(0.147)	0.0000	0.0000	0
05/06/2008	JROD	2008/12/31			jRod	12.5720	12.5550	(0.135)	0.0000	0.0000	0
05/06/2008	OTH1	2008/08/07			Index Future	237.7110	238.1210	0.172	0.0000	0.0000	0
05/06/2008	OTH1	2008/11/06			Index Future	245.0710	245.4940	0.173	0.0000	0.0000	12
05/06/2008	OTH1	2009/02/05			Index Future	253.2100	253.6460	0.172	0.0000	0.0000	0
05/06/2008	R153	2008/08/07			Bond Future	11.4700	11.4400	(0.262)	0.0000	0.0000	8,254
05/06/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/06/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	5,587.0000	5,532.0000	(0.984)	0	0	0
05/06/2008	R153	2008/08/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/06/2008	R153	2008/08/07	8.25	Put	Option on Bond Future	6,075.0000	6,021.0000	(0.889)	0	0	0
05/06/2008	R153	2008/11/06			Bond Future	11.3100	11.2800	(0.265)	0.0000	0.0000	0
05/06/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	3,459.0000	3,413.0000	(1.330)	0	0	0
05/06/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	45.0000	47.0000	4.444	0	0	0
05/06/2008	R153	2009/02/05			Bond Future	10.9300	10.9000	(0.274)	0.0000	0.0000	0

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05/06/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	2,535.0000	2,506.0000	(1.144)	0	0	0
05/06/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	1,203.0000	1,217.0000	1.164	0	0	0
05/06/2008	R157	2008/08/07			Bond Future	10.0800	10.0500	(0.298)	10.0700	10.0700	6,794
05/06/2008	R157	2008/08/07	9.50	Call	Option on Bond Future	346.0000	370.0000	6.936	0	0	0
05/06/2008	R157	2008/08/07	9.25	Call	Option on Bond Future	157.0000	169.0000	7.643	0	0	0
05/06/2008	R157	2008/08/07	9.25	Put	Option on Bond Future	4,873.0000	4,718.0000	(3.181)	0	0	500
05/06/2008	R157	2008/08/07	9.00	Put	Option on Bond Future	6,241.0000	6,080.0000	(2.580)	0	0	0
05/06/2008	R157	2008/08/07	8.75	Call	Option on Bond Future	16.0000	18.0000	12.500	0	0	1,500
05/06/2008	R157	2008/08/07	9.75	Call	Option on Bond Future	677.0000	720.0000	6.352	0	0	0
05/06/2008	R157	2008/08/07	750.00	Call	Option on Bond Future	116,104.0000	116,270.0000	0.143	0	0	0
05/06/2008	R157	2008/08/07	9.75	Put	Option on Bond Future	2,523.0000	2,399.0000	(4.915)	0	0	0
05/06/2008	R157	2008/08/07	9.50	Put	Option on Bond Future	3,615.0000	3,473.0000	(3.928)	0	0	200
05/06/2008	R157	2008/08/07	750.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/06/2008	R157	2008/08/07	9.00	Call	Option on Bond Future	56.0000	61.0000	8.929	0	0	0
05/06/2008	R157	2008/08/07	8.50	Put	Option on Bond Future	9,199.0000	9,033.0000	(1.805)	0	0	0
05/06/2008	R157	2008/08/07	8.25	Call	Option on Bond Future	1.0000	1.0000	-	0	0	500
05/06/2008	R157	2008/08/07	8.25	Put	Option on Bond Future	10,737.0000	10,571.0000	(1.546)	0	0	0
05/06/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/06/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	12,303.0000	12,137.0000	(1.349)	0	0	0
05/06/2008	R157	2008/08/07	8.75	Put	Option on Bond Future	7,694.0000	7,530.0000	(2.132)	0	0	0
05/06/2008	R157	2008/08/07	8.50	Call	Option on Bond Future	4.0000	4.0000	-	0	0	200
05/06/2008	R157	2008/08/07	10.25	Put	Option on Bond Future	978.0000	905.0000	(7.464)	0	0	1,000
05/06/2008	R157	2008/08/07	10.25	Call	Option on Bond Future	1,914.0000	2,007.0000	4.859	0	0	0
05/06/2008	R157	2008/11/06			Bond Future	9.9710	9.9410	(0.301)	0.0000	0.0000	2,500
05/06/2008	R157	2008/11/06	9.50	Call	Option on Bond Future	601.0000	641.0000	6.656	0	0	700
05/06/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	6,941.0000	6,785.0000	(2.248)	0	0	0
05/06/2008	R157	2008/11/06	9.50	Put	Option on Bond Future	3,191.0000	3,067.0000	(3.886)	0	0	1,000
05/06/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	70.0000	76.0000	8.571	0	0	700
05/06/2008	R157	2008/11/06	10.25	Call	Option on Bond Future	2,405.0000	2,509.0000	4.324	0	0	0
05/06/2008	R157	2008/11/06	10.25	Put	Option on Bond Future	906.0000	847.0000	(6.512)	0	0	700
05/06/2008	R157	2009/02/05			Bond Future	9.7910	9.7610	(0.306)	0.0000	0.0000	2,500
05/06/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	904.0000	948.0000	4.867	0	0	0
05/06/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	3,827.0000	3,711.0000	(3.031)	0	0	0

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05/06/2008	R186	2008/08/07			Bond Future	9.8860	9.8560	(0.303)	0.0000	0.0000	2,410
05/06/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/06/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	21,548.0000	21,286.0000	(1.216)	0	0	0
05/06/2008	R186	2008/11/06			Bond Future	9.7980	9.7680	(0.306)	0.0000	0.0000	2,500
05/06/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
05/06/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	12,424.0000	12,160.0000	(2.125)	0	0	0
05/06/2008	R186	2009/02/05			Bond Future	9.6820	9.6520	(0.310)	0.0000	0.0000	2,500
05/06/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	480.0000	532.0000	10.833	0	0	0
05/06/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	4,419.0000	4,205.0000	(4.843)	0	0	0
05/06/2008	R196	2008/08/07			Bond Future	12.3880	12.4000	0.097	0.0000	0.0000	0
05/06/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	2,130.0000	2,130.0000	-	0	0	0
05/06/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	231.0000	225.0000	(2.597)	0	0	0
05/06/2008	R196	2008/11/06			Bond Future	12.1220	12.1310	0.074	0.0000	0.0000	0
05/06/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	885.0000	880.0000	(0.565)	0	0	0
05/06/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,880.0000	1,877.0000	(0.160)	0	0	0
05/06/2008	R196	2009/02/05			Bond Future	11.7010	11.6990	(0.017)	0.0000	0.0000	0
05/06/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	1,734.0000	1,731.0000	(0.173)	0	0	0
05/06/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	1,686.0000	1,682.0000	(0.237)	0	0	0
05/06/2008	R201	2008/08/07			Bond Future	10.1500	10.1300	(0.197)	0.0000	0.0000	0
05/06/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	10,129.0000	10,041.0000	(0.869)	0	0	0
05/06/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/06/2008	R201	2008/11/06			Bond Future	10.0200	10.0000	(0.200)	0.0000	0.0000	1,000
05/06/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	5,756.0000	5,673.0000	(1.442)	0	0	0
05/06/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	54.0000	57.0000	5.556	0	0	0
05/06/2008	R201	2009/02/05			Bond Future	9.8350	9.8150	(0.203)	0.0000	0.0000	0
05/06/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	645.0000	665.0000	3.101	0	0	0
05/06/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	3,169.0000	3,105.0000	(2.020)	0	0	0

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05/06/2008	R203	2008/08/07			Bond Future	10.0300	10.0000	(0.299)	0.0000	0.0000	0
05/06/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	13,681.0000	13,517.0000	(1.199)	0	0	0
05/06/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/06/2008	R203	2008/11/06			Bond Future	9.9260	9.8960	(0.302)	0.0000	0.0000	0
05/06/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	8,191.0000	8,028.0000	(1.990)	0	0	0
05/06/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	4.0000	5.0000	25.000	0	0	0
05/06/2008	R203	2009/02/05			Bond Future	9.7720	9.7420	(0.307)	0.0000	0.0000	0
05/06/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	536.0000	574.0000	7.090	0	0	0
05/06/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	3,411.0000	3,286.0000	(3.665)	0	0	0
05/06/2008	R204	2008/08/07			Bond Future	10.0000	9.9760	(0.240)	0.0000	0.0000	3,188
05/06/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/06/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	14,484.0000	14,344.0000	(0.967)	0	0	0
05/06/2008	R204	2008/11/06			Bond Future	9.9000	9.8700	(0.303)	0.0000	0.0000	0
05/06/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	8,624.0000	8,451.0000	(2.006)	0	0	0
05/06/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	3.0000	3.0000	-	0	0	0
05/06/2008	R204	2009/02/05			Bond Future	9.7560	9.7260	(0.308)	0.0000	0.0000	0
05/06/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	456.0000	493.0000	8.114	0	0	0
05/06/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	3,447.0000	3,310.0000	(3.974)	0	0	0
05/06/2008	R206	2008/08/07			Bond Future	10.2300	10.2000	(0.293)	0.0000	0.0000	0
05/06/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/06/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	8,989.0000	8,875.0000	(1.268)	0	0	0
05/06/2008	R206	2008/11/06			Bond Future	10.0700	10.0400	(0.298)	0.0000	0.0000	610
05/06/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	8,098.0000	7,987.0000	(1.371)	0	0	0
05/06/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	5.0000	5.0000	-	0	0	0
05/06/2008	R206	2009/02/05			Bond Future	9.8450	9.8150	(0.305)	0.0000	0.0000	0
05/06/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	668.0000	698.0000	4.491	0	0	0
05/06/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	2,852.0000	2,773.0000	(2.770)	0	0	0

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05/06/2008	R207	2008/08/07			Bond Future	9.9900	9.9600	(0.300)	0.0000	0.0000	0
05/06/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/06/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	12,875.0000	12,699.0000	(1.367)	0	0	0
05/06/2008	R207	2008/11/06			Bond Future	9.8900	9.8600	(0.303)	0.0000	0.0000	0
05/06/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
05/06/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	8,717.0000	8,541.0000	(2.019)	0	0	0
05/06/2008	R207	2009/02/05			Bond Future	9.7550	9.7250	(0.308)	0.0000	0.0000	0
05/06/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	3,412.0000	3,270.0000	(4.162)	0	0	0
05/06/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	374.0000	408.0000	9.091	0	0	0
05/06/2008	R209	2008/08/07			Bond Future	9.6720	9.6420	(0.310)	0.0000	0.0000	6,986
05/06/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/06/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	15,794.0000	15,588.0000	(1.304)	0	0	0
05/06/2008	R209	2008/11/06			Bond Future	9.5970	9.5670	(0.313)	0.0000	0.0000	260
05/06/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	15,258.0000	15,049.0000	(1.370)	0	0	0
05/06/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/06/2008	R209	2009/02/05			Bond Future	9.4990	9.4690	(0.316)	0.0000	0.0000	0
05/06/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	3,849.0000	3,660.0000	(4.910)	0	0	0
05/06/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	154.0000	178.0000	15.584	0	0	0
05/06/2008	TRT1	2008/08/07			Index Future	249.5590	249.9100	0.141	0.0000	0.0000	0
05/06/2008	TRT1	2008/11/06			Index Future	257.2870	257.6480	0.140	0.0000	0.0000	400
05/06/2008	TRT1	2009/02/05			Index Future	265.8310	266.2030	0.140	0.0000	0.0000	0
05/06/2008	ZAAD	2008/06/13			Currency Future	7.4875	7.5258	0.512	0.0000	0.0000	10
05/06/2008	ZAAD	2008/09/15			Currency Future	7.5784	7.6193	0.540	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
05/06/2008	ZAAD 2008/12/12			Currency Future	7.6733	7.7131	0.519	0.0000	0.0000	340
Grand Total:										283,079