

# Derivatives High/Low Report

High/Low for 10/06/2008

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
10/06/2008	\$ / R 2008/06/13			Currency Future	7.9048	7.9846	1.010	7.9900	7.9100	37,602
10/06/2008	\$ / R 2008/09/15			Currency Future	8.2217	8.1827	(0.474)	8.2000	8.1200	98,425
10/06/2008	\$ / R 2008/12/12			Currency Future	8.3831	8.3818	(0.016)	8.3700	8.3300	26,701
10/06/2008	\$ / R 2009/03/16			Currency Future	0.0000	8.5785	100.000	0.0000	0.0000	0
10/06/2008	£ / R 2008/06/13			Currency Future	15.6168	15.5902	(0.170)	15.5200	15.5200	1,922
10/06/2008	£ / R 2008/09/15			Currency Future	16.1265	15.8660	(1.615)	15.8100	15.7800	1,738
10/06/2008	£ / R 2008/12/12			Currency Future	16.3187	16.1399	(1.096)	0.0000	0.0000	676
10/06/2008	£ / R 2009/03/16			Currency Future	0.0000	16.4134	100.000	0.0000	0.0000	0
10/06/2008	€ / R 2008/06/13			Currency Future	12.4308	12.3668	(0.515)	12.3500	12.3100	12,215
10/06/2008	€ / R 2008/09/15			Currency Future	12.8677	12.6156	(1.959)	12.6600	12.5500	12,085
10/06/2008	€ / R 2008/12/12			Currency Future	13.0527	12.8634	(1.450)	0.0000	0.0000	5,362
10/06/2008	€ / R 2009/03/16			Currency Future	0.0000	13.1124	100.000	0.0000	0.0000	0

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10/06/2008	ALBI	2008/08/07			Index Future	251.6120	248.5070	(1.234)	0.0000	0.0000	0
10/06/2008	ALBI	2008/08/07	265.00	Call	Index Future	81.0000	9.0000	(88.889)	0	0	0
10/06/2008	ALBI	2008/08/07	265.00	Put	Index Future	133,961.0000	164,939.0000	23.125	0	0	0
10/06/2008	ALBI	2008/11/06			Index Future	259.4020	256.2015	(1.234)	0.0000	0.0000	594
10/06/2008	ALBI	2008/11/06	265.00	Put	Index Future	68,691.0000	94,199.0000	37.134	0	0	0
10/06/2008	ALBI	2008/11/06	265.00	Call	Index Future	12,711.0000	6,214.0000	(51.113)	0	0	0
10/06/2008	ALBI	2009/02/05			Index Future	268.0130	264.8550	(1.178)	0.0000	0.0000	0
10/06/2008	CRD1	2008/08/07			Index Future	108.5640	108.3910	(0.159)	0.0000	0.0000	0
10/06/2008	CRD1	2008/11/06			Index Future	111.9260	111.7470	(0.160)	0.0000	0.0000	8
10/06/2008	CRD1	2009/02/05			Index Future	115.6410	115.4560	(0.160)	0.0000	0.0000	0
10/06/2008	GOVI	2008/08/07			jGovi	251.6115	251.1165	(0.197)	0.0000	0.0000	366
10/06/2008	GOVI	2008/08/07	274.00	Put	jGovi	223,885.0000	228,835.0000	2.211	0	0	0
10/06/2008	GOVI	2008/08/07	274.00	Call	jGovi	0.0000	0.0000	-	0	0	0
10/06/2008	GOVI	2008/11/06			jGovi	259.4020	258.8910	(0.197)	0.0000	0.0000	60
10/06/2008	GOVI	2008/11/06	274.00	Call	jGovi	1,532.0000	1,291.0000	(15.731)	0	0	0
10/06/2008	GOVI	2008/11/06	274.00	Put	jGovi	147,512.0000	152,381.0000	3.301	0	0	0
10/06/2008	GOVI	2009/02/05			jGovi	268.0130	267.4840	(0.197)	0.0000	0.0000	0
10/06/2008	ILBI	2008/08/07			Index Future	322.8675	322.9565	0.028	0.0000	0.0000	1
10/06/2008	ILBI	2008/11/06			Index Future	333.9190	334.0950	0.053	0.0000	0.0000	0
10/06/2008	ILBI	2009/02/05			Index Future	344.6920	344.8390	0.043	0.0000	0.0000	0
10/06/2008	J153	2010/08/31			jSwap	12.5380	12.5400	0.016	0.0000	0.0000	0
10/06/2008	J157	2015/09/15			jSwap	11.1690	11.1960	0.242	0.0000	0.0000	0

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10/06/2008	J186	2026/12/21			jSwap	10.2800	10.3080	0.272	0.0000	0.0000	0
10/06/2008	J201	2014/12/22			jSwap	11.3040	11.3270	0.203	0.0000	0.0000	0
10/06/2008	J203	2017/09/15			jSwap	10.9080	10.9350	0.248	0.0000	0.0000	0
10/06/2008	J204	2018/12/21			jSwap	10.7800	10.8050	0.232	0.0000	0.0000	0
10/06/2008	J207	2020/01/15			jSwap	10.6600	10.6850	0.235	0.0000	0.0000	0
10/06/2008	JBAR	2005/12/21			jBar	12.5750	12.5750	-	0.0000	0.0000	0
10/06/2008	JFRA	2008/08/07			jFra	12.7640	12.7440	(0.157)	0.0000	0.0000	0
10/06/2008	JFRA	2008/11/06			jFra	12.9300	12.8890	(0.317)	0.0000	0.0000	0
10/06/2008	JFRA	2008/11/06			jFra	0.0000	12.8890	100.000	0.0000	0.0000	0
10/06/2008	JFRA	2009/02/05			jFra	12.9140	12.9060	(0.062)	0.0000	0.0000	0
10/06/2008	JFRA	2009/02/05			jFra	0.0000	12.9060	100.000	0.0000	0.0000	0
10/06/2008	JFRA	2009/05/07			jFra	12.8750	12.8930	0.140	0.0000	0.0000	0
10/06/2008	JFRA	2009/05/07			jFra	0.0000	12.8930	100.000	0.0000	0.0000	0
10/06/2008	JFRA	2009/08/06			jFra	12.5550	12.5800	0.199	0.0000	0.0000	0
10/06/2008	JFRA	2009/11/05			jFra	12.2480	12.2570	0.073	0.0000	0.0000	0
10/06/2008	JN02	2008/08/07			jNote	12.5100	12.5120	0.016	0.0000	0.0000	0
10/06/2008	JN02	2008/11/06			jNote	12.3490	12.3560	0.057	0.0000	0.0000	0
10/06/2008	JN02	2009/02/05			jNote	12.1320	12.1480	0.132	0.0000	0.0000	0
10/06/2008	JN05	2008/08/07			jNote	11.3860	11.4110	0.220	0.0000	0.0000	0

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10/06/2008	JN05	2008/11/07			jNote	10.7950	10.8470	0.482	0.0000	0.0000	0
10/06/2008	JN05	2009/02/05			jNote	11.0570	11.0870	0.271	0.0000	0.0000	0
10/06/2008	JN10	2008/08/07			jNote	10.5850	10.6090	0.227	0.0000	0.0000	0
10/06/2008	JN10	2008/11/07			jNote	10.3060	10.3560	0.485	0.0000	0.0000	0
10/06/2008	JN10	2009/02/05			jNote	10.3370	10.3690	0.310	0.0000	0.0000	0
10/06/2008	JROD	2008/06/30			jRod	11.2780	11.2700	(0.071)	0.0000	0.0000	0
10/06/2008	JROD	2008/07/31			jRod	11.7550	11.7360	(0.162)	0.0000	0.0000	0
10/06/2008	JROD	2008/08/29			jRod	12.3410	12.3180	(0.186)	0.0000	0.0000	0
10/06/2008	JROD	2008/09/30			jRod	12.1110	12.1020	(0.074)	0.0000	0.0000	0
10/06/2008	JROD	2008/10/31			jRod	12.4880	12.4830	(0.040)	0.0000	0.0000	0
10/06/2008	JROD	2008/11/28			jRod	12.8130	12.8130	-	0.0000	0.0000	0
10/06/2008	JROD	2008/12/31			jRod	12.4980	12.5020	0.032	0.0000	0.0000	0
10/06/2008	OTH1	2008/08/07			Index Future	236.0330	235.4730	(0.237)	0.0000	0.0000	0
10/06/2008	OTH1	2008/11/06			Index Future	243.3410	242.7640	(0.237)	0.0000	0.0000	12
10/06/2008	OTH1	2009/02/05			Index Future	251.4190	250.8210	(0.238)	0.0000	0.0000	0
10/06/2008	R153	2008/08/07			Bond Future	11.5900	11.6300	0.345	11.6400	11.6400	7,104
10/06/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/06/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	5,805.0000	5,877.0000	1.240	0	0	0
10/06/2008	R153	2008/08/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0

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10/06/2008	R153	2008/08/07	8.25	Put	Option on Bond Future	6,293.0000	6,365.0000	1.144	0	0	0
10/06/2008	R153	2008/11/06			Bond Future	11.4300	11.4700	0.350	0.0000	0.0000	0
10/06/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	33.0000	30.0000	(9.091)	0	0	0
10/06/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	3,642.0000	3,703.0000	1.675	0	0	0
10/06/2008	R153	2009/02/05			Bond Future	11.0500	11.0900	0.362	0.0000	0.0000	0
10/06/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	2,623.0000	2,655.0000	1.220	0	0	0
10/06/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	1,121.0000	1,096.0000	(2.230)	0	0	0
10/06/2008	R157	2008/08/07			Bond Future	10.2000	10.2400	0.392	10.2200	10.2200	6,823
10/06/2008	R157	2008/08/07	9.00	Call	Option on Bond Future	26.0000	21.0000	(19.231)	0	0	0
10/06/2008	R157	2008/08/07	9.00	Put	Option on Bond Future	6,873.0000	7,087.0000	3.114	0	0	0
10/06/2008	R157	2008/08/07	8.75	Put	Option on Bond Future	8,346.0000	8,564.0000	2.612	0	0	0
10/06/2008	R157	2008/08/07	8.75	Call	Option on Bond Future	6.0000	5.0000	(16.667)	0	0	1,500
10/06/2008	R157	2008/08/07	9.50	Put	Option on Bond Future	4,141.0000	4,329.0000	4.540	0	0	200
10/06/2008	R157	2008/08/07	9.75	Call	Option on Bond Future	453.0000	395.0000	(12.804)	0	0	0
10/06/2008	R157	2008/08/07	9.50	Call	Option on Bond Future	211.0000	179.0000	(15.166)	0	0	0
10/06/2008	R157	2008/08/07	9.25	Call	Option on Bond Future	86.0000	71.0000	(17.442)	0	0	0
10/06/2008	R157	2008/08/07	9.25	Put	Option on Bond Future	5,463.0000	5,667.0000	3.734	0	0	500
10/06/2008	R157	2008/08/07	8.25	Put	Option on Bond Future	11,398.0000	11,618.0000	1.930	0	0	0
10/06/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/06/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	12,964.0000	13,184.0000	1.697	0	0	0
10/06/2008	R157	2008/08/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	500
10/06/2008	R157	2008/08/07	8.50	Put	Option on Bond Future	9,858.0000	10,077.0000	2.222	0	0	0
10/06/2008	R157	2008/08/07	8.50	Call	Option on Bond Future	1.0000	1.0000	-	0	0	200
10/06/2008	R157	2008/08/07	9.75	Put	Option on Bond Future	2,960.0000	3,122.0000	5.473	0	0	0
10/06/2008	R157	2008/08/07	750.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/06/2008	R157	2008/08/07	750.00	Call	Option on Bond Future	115,443.0000	115,223.0000	(0.191)	0	0	0
10/06/2008	R157	2008/08/07	10.25	Put	Option on Bond Future	1,205.0000	1,297.0000	7.635	0	0	1,000
10/06/2008	R157	2008/08/07	10.25	Call	Option on Bond Future	1,479.0000	1,352.0000	(8.587)	0	0	0
10/06/2008	R157	2008/11/06			Bond Future	10.0900	10.1300	0.396	0.0000	0.0000	2,500
10/06/2008	R157	2008/11/06	9.50	Put	Option on Bond Future	3,665.0000	3,834.0000	4.611	0	0	1,000
10/06/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	42.0000	35.0000	(16.667)	0	0	700
10/06/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	7,555.0000	7,764.0000	2.766	0	0	0

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10/06/2008	R157	2008/11/06	10.25	Put	Option on Bond Future	1,122.0000	1,206.0000	7.487	0	0	700
10/06/2008	R157	2008/11/06	9.50	Call	Option on Bond Future	433.0000	387.0000	(10.624)	0	0	700
10/06/2008	R157	2008/11/06	10.25	Call	Option on Bond Future	1,978.0000	1,848.0000	(6.572)	0	0	0
10/06/2008	R157	2009/02/05			Bond Future	9.9110	9.9510	0.404	0.0000	0.0000	2,500
10/06/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	4,275.0000	4,433.0000	3.696	0	0	0
10/06/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	716.0000	662.0000	(7.542)	0	0	0
10/06/2008	R186	2008/08/07			Bond Future	10.0000	10.0400	0.400	0.0000	0.0000	2,410
10/06/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	22,537.0000	22,880.0000	1.522	0	0	0
10/06/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/06/2008	R186	2008/11/06			Bond Future	9.9180	9.9580	0.403	0.0000	0.0000	2,500
10/06/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/06/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	13,470.0000	13,815.0000	2.561	0	0	0
10/06/2008	R186	2009/02/05			Bond Future	9.8020	9.8420	0.408	0.0000	0.0000	2,500
10/06/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	5,289.0000	5,591.0000	5.710	0	0	0
10/06/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	294.0000	248.0000	(15.646)	0	0	0
10/06/2008	R196	2008/08/07			Bond Future	12.4540	12.4780	0.193	0.0000	0.0000	0
10/06/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	2,134.0000	2,140.0000	0.281	0	0	0
10/06/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	202.0000	195.0000	(3.465)	0	0	0
10/06/2008	R196	2008/11/06			Bond Future	12.2130	12.2460	0.270	0.0000	0.0000	0
10/06/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,876.0000	1,877.0000	0.053	0	0	0
10/06/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	855.0000	847.0000	(0.936)	0	0	0
10/06/2008	R196	2009/02/05			Bond Future	11.8080	11.8480	0.339	0.0000	0.0000	0
10/06/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	1,720.0000	1,717.0000	(0.174)	0	0	0
10/06/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	1,665.0000	1,661.0000	(0.240)	0	0	0
10/06/2008	R201	2008/08/07			Bond Future	10.2700	10.3200	0.487	0.0000	0.0000	0
10/06/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/06/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	10,657.0000	10,876.0000	2.055	0	0	0

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10/06/2008	R201	2008/11/06			Bond Future	10.1400	10.1900	0.493	0.0000	0.0000	1,000
10/06/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	32.0000	26.0000	(18.750)	0	0	0
10/06/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	6,252.0000	6,461.0000	3.343	0	0	0
10/06/2008	R201	2009/02/05			Bond Future	9.9550	10.0000	0.452	0.0000	0.0000	0
10/06/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	3,538.0000	3,683.0000	4.098	0	0	0
10/06/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	505.0000	461.0000	(8.713)	0	0	0
10/06/2008	R203	2008/08/07			Bond Future	10.1500	10.2000	0.493	0.0000	0.0000	0
10/06/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/06/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	14,334.0000	14,604.0000	1.884	0	0	0
10/06/2008	R203	2008/11/06			Bond Future	10.0400	10.0900	0.498	0.0000	0.0000	0
10/06/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
10/06/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	8,804.0000	9,071.0000	3.033	0	0	0
10/06/2008	R203	2009/02/05			Bond Future	9.8920	9.9420	0.505	0.0000	0.0000	0
10/06/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	3,906.0000	4,123.0000	5.556	0	0	0
10/06/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	387.0000	338.0000	(12.661)	0	0	0
10/06/2008	R204	2008/08/07			Bond Future	10.1200	10.1600	0.395	0.0000	0.0000	3,188
10/06/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/06/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	15,177.0000	15,406.0000	1.509	0	0	0
10/06/2008	R204	2008/11/06			Bond Future	10.0200	10.0600	0.399	0.0000	0.0000	0
10/06/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	9,313.0000	9,542.0000	2.459	0	0	0
10/06/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
10/06/2008	R204	2009/02/05			Bond Future	9.8760	9.9160	0.405	0.0000	0.0000	0
10/06/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	313.0000	275.0000	(12.141)	0	0	0
10/06/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	3,994.0000	4,185.0000	4.782	0	0	0
10/06/2008	R206	2008/08/07			Bond Future	10.3500	10.4000	0.483	0.0000	0.0000	0
10/06/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	9,444.0000	9,632.0000	1.991	0	0	0
10/06/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0

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10/06/2008	R206	2008/11/06			Bond Future	10.1900	10.2400	0.491	0.0000	0.0000	610
10/06/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	8,539.0000	8,722.0000	2.143	0	0	0
10/06/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
10/06/2008	R206	2009/02/05			Bond Future	9.9650	10.0100	0.452	0.0000	0.0000	0
10/06/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	3,156.0000	3,276.0000	3.802	0	0	0
10/06/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	539.0000	498.0000	(7.607)	0	0	0
10/06/2008	R207	2008/08/07			Bond Future	10.1200	10.1600	0.395	0.0000	0.0000	0
10/06/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/06/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	13,632.0000	13,863.0000	1.695	0	0	0
10/06/2008	R207	2008/11/06			Bond Future	10.0200	10.0600	0.399	0.0000	0.0000	0
10/06/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	9,473.0000	9,704.0000	2.439	0	0	0
10/06/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/06/2008	R207	2009/02/05			Bond Future	9.8850	9.9250	0.405	0.0000	0.0000	0
10/06/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	237.0000	205.0000	(13.502)	0	0	0
10/06/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	4,035.0000	4,234.0000	4.932	0	0	0
10/06/2008	R209	2008/08/07			Bond Future	9.7820	9.8220	0.409	0.0000	0.0000	6,986
10/06/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/06/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	16,544.0000	16,813.0000	1.626	0	0	0
10/06/2008	R209	2008/11/06			Bond Future	9.7070	9.7470	0.412	0.0000	0.0000	260
10/06/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	16,017.0000	16,290.0000	1.704	0	0	0
10/06/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/06/2008	R209	2009/02/05			Bond Future	9.6090	9.6490	0.416	0.0000	0.0000	0
10/06/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	4,549.0000	4,808.0000	5.694	0	0	0
10/06/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	82.0000	64.0000	(21.951)	0	0	0
10/06/2008	TRT1	2008/08/07			Index Future	248.2830	247.7920	(0.198)	0.0000	0.0000	0
10/06/2008	TRT1	2008/11/06			Index Future	255.9700	255.4650	(0.197)	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
10/06/2008	TRT1 2009/02/05			Index Future	264.4680	263.9440	(0.198)	0.0000	0.0000	0
10/06/2008	ZAAD 2008/06/13			Currency Future	7.5315	7.5562	0.328	0.0000	0.0000	10
10/06/2008	ZAAD 2008/09/15			Currency Future	7.7381	7.6503	(1.135)	0.0000	0.0000	0
10/06/2008	ZAAD 2008/12/12			Currency Future	7.7928	7.7429	(0.640)	0.0000	0.0000	640
10/06/2008	ZAAD 2009/03/16			Currency Future	0.0000	7.8322	100.000	0.0000	0.0000	0
<b>Grand Total:</b>										<b>244,198</b>